



HAL
open science

Thermal Experiments for Fractured Rock Characterization: Theoretical Analysis and Inverse Modeling

Zitong Zhou, Delphine Roubinet, Daniel M. Tartakovsky

► **To cite this version:**

Zitong Zhou, Delphine Roubinet, Daniel M. Tartakovsky. Thermal Experiments for Fractured Rock Characterization: Theoretical Analysis and Inverse Modeling. *Water Resources Research*, 2021, 57, 10.1029/2021WR030608 . insu-03661277

HAL Id: insu-03661277

<https://insu.hal.science/insu-03661277>

Submitted on 7 Jul 2022

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Copyright

Water Resources Research

RESEARCH ARTICLE

10.1029/2021WR030608

Key Points:

- We present a Bayesian inference strategy to estimate discrete fracture network properties from thermal experiments
- A neural network surrogate is used to accelerate simulations of heat-tracer migration, facilitating exploration of the parameter space
- Prior knowledge about DFN properties sharpens their estimation, yielding a parameter-space region wherein they lie with high probability

Correspondence to:

D. M. Tartakovsky,
tartakovsky@stanford.edu

Citation:

Zhou, Z., Roubinet, D., & Tartakovsky, D. M. (2021). Thermal experiments for fractured rock characterization: Theoretical analysis and inverse modeling. *Water Resources Research*, 57, e2021WR030608. <https://doi.org/10.1029/2021WR030608>

Received 11 JUN 2021
 Accepted 17 NOV 2021

Author Contributions:

Conceptualization: Delphine Roubinet, Daniel M. Tartakovsky
Formal analysis: Zitong Zhou
Funding acquisition: Delphine Roubinet, Daniel M. Tartakovsky
Investigation: Zitong Zhou, Delphine Roubinet
Methodology: Zitong Zhou
Project Administration: Delphine Roubinet, Daniel M. Tartakovsky
Software: Zitong Zhou, Delphine Roubinet
Supervision: Daniel M. Tartakovsky
Visualization: Zitong Zhou, Daniel M. Tartakovsky
Writing – original draft: Zitong Zhou
Writing – review & editing: Delphine Roubinet, Daniel M. Tartakovsky

Thermal Experiments for Fractured Rock Characterization: Theoretical Analysis and Inverse Modeling

Zitong Zhou¹, Delphine Roubinet² , and Daniel M. Tartakovsky¹ 

¹Department of Energy Resources Engineering, Stanford University, Stanford, CA, USA, ²Geosciences Montpellier (UMR 5243), University of Montpellier, Montpellier, France

Abstract Field-scale properties of fractured rocks play a crucial role in many subsurface applications, yet methodologies for identification of the statistical parameters of a discrete fracture network (DFN) are scarce. We present an inversion technique to infer two such parameters, fracture density and fractal dimension, from cross-borehole thermal experiments data. It is based on a particle-based heat-transfer model, whose evaluation is accelerated with a deep neural network (DNN) surrogate that is integrated into a grid search. The DNN is trained on a small number of the heat-transfer model runs and predicts the cumulative density function of the thermal field. The latter is used to compute fine posterior distributions of the (to be estimated) parameters. Our synthetic experiments reveal that fracture density is well constrained by data, while fractal dimension is harder to determine. Adding nonuniform prior information related to the DFN connectivity improves the inference of this parameter.

1. Introduction

Characterization of fractured rock is a critical challenge in a wide variety of research fields and applications, such as extraction, management, and protection of water resources. In fractured-rock aquifers, fractures can act as preferential flow paths that increase the risk of rapid contaminant migration over large distances. While the resource is generally stored in the surrounding matrix, fractures often determine the spatial extent of the extraction area (the cone of depression or well capture zone). Similar considerations play an important role in (oil/gas and geothermal) reservoir engineering, carbon sequestration, etc.

Various characterization techniques provide complementary information about fractured rocks. These typically rely on direct observation data, surface and borehole data acquired with geophysical techniques, and borehole data collected during hydraulic and tracer experiments (Bonnet et al., 2001; Demirel et al., 2018; Dorn et al., 2012, 2013; Roubinet et al., 2018). We focus on the latter because they provide information that is directly related to the hydrogeological structures that drive flow and transport processes. For example, measurements of vertical flow velocities in a borehole under ambient and forced hydraulic conditions are used to estimate the properties of individual fractures that intersect the borehole (Klepikova et al., 2013; Paillet et al., 2012; Roubinet et al., 2015), and piezometric data collected in observation boreholes allow one to provide models of fracture network organization (Fischer et al., 2018; Le Goc et al., 2010; Lods et al., 2020). Chemical tracer experiments, typically comprising the interpretation of breakthrough curves, yield information on the short and long paths in the fractured rock; these characterize the discrete fracture network (DFN) and matrix block properties, respectively (Haddad et al., 2014; Roubinet et al., 2013).

The deployment of heat tracers in the natural environment engendered new characterization methods for several applications. For instance, heat tracers were used to monitor groundwater in large-scale systems (Anderson, 2005; Saar, 2011), quantify hydraulic exchanges between surface and subsurface (Conant, 2004; Constantz, 2008), and evaluate groundwater discharge (Lowry et al., 2007). Heat has also been utilized to identify the presence of fractures intersecting boreholes (Pehme et al., 2013; Read et al., 2013), to estimate their hydraulic properties (Klepikova et al., 2014), and to study flow channeling and fracture–matrix exchange at the fracture scale (de La Bernardie et al., 2018; Klepikova et al., 2016). Most of these thermal experiments employ advanced equipment, which deploys the active line source to uniformly modify water temperature in a borehole (Pehme et al., 2007) and the distributed temperature sensing to simultaneously monitor the resulting temperature changes in observation boreholes (Read et al., 2013). Thermal tracer experiments offer several advantages over their chemical counterparts. They rely on neither localized multilevel sampling techniques nor localized tracer injection in boreholes.

Such experiments might interrogate bigger areas because heat conduction covers larger area than solute diffusion, although heat loss to the matrix undermines thermal tracer's ability to travel over large distances. Regardless, heat tracers are not restricted by environmental constraints, whereas chemical tracers may remain in the environment for a long time (Akoachere & Van Tonder, 2011; Ptak et al., 2004).

Without exception, the interpretation of hydraulic and tracer experiments involves inverse modeling. The choice of a strategy for the latter depends on the properties of interest, the data considered, the models available to reproduce the data, and the prior information about the studied environment. For canonical fracture configurations between two boreholes, (semi)analytical and numerical models can be used in the cross-borehole flow-meter experiments mentioned above to evaluate the transmissivity and storativity of the fractures that intersect the boreholes at known depths (Klepikova et al., 2013; Paillet et al., 2012; Roubinet et al., 2015); the inversion consists of the gradient-based minimization of a discrepancy between the model's predictions and the collected data. Large-scale systems with complex fracture configurations require the use of sophisticated inversion strategies designed for high volumes of data. Most of such studies generate data via hydraulic and/or tracer tomography experiments, and use the inversion to identify the geometric and hydraulic properties of a fracture network (Fischer et al., 2018; Le Goc et al., 2010; Ringel et al., 2019; Somogyvári et al., 2017).

These studies limit the number of fractures in a network in order to work with a tractable number of parameters to invert. On the other side, forward models relating the fracture network properties to chemical or thermal breakthrough curves show that the shape of these curves is impacted by two factors. The first is the degree of heterogeneity of the fracture network and the matrix block size distribution (Roubinet et al., 2013); the second is the fracture density and fractal dimension, with the latter impacting the breakthrough curves when a fracture network is dense and flow is slow (Gisladottir et al., 2016). These findings suggest that breakthrough curves might provide valuable information about the statistical properties of a fracture network; with the exception of a few studies (Jang et al., 2008; Jang et al., 2013), this hypothesis has received very little attention. In contrast to strategies inferring geometric and hydraulic properties, the number of statistical parameters is sufficiently low to be identified via inverse modeling.

Yet, such statistics are necessary to quantify uncertainty in predictions of hydraulic and transport processes in fractured rocks. Their identification rests on ensemble-based computation, which involves repeated solves of a forward model. Two complementary strategies for making the inversion feasible for large, complex problems are (a) to reduce the number of forward solves that are necessary for the inversion algorithm to converge and (b) to reduce the computational cost of an individual forward solve. The former strategy includes the development of accelerated Markov chain samplers, Hamiltonian Monte Carlo sampling, iterative local updating ensemble smoother, ensemble Kalman filters, and learning on statistical manifolds (Barajas-Solano et al., 2019; Boso & Tartakovsky, 2020a, 2020b; Kang et al., 2021; Zhou & Tartakovsky, 2021). The latter strategy aims to replace an expensive forward model with its cheap surrogate/emulator/reduced-order model (Ciriello et al., 2019; Lu & Tartakovsky, 2020a, 2020b). Among these techniques, various flavors of deep neural networks (DNNs) have attracted attention, in part, because they remain robust for large numbers of inputs and outputs (Kang et al., 2021; Mo et al., 2020; Zhou & Tartakovsky, 2021). Another benefit of DNNs is that their implementation in open-source software is portable to advanced computer architectures, such as graphics processing units and tensor processing units, without significant coding effort from the user. A Python package PyTorch (Paszke et al., 2019), which was used in this study, is a common choice for deep learning tasks.

We combine these two strategies for ensemble-based computation to develop an inversion method, which makes it possible to infer the statistical properties of a fracture network from cross-borehole thermal experiments (CBTEs). To alleviate the high cost of a forward model of hydro-thermal experiments, we use a meshless, particle-based method to solve the two-dimensional governing equations for fluid flow and heat transfer in DFNs (Section 2). These solutions, obtained for several realizations of the DFN parameters, are used in Section 3 to train a DNN-based surrogate. The latter's cost is so low as to enable us to deploy a fully Bayesian inversion (Section 4) that, unlike ensemble Kalman filter, does not require our quantity of interest to be (approximately) Gaussian. Our numerical experiments, reported in Section 5, show that our approach is four orders of magnitude faster than the equivalent inversion based on the physics-based model. These synthetic experiments also reveal that the CBTE data allow one to obtain accurate estimates of fracture density, while the inference of a DFN's fractal dimension is less robust. Main conclusions of this study are summarized in Section 6, together with a discussion of alternative strategies to improve the estimation of fractal dimension.

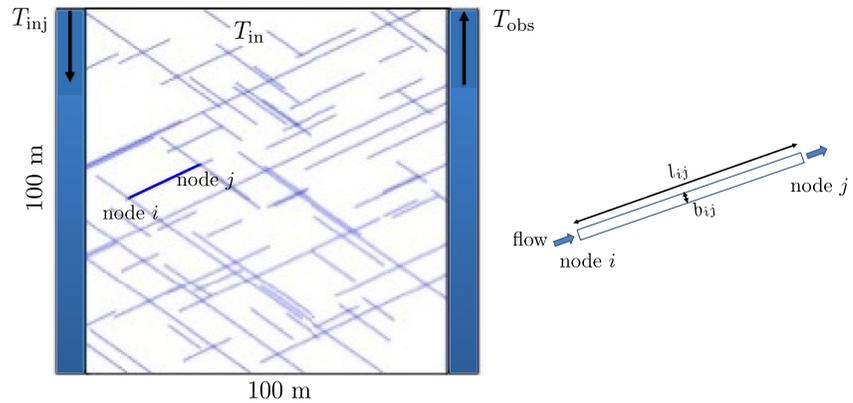


Figure 1. A representative two-dimensional fracture network generated with the WT model for $(C, D) = (4.5, 1.2)$ and the other discrete fracture network parameters defined in Section 2.1. The fracture connecting node i and node j is shown on the right. A series of fracture networks corresponding to other combinations of (C, D) are shown in Figure 1 of Gisladdottir et al. (2016).

2. Models of Fracture Networks and Transport Phenomena

A forward model of CBTEs consists of a two-dimensional fracture network model and those of fluid flow and heat transfer. These models are described in Sections 2.1, 2.2, and 2.3, respectively.

2.1. Model of Fracture Networks

To be specific, we conceptualize a DFN via the fractal model of Watanabe and Takahashi (1995), henceforth referred to as the WT model,

$$N_r = Cr^{-D}, \quad (1)$$

that postulates a power law relationship between the number of fractures, N_r , and their relative length r (normalized by smallest fracture length r_0), in a domain of characteristic length L . The parameters C and D denote fracture density and fractal dimension, respectively. If a network's smallest fracture has length r_0 , then the number of classes in the WT model is $N_f = \text{int}(C/r_0^D)$ and the relative length of fractures in the i th class is $r_i = (Ci)^{1/D}$ ($i = 1, \dots, N_f$). This formulation is equivalent to the model (Davy et al., 1990) that expresses fracture density $n(l, L) = \alpha L^D l^{-a}$ in terms of fracture length l and domain size L , if one sets $\alpha = CD/N_f$, $D = D$, and $a = D + 1$. The latter model reproduces self-similar structures observed in numerous studies (Sahimi, 2011, Chapter 6.6.8), allowing one to represent realistic fracture networks with the minimal number of parameters.

To generate a synthetic data set, we consider fractures arranged at two preferred angles $\theta_1 = 25^\circ$ and $\theta_2 = 145^\circ$ in a $100 \times 100 \text{ m}^2$ domain. Fracture centers are randomly distributed over the whole domain, and their aperture is set to $5 \times 10^{-4} \text{ m}$, as in Gisladdottir et al. (2016). The resulting DFN is simplified by removing the fractures that are not, directly or indirectly through other fractures, connected to the domain's perimeter. Fluid flow and heat transfer are modeled on this fracture network backbone.

2.2. Model of Fluid Flow in Fracture Networks

We deploy a standard model of single-phase steady-state laminar flow in a DFN, which assumes the rock matrix to be impervious to fluid. The flow of an incompressible fluid is driven by a hydraulic head gradient, J , due to constant hydraulic heads imposed on the left and right boundaries, the top and bottom boundaries are impermeable.

The fracture extremities and intersections of the DFN, whose construction is detailed above, form the network nodes and a fracture connecting two adjacent nodes is referred to as a network edge. Flow velocity in each edge is computed as the cross-sectional average of the Poiseuille velocity profile for flow between two parallel plates (Figure 1). Thus, the velocity, u_{ij} , of flow from node i to node j is $u_{ij} = -b_{ij}^2 g / (12\nu) J_{ij}$, where ν is the fluid's

kinematic viscosity (m^2/s), g is the gravitational acceleration constant (m/s^2), b_{ij} is the aperture (m) of the fracture connecting the nodes i and j , and $J_{ij} = (h_j - h_i)/l_{ij}$ is the hydraulic head gradient between these nodes separated by the distance l_{ij} (m). The hydraulic heads at the DFN nodes, h_i ($i = 1, 2, \dots$), are computed as the solution of a linear system built by enforcing mass conservation at each node: $\sum_{k \in \mathcal{N}_i} b_{ki} u_{ki} = 0$, where \mathcal{N}_i is the set of the neighboring nodes of node i ; see, for example, Gisladdottir et al. (2016) and Zimmerman and Tartakovsky (2020) for details.

2.3. Model of Heat Transfer in Fractured Rock

The DFN backbone constructed in Section 2.1 is further pruned by removing the edges representing the fractures with negligible flow velocities, for example, $u_{ij} \leq 10^{-10}$ m/s used in the subsequent numerical experiments. This standard procedure in DFN modeling eliminates the network's dead-ends, that is, fracture segments that are connected to the network through only one node and for which the flow velocity is theoretically equal to zero. It also ensures that solute/heat particles are not lost in these stagnant areas during transport simulations. The presence of these segments is implicitly taken into account in the equivalent diffusion properties of the surrounding matrix. Convection in the resulting fracture network and conduction in the host matrix rock are modeled via the particle-based approach (Gisladdottir et al., 2016). The latter combines one-dimensional advective transport in each fracture (obtained by averaging heat-transfer equations over the fracture aperture and assuming that longitudinal diffusion is negligible in comparison with convection) and one-dimensional heat conduction in the matrix (in the direction perpendicular to the fracture). Complete mixing is assumed at the fracture intersections, implying that the probability for a particle to enter a fracture depends only on the flow rate at the considered node. Ruiz Martinez et al. (2014) provide a complete analysis of the validity and accuracy of these assumptions. The computational cost of this method is significantly lower than that of its mesh-based alternatives because it discretizes only the fracture segments, while the matrix is not meshed. The particle displacement is associated with convection and conduction times in the fracture and the matrix, respectively. The latter time is defined from analytical solutions to the transport equations for a fracture–matrix system and truncated according to the probability p_{lim} for the particle to reach a neighboring fracture by conduction through the matrix.

CBTEs are simulated by uniformly injecting N_{part} particles on the left side of the domain and recording their arrival times on the right side. The cumulative distribution functions (CDFs) of these arrival times describe the changes in the relative temperature T^* observed at distance L from the heat source, assuming complete mixing in the vertical direction at the observation position. The relative temperature is defined as $T^* = (T_{\text{obs}} - T_{\text{inj}})/(T_{\text{inj}} - T_{\text{in}})$, where T_{in} is the initial (at $t = 0$) fluid temperature in the system, and T_{inj} and T_{obs} are the temperatures at the injection and observation positions, respectively (Gisladdottir et al., 2016).

3. Neural Network Model Formulation

While computationally efficient, the particle-based model described in Section 2 is too expensive to be used in ensemble-based simulations required for numerical inversion. Instead, we replace it with a DNN surrogate defined by a map,

$$\mathbf{f} : (C, D) \rightarrow F(x), \quad F(x) = \mathbb{P}(X \leq x), \quad x \in \mathbb{R}, \quad (2)$$

where (C, D) are the fracture network parameters, and $F(x)$ is the CDF of a particle's arrival time X , that is, the probability that X does not exceed a certain value x . Since the nonzero probability space of $F(x)$ varies for different simulations (Gisladdottir et al., 2016; Ruiz Martinez et al., 2014, and Section 5), we find it convenient to work with the inverse CDF (iCDF) F^{-1} . Because any CDF is a continuous monotonically increasing function, the iCDF (or quantile CDF) is defined as

$$\text{iCDF} : Q(p) = F^{-1}(p) = \min \{x \in \mathbb{R} : F(x) \geq p\}, \quad p \in (0, 1). \quad (3)$$

If $Q(p)$ is discretized into a set of N_k quantiles $\{p_1, \dots, p_{N_k} : 0 < p_1 < \dots < p_{N_k} < 1\}$, then

$$\text{iCDF} = \{Q(p_1), \dots, Q(p_{N_k})\}, \quad Q(p_1) < \dots < Q(p_{N_k}). \quad (4)$$

Among various DNN architectures, we consider a fully connected neural network (FCNN)

$$\text{NN} : \mathbf{m} \xrightarrow{\text{FCNN}} \hat{\mathbf{d}} \quad (5)$$

that describes the forward surrogate model 2–4. The vector \mathbf{m} , of length N_m , contains the parameters to be estimated (in our problems, these parameters are C and D , so that $N_m = 2$); the vector $\hat{\mathbf{d}}$, of length N_d , contains the discretized values of the iCDF computed with the model NN. This model is built by defining an $N_d \times N_m$ matrix of weights \mathbf{W} , whose values are obtained by minimizing the discrepancy between the vector $\hat{\mathbf{d}}$ and the vector \mathbf{d} comprising the output of the physics-based model from Section 2. Since the relationship between \mathbf{m} and \mathbf{d} is likely to be highly nonlinear, we relate \mathbf{m} and $\hat{\mathbf{d}}$ via a nonlinear model $\hat{\mathbf{d}} = \sigma(\mathbf{W}\mathbf{m})$, in which the prescribed “activation” function $\sigma(\cdot)$ operates on each element of the vector $\mathbf{W}\mathbf{m}$. Commonly used activation functions include sigmoid functions (e.g., tanh) and the rectified linear unit (ReLU). The latter, $\sigma(s) = \max(0, s)$, is used in this study due to its proven performance in similar applications (Agarap, 2018; Mo et al., 2019; Zhou & Tartakovsky, 2021).

The nonlinear regression model $\hat{\mathbf{d}} = \sigma(\mathbf{W}\mathbf{m}) \equiv (\sigma \circ \mathbf{W})(\mathbf{m})$ constitutes a single layer in a NN. A (deep) FCNN model with N_l layers is constructed by a repeated application of the activation function to the input,

$$\hat{\mathbf{d}} = \text{NN}(\mathbf{m}; \Theta) \equiv (\sigma_{N_l} \circ \mathbf{W}_{N_l-1}) \circ \dots \circ (\sigma_2 \circ \mathbf{W}_1)(\mathbf{m}). \quad (6a)$$

The parameter set $\Theta = \{\mathbf{W}_1, \dots, \mathbf{W}_{N_l-1}\}$ consists of the weights \mathbf{W}_n connecting the n th and $(n + 1)$ st layers with the recursive relationships

$$\begin{cases} \mathbf{s}_1 = (\sigma_2 \circ \mathbf{W}_1)(\mathbf{m}) \equiv \sigma_2(\mathbf{W}_1\mathbf{m}), \\ \mathbf{s}_i = (\sigma_{i+1} \circ \mathbf{W}_i)(\mathbf{s}_{i-1}) \equiv \sigma_{i+1}(\mathbf{W}_i\mathbf{s}_{i-1}), \quad i = 2, \dots, N_l - 2 \\ \hat{\mathbf{d}} = (\sigma_{N_l} \circ \mathbf{W}_{N_l-1})(\mathbf{s}_{N_l-2}) \equiv \sigma_{N_l}(\mathbf{W}_{N_l-1}\mathbf{s}_{N_l-2}). \end{cases} \quad (6b)$$

Here, \mathbf{s}_i is the vector of data estimated in the i th layer; $\mathbf{W}_1, \mathbf{W}_i$ ($i = 2, \dots, N_l - 2$), and \mathbf{W}_{N_l-1} are the matrices of size $d_1 \times N_m, d_i \times d_{i-1}$, and $N_d \times d_{N_l-2}$, respectively; and the integers d_i ($i = 1, \dots, N_l - 2$) represent the number of neurons in the corresponding inner layers of the NN. The fitting parameters Θ are obtained by minimizing the discrepancy (or “loss function”) $\mathcal{L}(\mathbf{d}_i, \hat{\mathbf{d}}_i)$ between $\hat{\mathbf{d}}$ and \mathbf{d} ,

$$\Theta = \underset{\Theta}{\operatorname{argmin}} \sum_{i=1}^{N_{\text{data}}} \mathcal{L}(\mathbf{d}_i, \hat{\mathbf{d}}_i), \quad \hat{\mathbf{d}}_i = \text{NN}(\mathbf{m}_i; \Theta), \quad (7)$$

where N_{data} is the number of forward runs of the physics-based model. We use the stochastic gradient-descent optimizer (Ruder, 2016) to carry out this step, which is commonly referred to as “network training.”

A choice of the functional form of the loss function \mathcal{L} affects a NN’s performance. Studies on measuring quantile divergence, especially for discrete inverse distribution, are scarce. Measures of the distance between probability distributions, such as the Kullback–Leibler (KL) divergence (Kullback, 1997) $D_{\text{KL}}(\cdot, \cdot)$ and the Hellinger distance (Le Cam, 2012) $\mathcal{L}_H(\cdot, \cdot)$, might or might not be appropriate for inverse distributions. Thus, while the KL divergence is a popular metric in Bayesian inference (Boso & Tartakovsky, 2020b) and generative NNs (Goodfellow et al., 2014; Kingma & Welling, 2013), it is not a *distance*, that is, $D_{\text{KL}}(P, P') \neq D_{\text{KL}}(P', P)$ for any two distinct points P and P' , and, hence, cannot be used as such in Equation 7. Consequently, we quantify the distance between two discrete distributions $P = (p_1, \dots, p_{N_k})$ and $P' = (p'_1, \dots, p'_{N_k})$ in terms of the Hellinger distance,

$$\mathcal{L}_H(P, P') = \frac{1}{\sqrt{2}} \|\sqrt{P} - \sqrt{P'}\|_2 = \left(\frac{1}{2} \sum_{i=1}^{N_k} (\sqrt{p_i} - \sqrt{p'_i})^2 \right)^{1/2}, \quad (8)$$

that is, solve the minimization problem (Equation 7) with $\mathcal{L} \equiv \mathcal{L}_H(Q, \hat{Q})$.

To reduce the training cost and improve the NN’s performance, we specify additional features to refine the initial guess of input parameters. The relationships between the fractal DFN parameters in Section 2.1 suggest the choice of $C^{1/D}$, C^{-D} , and CD (which are equal to $r_i i^{1/D}$, r_0/N_f^D , and αN_f , respectively) and $1/D$ as extra input features. Given the pair of initial parameters (C, D) , the resulting full set of parameters for the NN is

$$\mathbf{m}_{\text{NN}} = (C, D, C^{1/D}, C^{-D}, CD, 1/D)^{\top}. \quad (9)$$

4. Inversion Via Bayesian Update

According to the Bayes rule, the posterior probability density function (PDF) $f_{\mathbf{m}|\mathbf{d}}$ of the parameter vector \mathbf{m} is computed as

$$f_{\mathbf{m}|\mathbf{d}}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}}) = \frac{f_{\mathbf{m}}(\tilde{\mathbf{m}})f_{\mathbf{d}|\mathbf{m}}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}})}{f_{\mathbf{d}}(\tilde{\mathbf{d}})}, \quad f_{\mathbf{d}}(\tilde{\mathbf{d}}) = \int f_{\mathbf{m}}(\tilde{\mathbf{m}})f_{\mathbf{d}|\mathbf{m}}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}})d\tilde{\mathbf{m}}, \quad (10)$$

where $\tilde{\mathbf{d}}$ and $\tilde{\mathbf{m}}$ are the deterministic outcomes of random variables \mathbf{d} and \mathbf{m} , respectively; $f_{\mathbf{m}}$ is the prior PDF of \mathbf{m} ; $f_{\mathbf{d}|\mathbf{m}}$ is the likelihood function (i.e., the joint PDF of the measurements conditioned on the model predictions, which is treated as a function of \mathbf{m}); and the normalizing factor $f_{\mathbf{d}}$ ensures that $f_{\mathbf{m}|\mathbf{d}}$ integrates to 1.

We take the likelihood function $f_{\mathbf{d}|\mathbf{m}}$ to be Gaussian,

$$f_{\mathbf{d}|\mathbf{m}}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}}) = \frac{1}{\sigma_{\mathbf{d}}\sqrt{2\pi}} \exp \left[-\frac{1}{2} \frac{L_H(\tilde{\mathbf{d}}, \mathbf{g}(\tilde{\mathbf{m}}))}{\sigma_{\mathbf{d}}^2} \right]. \quad (11)$$

This PDF has the standard deviation $\sigma_{\mathbf{d}}$ (in the simulations reported below, we set $\sigma_{\mathbf{d}} = 0.4$) and is centered on the square root of the Hellinger distance between the data $\tilde{\mathbf{d}}$ predicted by the likelihood and the data $\mathbf{g}(\tilde{\mathbf{m}})$ provided by the forward model \mathbf{g} . Addition of prior knowledge of \mathbf{m} to the likelihood function is done within the standard Bayesian framework by assuming that the prior PDF is as important as the data. We explore how the posterior PDF can be improved by adjusting the impact of the prior. To do so, we treat the latter as a regularization term with a tunable hyperparameter γ that corresponds to the weight associated with the prior, enabling us to reduce the impact of the prior when its knowledge does not seem to be persuasive. The resulting posterior PDF is formulated as

$$f_{\mathbf{m}|\mathbf{d}}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}}) \propto e^{-H(\tilde{\mathbf{m}})}, \quad H(\tilde{\mathbf{m}}) = H_{\text{obs}}(\tilde{\mathbf{m}}) + \gamma H_{\text{reg}}(\tilde{\mathbf{m}}), \quad (12)$$

where $H_{\text{obs}}(\tilde{\mathbf{m}}) = -\ln(f_{\mathbf{d}|\mathbf{m}}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}}))$ and $H_{\text{reg}}(\tilde{\mathbf{m}}) = -\ln(f_{\mathbf{m}}(\tilde{\mathbf{m}}))$ are the negative log likelihood and log-prior distributions, respectively. This yields

$$f_{\mathbf{m}|\mathbf{d}}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}}) \propto f_{\mathbf{d}|\mathbf{m}}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}})(f_{\mathbf{m}}(\tilde{\mathbf{m}}))^{\gamma}, \quad \gamma \in [0, 1]. \quad (13)$$

This posterior PDF is computed via the following algorithm.

1. Latin hypercube sampling (Stein, 1987) with N_C and N_D nodes is used to explore the domains C and D , over which the parameters C and D are allowed to vary. The result is a set of $N_C \times N_D$ points for the parameter pair (C, D) with coordinate vectors $\mathbf{m}_{ij} = (C_i, D_j)^{\top}$ ($i = 1, \dots, N_C, j = 1, \dots, N_D$).
2. The iCDFs (Equation 4) are computed with the forward model \mathbf{g} for all pairs \mathbf{m}_{ij} .
3. The negative log likelihood $H_{\text{obs}}(\mathbf{m}) = -\ln(f_{\mathbf{d}|\mathbf{m}}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}}))$ is computed via (Equation 11), with the data $\mathbf{g}(\mathbf{m})$ provided by model \mathbf{g} in Step 2.
4. The posterior PDF $f_{\mathbf{m}|\mathbf{d}}$ is computed via Equation 13 by adjusting the weight γ assigned to the prior knowledge. (The case $\gamma = 0$ corresponds to a uniform prior for \mathbf{m} , where the unnormalized posterior PDF is equivalent to the likelihood.)

This brute-force implementation of Bayesian inference is only made possible by the availability of the FCNN surrogate, whose forward runs carry virtually zero computational cost. In its absence, or if the number of unknown parameters were large, one would have to deploy more advanced Bayesian update schemes such as Markov chain Monte Carlo (Barajas-Solano et al., 2019; Zhou & Tartakovsky, 2021) or ensemble updating methods (Mo et al., 2019, 2020).

5. Numerical Experiments

The synthetic generation of DFNs and breakthrough times, t_{break} , for a heat tracer is described Section 5.1. Generation of the data for CNN training is described in Section 5.2, with the construction of a CNN surrogate for the PDE-based model (Section 2) reported in Section 5.3. In Sections 5.4 and 5.5, we use this surrogate to accelerate the solution of the inverse problem of identifying the DFN properties from the breakthrough-time data.

5.1. Synthetic Heat-Tracer Experiment

Our synthetic heat-tracer experiment consists of injected hot water with temperature T_{inj} at the inlet ($x_1 = 0$) and observing temperature changes at the outlet ($x_1 = L$). The goal is to infer the statistical properties of a DFN, fracture density C and fractal dimension D , from the resulting breakthrough curve. A fracture network with known values of C and D serves as ground truth, with possible measurement errors neglected. Consistent with Gisladdottir et al. (2016), we set the externally imposed hydraulic gradient across the simulation domain to $J = 0.01$ and the thermal diffusion coefficient in the matrix to $D_{\text{therm}} = 9.16 \times 10^{-7}$ m²/s. The considered configurations are inspired by the experiments in natural geothermal reservoirs (Watanabe & Takahashi, 1995) and were used in a related analytical study of heat conduction in fractured rock (Ruiz Martinez et al., 2014).

5.2. Generation and Analysis of Synthetic Data

To generate data for the CNN training and testing, we considered the WT fracture networks (Equation 1) with $C \in [2.5, 6.5]$ and $D \in [1.0, 1.3]$. These parameter ranges are both observed experimentally (Main et al., 1990; Scholz et al., 1993) and used in previous numerical studies (Gisladdottir et al., 2016; Watanabe & Takahashi, 1995). The parameter space $[2.5, 6.5] \times [1.0, 1.3]$ was discretized into $N_{\text{sim}} = 10^4$ nodes, that is, pairs of the parameters $(C, D)_i$ with $i = 1, \dots, N_{\text{sim}}$, identified by the Latin hypercube sampling.

In addition to the number of injected particles, N_{part} , the simulation time and accuracy of each forward model run are largely controlled by the number of elements used to discretize a fracture, which is defined by the parameter p_{lim} introduced in Section 2.3. The simulation time t_{sim} refers to the time (in seconds) it takes to estimate the CDF of breakthrough times for one random DFN realization and one of the $N_{\text{sim}} = 10^4$ pairs of the parameters (C, D) . We found the average t_{sim} not to exceed 1 s if either $N_{\text{part}} = 100$ or the fracture is not discretized; the average is over 20 random realizations of the DFN obtained with different random seeds for each parameter pair (C, D) .

Representative CDFs of breakthrough times of N_{part} particles, in each of these 20 DFN realizations, are displayed in Figure 2 for three pairs of the DFN parameters (C, D) . The across-realization variability of the CDFs is more pronounced for $N_{\text{part}} = 10^2$ than 10^3 particles, and visually indistinguishable when going from $N_{\text{part}} = 10^3$ to 10^4 particles (not shown here). Likewise, no appreciable differences between the CDFs computed with $p_{\text{lim}} = 0.5$ and 0.2 were observed. Finally, when the random-seed effects are averaged out, the resulting breakthrough-time CDFs for $N_{\text{part}} = 10^2$ and 10^3 are practically identical (Figure 3). Based on these findings, in the subsequent simulations, we set $N_{\text{part}} = 100$ and $p_{\text{lim}} = 0.5$ in order to obtain an optimal balance between the computational time and accuracy.

For some parameter-pairs (C, D) , not every DFN realization (defined by the random seed) hydraulically connects the injection and observation boundaries. Such hydraulically disconnected networks are not suitable for our flow model (see Section 2.2). However, in our numerical experiments, there were at least 10—and, in the majority of cases, 19—connected fracture networks for each (C, D) pair.

The final step in our data generation procedure consists of converting the estimated CDFs F into corresponding iCDFs F^{-1} (Figure 4). The latter form the data set \mathbf{d} , different parts of which are used to train a CNN and to verify its performance.

5.3. FCNN Training and Testing

The data generated above are arranged in a set $\{\mathbf{m}_{\text{NN}_i}, \mathbf{d}_i\}_{i=1}^{N_{\text{sim}}}$ with $N_{\text{sim}} = 10^4$ and \mathbf{m}_{NN} defined in Equation 9. We randomly select 8×10^3 of these pairs to train the FCNN NN in Equation 5, leaving the remaining 2×10^3 for testing. The output data \mathbf{d} come in the form of iCDFs, that is, nondecreasing series of numbers. Since the

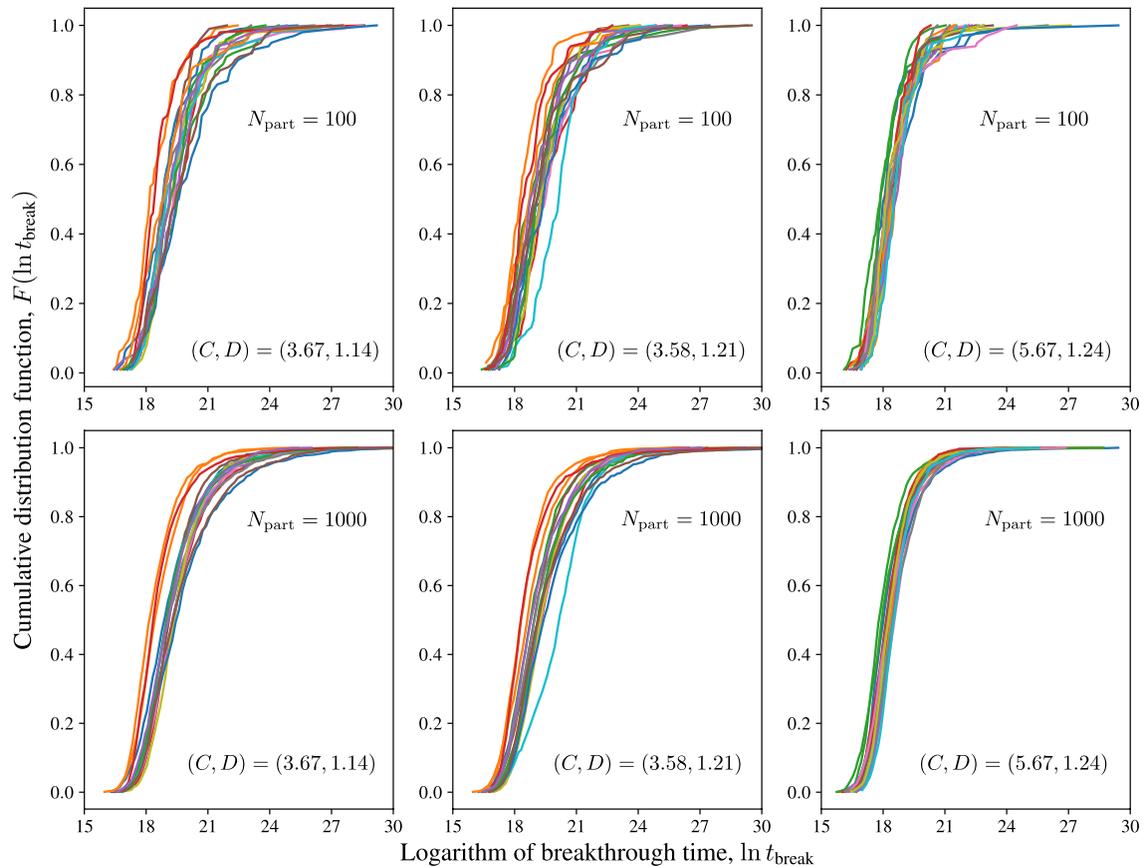


Figure 2. Representative cumulative distribution functions (CDFs) of the logarithm of breakthrough times (in seconds) of N_{part} particles, $F(\ln t_{\text{break}})$, for 20 realizations of the discrete fracture network (DFN) characterized by a given combination of the DFN parameters (C, D) . Each colored curve corresponds to a different random realization; in all simulations, we set $p_{\text{lim}} = 0.5$.

construction of a DNN surrogate does not guarantee this property, we use the hyperparameter tuning method of Liaw et al. (2018) to find a set of hyperparameters that produce a nondecreasing approximation of the iCDF. Table 1 identifies the region of the hyperparameter space used in this search.

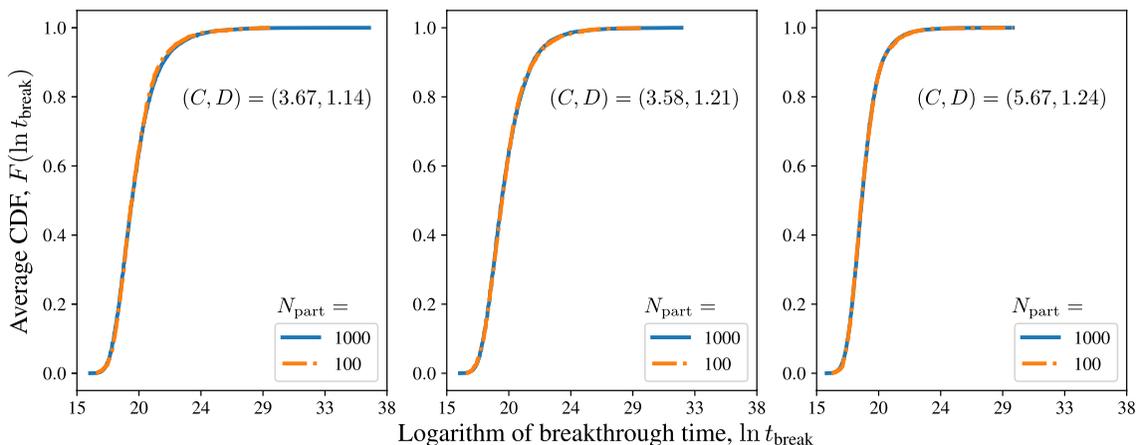


Figure 3. Mean cumulative distribution functions (CDFs) of the logarithm of breakthrough times (in seconds) of N_{part} particles, $F(\ln t_{\text{break}})$, averaged over the corresponding discrete fracture network (DFN) realizations in Figure 2.

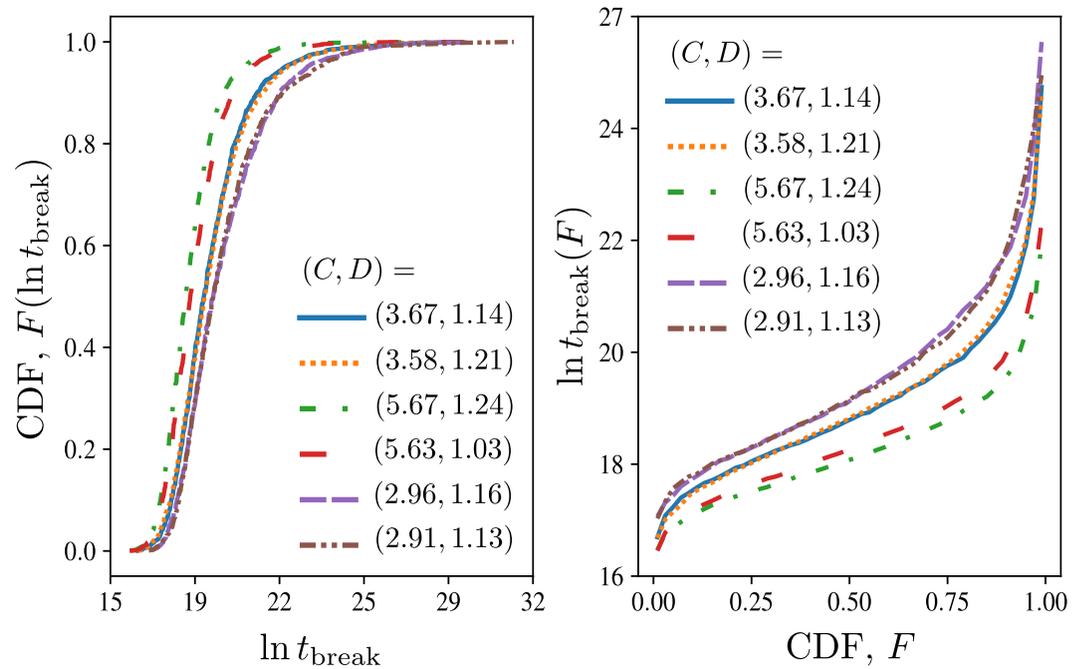


Figure 4. Cumulative distribution functions (CDFs) (left) and corresponding inverse CDFs (iCDFs) (right) of the thermal breakthrough times for a single realization of the six discrete fracture network (DFNs) characterized by six pairs of the parameters (C, D) .

The hyperparameter search involved 2,500 trials; in each trial, the subset of data $\{\mathbf{m}_{\text{NN}_i}, \mathbf{d}_i\}_{i=1}^{8,000}$ were randomly split into a training set consisting of 6,400 pairs $\{\mathbf{m}_{\text{NN}_i}, \mathbf{d}_i\}$ and a validation set comprising the remaining 1,600 pairs $\{\mathbf{m}_{\text{NN}_i}, \mathbf{d}_i\}$. For each epoch, the 6,400 training pairs were used to optimize the NN parameters, and the NN accuracy is evaluated on the validation set. Each trial used one of the optimizers in Table 1 for at most 10^3 epochs; the trial was stopped if the validation loss did not decrease for 10^2 epochs. After completion of all the trials with these rules, the trial with the smallest validation loss was saved. The optimal FCNN, described in Table 2, has six layers between the input and output layers and is obtained using the Adam optimizer with the Adam optimizer coefficients $\beta = (0.9, 0.999)$ to perform gradient descent. This trial is associated with a learning rate $l_r = 0.00403$ and the averaged Hellinger loss of 0.0827 on the validation set. This FCNN was further trained with a learning rate that reduces on plateau of the validation performance to further fine-tune the model parameters

for another 10^3 epochs; the ending testing Hellinger loss is 0.0652 and the total training time is 37,340 s. Figure 5 depicts the FCNN predictions of the iCDFs of the particle breakthrough times in DFNs characterized by different parameter-pairs (C, D) not used for training. These predictions are visually indistinguishable from those obtained with the physics-based model $\mathbf{g}(\mathbf{m})$ described in Section 2.1.

Table 1

Hyperparameter Search Space Defined by the Number of Layers, the Number of Neurons in Each Layer, the Optimizer Names, and (Logarithm of) the Learning Rate

Parameter name	Search region
Number of layers	$\mathcal{U}\{3, 4, 5, 6\}$
Number of neurons	$\mathcal{U}\{2^2, 2^3, \dots, 2^9\}$
Optimizer name	$\mathcal{U}\{\text{rms}, \text{sgd}, \text{ada}, \text{adam}\}$
Learning rate, l_r	$\log_{10}(l_r) \sim \mathcal{U}[-4, -2]$

Note. These parameters are uniformly sampled from either a discrete set of values, $\mathcal{U}\{\cdot, \cdot, \dots, \cdot\}$, or an interval, $\mathcal{U}[\cdot, \cdot]$. The RMSprop optimizer (Graves, 2013; Hinton et al., 2012), rms; the stochastic gradient-descent optimizer (Sutskever et al., 2013), sgd; the Adagrad optimizer (Duchi et al., 2011) ada; and the Adam optimizer (Kingma & Ba, 2014), adam, slightly differ from each other when performing the parameter gradient descent during the NN training.

5.4. Bayesian Inversion Without Prior Information

We start with the Bayesian data assimilation and parameter estimation from Section 4. Taking the uniform prior, $\gamma = 0$ in Equation 13, and assimilating the $N_{\text{sim}} = 10^4$ candidates provided by the physics-based model \mathbf{g} , this procedure yields the posterior PDFs of C and D shown in Figure 6. While this noninformative prior indicates that all values of the parameters (C, D) are equally likely, the sharpened posterior correctly assigns higher probability to the region containing the reference (C, D) values. The relatively small number ($N_{\text{sim}} = 10^4$) of the forward solves of the physics-based model \mathbf{g} manifests itself in granularity of the posterior PDF maps.

Table 2

The Best-Trial NN Architecture Consists of Six Hidden Layers, FC_i ($i = 1, \dots, 6$), With the Corresponding Weight Matrix W_i and Layer Output s_i ($i = 1, \dots, 6$) in Equation 6

Layer	Weights	Layer output
Input	–	6
FC_1	W_1 : 256×6	s_1 : 256
FC_2	W_2 : 64×256	s_2 : 64
FC_3	W_3 : 512×64	s_3 : 512
FC_4	W_4 : 256×512	s_4 : 256
FC_5	W_5 : 32×256	s_5 : 32
FC_6	W_6 : 128×32	s_6 : 128
Output	W_7 : 50×128	50

Note. Bias parameters are added to each layer, but not shown in this table.

Significantly more forward model runs are needed to further sharpen these posterior PDFs around the true values of (C, D) and to reduce the image pixelation. Generating the significant amounts of such data with the physics-based model is computationally prohibitive. Instead, we use 10^7 additional candidates, corresponding to a $10^4 \times 10^3$ mesh of the parameter space, provided by the FCNN surrogate. Figure 6 demonstrates that assimilation of these data (forward runs of the cheap FCNN surrogate) further reduces the band containing the unknown model parameters (C, D) with high probability. Generation of such large data sets with the physics-based model is 4 orders of magnitude more expensive than that with the FCNN (Table 3).

The posterior PDFs displayed in Figure 6 show that the fracture density C is well constrained and amenable to our Bayesian inversion, whereas the inference of the fractal dimension D is more elusive. Examples of the DFNs in this study are provided in Figure 2 of Gisladdottir et al. (2016). They suggest that, for the parameter ranges considered, C impacts the spatial extent of a fracture network, while D affects the fracture-length distribution. Consequently, C has a more significant impact on the overall structures.

5.5. Bayesian Inversion With Data-Informed Priors

To refine the inference of parameters C and D from the breakthrough-time CDFs, we add some prior information. First, we observe that the field data reported in Appendix A suggest that C and D are correlated. These data are fitted with a shallow feed-forward NN resulting in the prior PDF of C and D shown in Figure 7. These data vary over larger ranges than those used for C and D in the previous section; at the same time, most values correspond to $C < 2$. That is because the field data come from a large number of different sites and from direct outcrop observations. Figure 9 in Watanabe and Takahashi (1995) shows that a network with $C < 2$ would have low connectivity. On the other hand, a DFN with a large D is very dense, requiring large computational times to simulate and, possibly, being amenable to a (stochastic) continuum representation. Driven by these practical considerations, and to ascertain the value of this additional information, we restrict the prior PDF from Figure 7 to the same range of parameters as that used in the previous section.

The relative importance given to the prior information about the DFN properties C and D (Figure 7) is controlled by the parameter γ in Equation 12. Large values of γ correspond to higher confidence in the quality and relevance of the data reported in Appendix A. Figure 8 exhibits posterior PDFs of C and D computed via our Bayesian assimilation procedure with $\gamma = 0.5$ and 1. Visual comparison of Figures 6 and 8 reveals that the incorporation of the prior information about generic (not site-specific) correlations between C and D sharpens our estimation

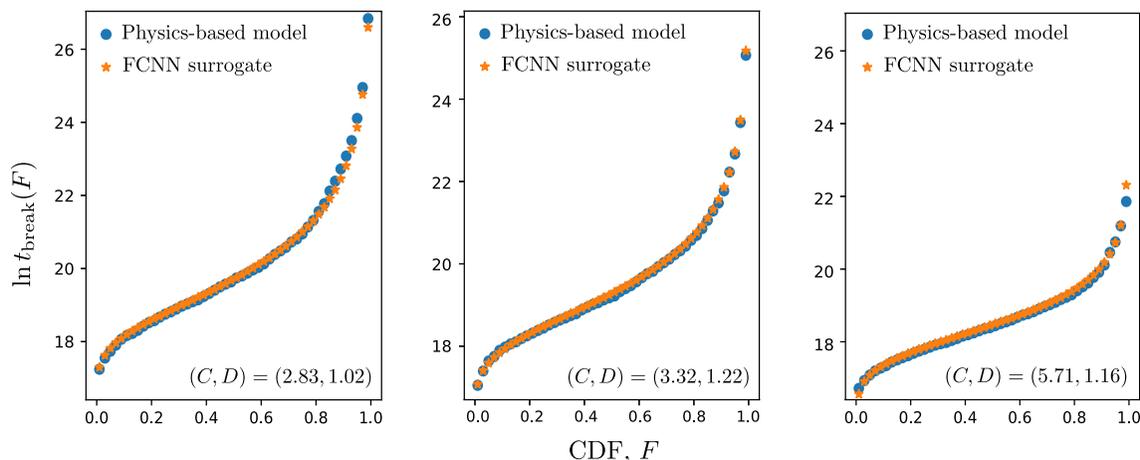


Figure 5. Physics-based and fully connected neural network (FCNN) predictions of the iCDFs of the particle breakthrough times in DFNs characterized by different parameter-pairs (C, D) not used for training.

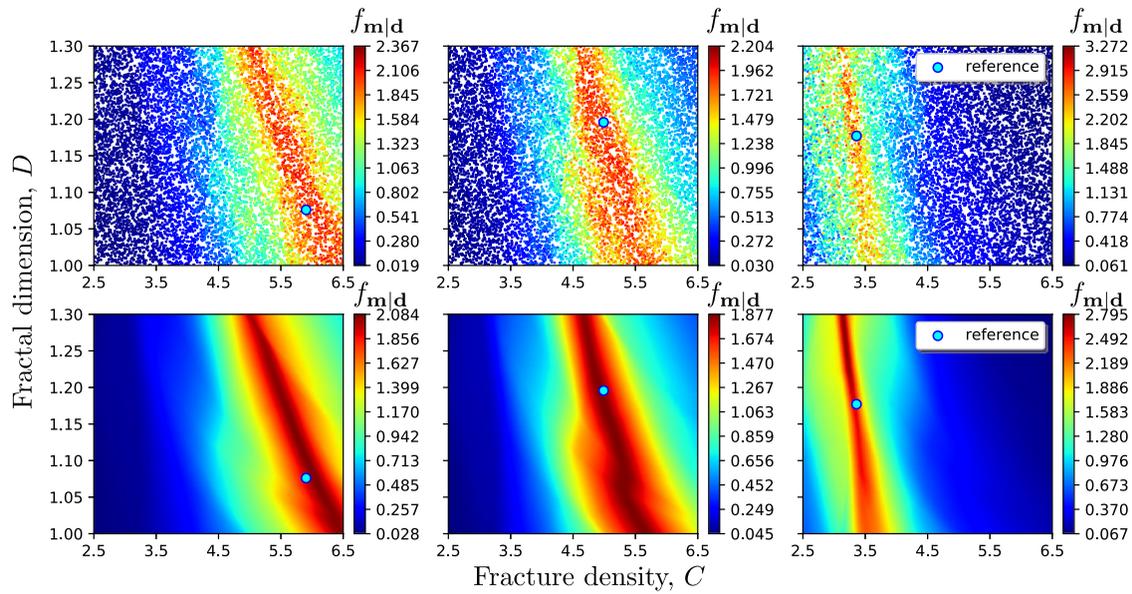


Figure 6. Examples of the normalized posterior probability density functions (PDFs) of the DFN parameters C and D : $f_{\mathbf{m}|d}$ ($\tilde{\mathbf{m}}; \tilde{d}$), $\mathbf{m} = (C, D)^T$, for three experiments defined by the reference parameter values (blue circles). These PDFs are computed via Bayesian assimilation of either 10^4 runs of the physics-based model (top row) or additional 10^7 runs of the FCNN surrogate (bottom row). The posterior PDFs in each figure here and in Figures 8 and 10 are normalized to integrate to 1.

of these parameters, that is, decreases the area in the parameter space where they are predicted to lie with high probability. Putting more trust in the prior, that is, using a higher value of γ , amplifies this trend. However, the increase in certainty might be misplaced, as witnessed by several examples in which the reference parameter values fall outside the high-probability regions.

Fracture network’s connectivity is another potential source of information that can boost one’s ability to infer the parameters C and D from CBTEs. Let N_{con_i} denote the number of connected fracture networks among 20 random realizations of a DFN characterized by $(C, D)_i$. Figure 9 exhibits N_{con_i} for $N_{\text{sim}} = 10^4$ DFNs characterized by $(C, D)_i$ ($i = 1, \dots, N_{\text{sim}}$), with the results interpolated to $10^4 \times 10^3$ mesh of the (C, D) space by means of a shallow NN. We define a prior PDF for C and D as

$$f_{\mathbf{m}}(\tilde{\mathbf{m}}) \propto N_{\text{con}}^2(\tilde{\mathbf{m}}), \quad N_{\text{con}} \in [0, 1, \dots, 20], \quad (14)$$

which is properly normalized to ensure it integrates to one. This prior PDF, shown in Figure 9, assigns larger probability to those (C, D) pairs that show higher connectivity in our data set.

The Bayesian inference procedure with this prior yields the posterior joint PDFs of C and D in Figure 10. These distributions are sharper than those computed with either uninformative (Figure 6) or correlation-based (Figure 8) priors, indicating the further increased confidence in the method’s predictions of C and D . As before, assigning more weight to the prior, that is, increasing γ , reduces the area of the high-probability regions in the (C, D) space. This increased confidence in predictions of C and D is more pronounced when the connectivity-based prior, rather than the correlation-based prior, is used. The connectivity information also ensures that this confidence is not misplaced, that is, the reference parameter values lie within the high-probability regions.

Table 3
Computational Cost of the Bayesian Inversion Using the Physics-Based Model $\mathbf{g}(\mathbf{m})$ or the FCNN Surrogate $\mathbf{NN}(\mathbf{m})$

	N_{sim}	T_{train}	T_{run}	T_{grid}	T_{tot}
$\mathbf{g}(\mathbf{m})$	2×10^8	0	1.312×10^8	5.47	1.312×10^8
$\mathbf{NN}(\mathbf{m})$	10^7	37,340	1.26	5.47	3.735×10^4

Note. Each inversion requires N_{sim} forward runs and takes time T_{tot} . The latter comprises time to train the model (T_{train}), time to execute the forward runs (T_{run}), and time to define the posterior PDF on the discretized parameter grid (T_{grid}). The running time for $\mathbf{g}(\mathbf{m})$ is a projection based on the simulation time of 6,560 s that was necessary to run 10^4 simulations. The FCNN was trained and executed on GPUs provided by GoogleColab. All times are in seconds.

6. Conclusions and Discussion

We developed and applied a computationally efficient parameter-estimation method, which makes it possible to infer the statistical properties of a fracture network from CBTEs. A key component of our method is the construction of a neural network surrogate of the physics-based model of fluid flow and

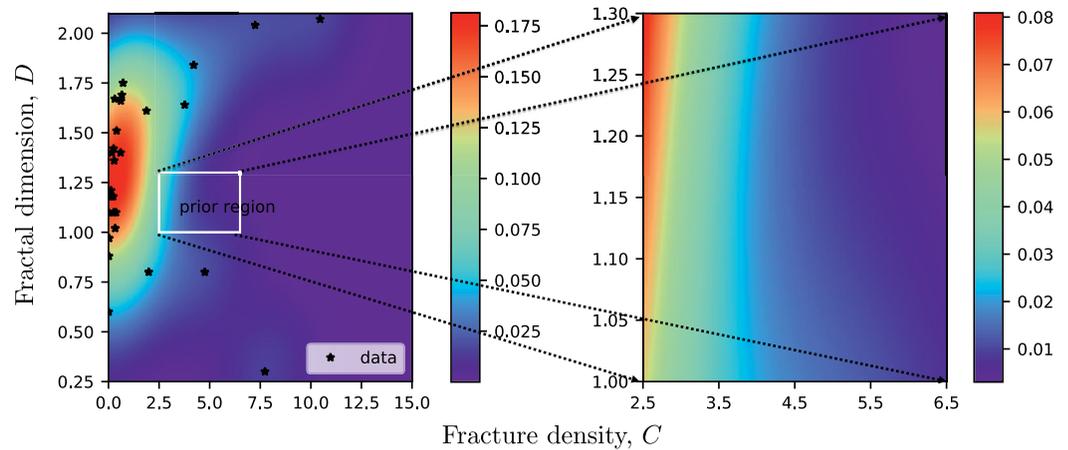


Figure 7. Prior joint PDF of C and D inferred from the field-scale data in Appendix A (left) and its rescaled counterpart over the parameter range used in our study (right).

heat transfer in fractured rocks. The negligible computational cost of this surrogate allows for the deployment of a straightforward grid search in the parameter space spanned by fracture density C and fractal dimension D . Our numerical experiments lead to the following major conclusions.

1. The neural network surrogate provides accurate estimates of an average iCDF of breakthrough times, for the fracture network characterized by given parameters (C, D).
2. In the absence of any expert knowledge about C and D , that is, when an uninformative prior is used, our method—with the likelihood function defined in terms of the Hellinger distance between the predicted and observed iCDFs—significantly sharpens this prior, correctly identifying parameter regions wherein the true values of (C, D) lie.
3. Incorporation of the prior information about generic (not site-specific) correlations between C and D sharpens our estimation of these parameters, that is, decreases the area in the parameter space where they are predicted to lie with high probability. Putting more trust in the prior, that is, using a higher value of γ , amplifies this

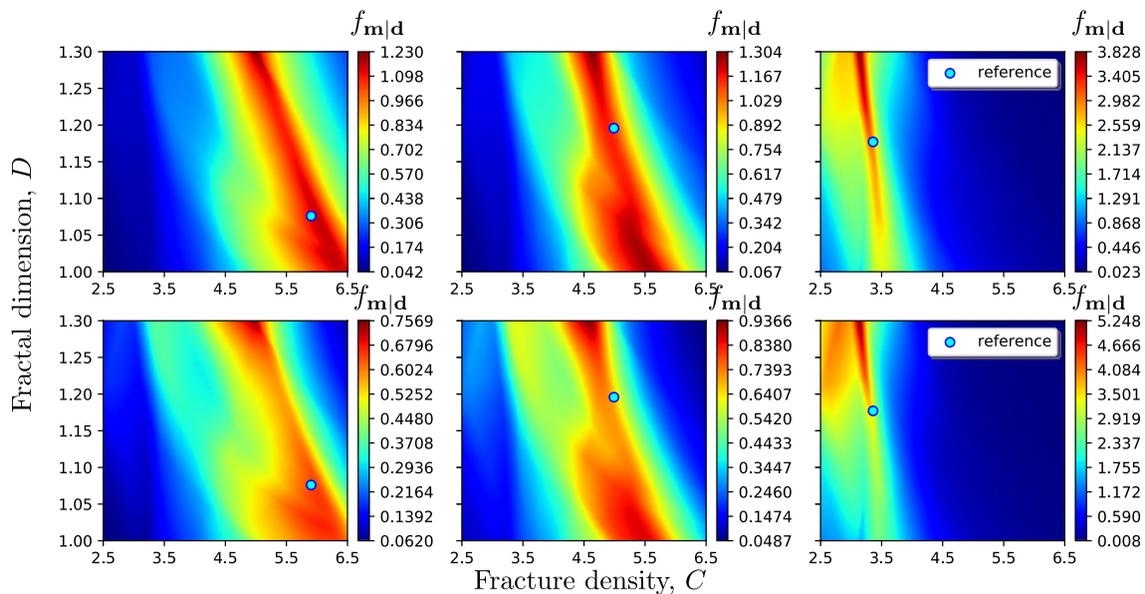


Figure 8. Examples of the normalized posterior PDFs of the DFN parameters C and D : $f_{m|d}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}})$, $\mathbf{m} = (C, D)^T$, in the presence of prior information, for three experiments defined by the reference parameter values (blue circles). These PDFs are computed via Bayesian assimilation with the informative prior (Figure 7), whose relative importance increases from $\gamma = 0.5$ (top) to $\gamma = 1.0$ (bottom).

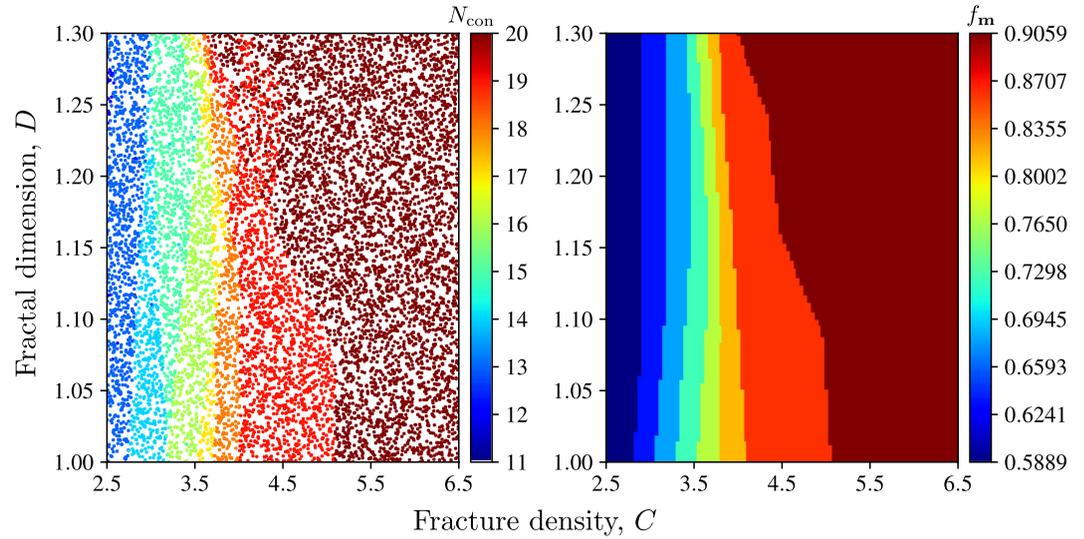


Figure 9. Number of connected networks, N_{con} , averaged over 20 random realizations of the DFN model with a given parameter pair $\mathbf{m} = (C, D)^T$ (left); and corresponding prior PDF f_m in Equation 14 (right).

trend. However, the increase in certainty might be misplaced, as witnessed by several examples in which the reference parameter values fall outside the high-probability regions.

4. Incorporation of the prior information about a fracture network’s connectivity yields the posterior joint PDFs of C and D that are sharper than those computed with either uninformative or correlation-based priors, indicating the further increased confidence in the method’s predictions of C and D .
5. The increased confidence in predictions of C and D is more pronounced when the connectivity-based prior, rather than the correlation-based prior, is used. The connectivity information also ensures that this confidence is not misplaced, that is, the reference parameter values lie within the high-probability regions.

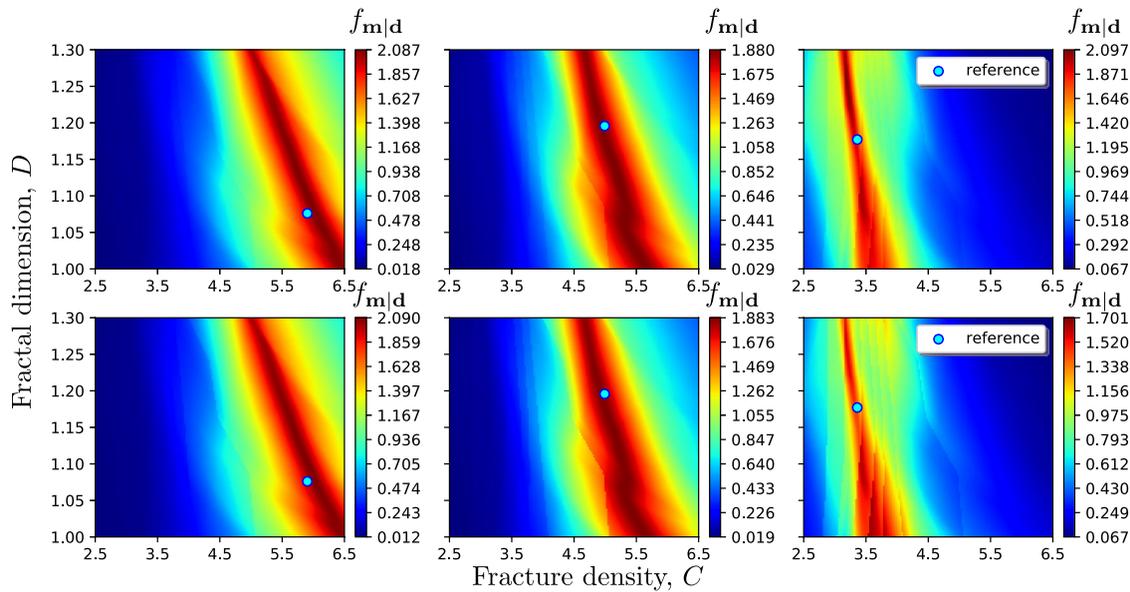


Figure 10. Examples of the normalized posterior PDFs of the DFN parameters C and D : $f_{m|d}(\tilde{\mathbf{m}}; \tilde{\mathbf{d}})$, $\mathbf{m} = (C, D)^T$, in the presence of prior information, for three experiments defined by the reference parameter values (blue circles). These PDFs are computed via Bayesian assimilation with the informative prior (Equation 14), whose relative importance increases from $\gamma = 0.5$ (top) to $\gamma = 1.0$ (bottom).

While this study focused on two-dimensional networks whose statistical properties are characterized by two (unknown) DFN parameters, our methodology is equally applicable to three-dimensional problems with a larger number of DFN characteristics. Such a generalization would not require a significant implementation effort and is not expected to appreciably increase its computational cost. Populating a FCNN’s input and output with extra characteristics does not increase the training cost as much as the forward run of a physics-based model. In fact, the advantage of a NN-based surrogate of the forward model is likely to become even more pronounced (Mo et al., 2019).

Our deployment of NN-based surrogates has several shortcomings. First, systematic analyses of their accuracy and robustness in the context of approximating iCDFs are scarce. Second, identification of “optimal” values of the large number of hyperparameters specifying a FCNN (the number of NN layers, the number of neurons in each layer, a gradient-descent method used in optimization, etc.) requires many trials and is time-consuming. Third, the “as is” deployment of our NN architecture to analyze other thermal experiments is problematic if an experimental setup is materially different from that considered in our study; a possible use of transfer learning (Song & Tartakovsky, 2021) for this purpose is left for a follow-up study.

Appendix A: Field-Scale Characterization of Fracture Networks

For the sake of completeness, we report in Table A1 the field-scale observations of fracture networks from Bonnet et al. (2001). These are accompanied by our calculation of the corresponding values of parameters C and D in the WT model of fracture networks.

Table A1
Fracture Number (N_f), Power Law Exponent (a), Surface Area (S), Minimum Fracture Length (l_{min}), and Density Parameter α for Various Fracture Networks Reported in Table 2 in Bonnet et al. (2001)

N_f	a	S (m ²)	l_{min} (m)	α	D	C
107	1.74	24	0.1	0.60035	0.74	86.80731
121	2.11	25	0.1	0.41703	1.11	45.46014
3,499	1.88	2.70×10^{11}	10^3	4.97809×10^{-6}	0.88	0.01979
120	0.9	8.25×10^7	40	-1.00582×10^{-7}	-0.1	0.00012
101	1	2.62×10^7	57	0	0	NaN
300	1.76	NP	7.00×10^3	NaN	0.76	NaN
380	1.9	3.43×10^3	3	0.26777	0.9	113.05832
350	2.1	1.26×10^8	220	0.00115	1.1	0.36680
1,000	3.2	1.60×10^9	380	0.65137	2.2	296.07649
1,000	2.1	1.65×10^{10}	2.00×10^3	0.00028	1.1	0.25921
800	2.2	2.50×10^1	6.00×10^{-2}	1.31254	1.2	875.02702
380	2.1	NP	2.50×10^3	NaN	1.1	NaN
1,700	2.02	1.00×10^{10}	1.00×10^3	0.0002	1.02	0.33182
260	1.3	8.75×10^3	1.00	0.00891	0.3	7.72571
100	1.8	2.10×10^3	1.00	0.03809	0.8	4.76190
873	2.64	3.40×10^1	5.00×10^{-3}	0.00709	1.64	3.7745
320	2.61	2.07×10^7	4.00×10	0.00945	1.61	1.87779
50	1.67	2.90×10^7	7.00×10	1.99004×10^{-5}	0.67	0.00148
180	1.97	2.80×10^8	3.00×10^2	0.00016	0.97	0.02925
400	2.21	1.20×10^8	4.00×10	0.00035	1.21	0.11573
250	2.11	2.50×10^{11}	4.50×10^3	1.26005×10^{-5}	1.11	0.00284
400	2.84	2.90×10^{11}	5.50×10^3	0.01935	1.84	4.20716
70	2.67	3.60×10^9	1.60×10^3	0.00728	1.67	0.30533
150	2.66	5.10×10^9	1.25×10^3	0.00675	1.66	0.61021

Table A1
Continued

N_f	a	S (m ²)	l_{\min} (m)	α	D	C
200	3.07	6.20×10^9	1.00×10^3	0.10829	2.07	10.46329
1,034	2.51	8.70×10^7	1.00×10	0.00058	1.51	0.39767
40	1.6	2.00×10^4	6.00×10^{-2}	0.00022	0.6	0.01479
318	2.42	1.69×10^8	7.00×10	0.00111	1.42	0.24946
291	2.69	1.69×10^8	7.00×10	0.00382	1.69	0.65783
78	2.1	1.69×10^8	1.00×10^2	8.04638×10^{-5}	1.1	0.00570
218	2.02	1.00	2.00×10^{-2}	4.11251	1.02	878.94881
111	3.04	8.40×10^7	2.00×10^2	0.13328	2.04	7.25217
470	1.8	1.17×10^4	6.00×10^{-2}	0.00338	0.8	1.98852
417	2.18	6.00×10^7	4.00×10	0.00064	1.18	0.22519
201	2.4	3.00E-01	1.50E-04	0.00416	1.4	0.59676
100	2.4	6.00×10^8	7.00×10^2	0.00224	1.4	0.16032
1,034	2.36	8.70×10^7	1.00×10	0.00037	1.36	0.28153
450	2.18	2.20×10^8	7.00×10	0.00036	1.18	0.13843
350	2.75	1.50×10^9	1.80×10^2	0.00361	1.75	0.72239
300	2.37	NP	1.00×10^2	NaN	1.37	NaN

Note. The corresponding values of fracture density (C) and fractal dimension (D) in the WT network model (Equation 1) are determined from the parameter relationships in Section 2.1.

Data Availability Statement

There are no data sharing issues since all of the numerical information is provided in the figures produced by solving the equations in the paper and is available for download at https://github.com/DDMS-ERE-Stanford/DFN_inverse or at <https://doi.org/10.5281/zenodo.5643615>.

Acknowledgments

This project was facilitated by the generous grant from the France-Stanford Center at Stanford University. The work of ZZ and DMT was supported in part the US Department of Energy GTO award number DE-EE3.1.8.1 “Cloud Fusion of Big Data and Multi-Physics Models Using Machine Learning for Discovery, Exploration and Development of Hidden Geothermal Resources” and by a gift from Total.

References

- Agarap, A. F. (2018). *Deep learning using rectified linear units (ReLU)*. arXiv preprint arXiv:1803.08375.
- Akoachere, R. A., II, & Van Tonder, G. (2011). The trigger-tube: A new apparatus and method for mixing solutes for injection tests in boreholes. *Water SA*, 37(2), 139–146. <https://doi.org/10.4314/wsa.v37i2.65859>
- Anderson, M. P. (2005). Heat as a ground water tracer. *Ground Water*, 43(6), 951–968. <https://doi.org/10.1111/j.1745-6584.2005.00052.x>
- Barajas-Solano, D. A., Alexander, F. J., Anghel, M., & Tartakovsky, D. M. (2019). Efficient gHMC reconstruction of contaminant release history. *Frontiers in Environmental Science*, 7, 149. <https://doi.org/10.3389/fenvs.2019.00149>
- Bonnet, E., Bour, O., Odling, N. E., Davy, P., Main, I., Cowie, P., & Berkowitz, B. (2001). Scaling of fracture systems in geological media. *Reviews of Geophysics*, 39(3), 347–383. <https://doi.org/10.1029/1999RG000074>
- Boso, F., & Tartakovsky, D. M. (2020a). Data-informed method of distributions for hyperbolic conservation laws. *SIAM Journal on Scientific Computing*, 42(1), A559–A583. <https://doi.org/10.1137/19M1260773>
- Boso, F., & Tartakovsky, D. M. (2020b). Learning on dynamic statistical manifolds. *Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences*, 476(2239). <https://doi.org/10.1098/rspa.2020.0213>
- Ciriello, V., Lauriola, I., & Tartakovsky, D. M. (2019). Distribution-based global sensitivity analysis in hydrology. *Water Resources Research*, 55, 8708–8720. <https://doi.org/10.1029/2019WR025844>
- Conant, B. (2004). Delineating and quantifying ground water discharge zones using streambed temperatures. *Ground Water*, 42(2), 243–257. <https://doi.org/10.1111/j.1745-6584.2004.tb02671.x>
- Constantz, J. (2008). Heat as a tracer to determine streambed water exchanges. *Water Resources Research*, 44, W00D10. <https://doi.org/10.1029/2008WR006996>
- Davy, P., Sornette, A., & Sornette, D. (1990). Some consequences of a proposed fractal nature of continental faulting. *Nature*, 348(6296), 56–58. <https://doi.org/10.1038/348056a0>
- de La Bernardie, J., Bour, O., Le Borgne, T., Guihéneuf, N., Chatton, E., Labasque, T., & Gerard, M.-F. (2018). Thermal attenuation and lag time in fractured rock: Theory and field measurements from joint heat and solute tracer tests. *Water Resources Research*, 54, 10053–10075. <https://doi.org/10.1029/2018WR023199>
- Demirel, S., Roubinet, D., Irving, J., & Voytek, E. (2018). Characterizing near-surface fractured-rock aquifers: Insights provided by the numerical analysis of electrical resistivity experiments. *Water*, 10(9), 1117. <https://doi.org/10.3390/w10091117>
- Dorn, C., Linde, N., Le Borgne, T., Bour, O., & de Dreuzy, J.-R. (2013). Conditioning of stochastic 3-D fracture networks to hydrological and geophysical data. *Advances in Water Resources*, 62, 79–89. Part A(0). <https://doi.org/10.1016/j.advwatres.2013.10.005>

- Dorn, C., Linde, N., Le Borgne, T., Bour, O., & Klepikova, M. (2012). Inferring transport characteristics in a fractured rock aquifer by combining single-hole ground-penetrating radar reflection monitoring and tracer test data. *Water Resources Research*, 48, W11521. <https://doi.org/10.1029/2011WR011739>
- Duchi, J., Hazan, E., & Singer, Y. (2011). Adaptive subgradient methods for online learning and stochastic optimization. *Journal of Machine Learning Research*, 12(7), 2121–2159.
- Fischer, P., Jardani, A., & Lecoq, N. (2018). Hydraulic tomography of discrete networks of conduits and fractures in a karstic aquifer by using a deterministic inversion algorithm. *Advances in Water Resources*, 112, 83–94. <https://doi.org/10.1016/j.advwatres.2017.11.029>
- Gisladdottir, V. R., Roubinet, D., & Tartakovsky, D. M. (2016). Particle methods for heat transfer in fractured media. *Transport in Porous Media*, 115(2), 311–326. <https://doi.org/10.1007/s11242-016-0755-2>
- Goodfellow, I. J., Pouget-Abadie, J., Mirza, M., Xu, B., Warde-Farley, D., Ozair, S., & Bengio, Y. (2014). *Generative adversarial networks*. arXiv preprint arXiv:1406.2661.
- Graves, A. (2013). *Generating sequences with recurrent neural networks*. arXiv preprint arXiv:1308.0850.
- Haddad, A. S., Hassanzadeh, H., Abedi, J., & Chen, Z. (2014). Application of tracer injection tests to characterize rock matrix block size distribution and dispersivity in fractured aquifers. *Journal of Hydrology*, 510, 504–512. <https://doi.org/10.1016/j.jhydrol.2014.01.008>
- Hinton, G., Srivastava, N., & Swersky, K. (2012). Neural networks for machine learning. Lecture 6a. Overview of mini-batch gradient descent. *Cited on*, 14(8).
- Jang, I., Kang, J., & Park, C. (2008). Inverse fracture model integrating fracture statistics and well-testing data. *Energy Sources, Part A*, 30(18), 1677–1688. <https://doi.org/10.1080/15567030802087510>
- Jang, Y. H., Lee, T. H., Jung, J. H., Kwon, S. I., & Sung, W. M. (2013). The oil production performance analysis using discrete fracture network model with simulated annealing inverse method. *Geosciences Journal*, 17(4), 489–496. <https://doi.org/10.1007/s12303-013-0034-y>
- Kang, X., Kokkinaki, A., Kitanidis, P. K., Shi, X., Lee, J., Mo, S., & Wu, J. (2021). Hydrogeophysical characterization of nonstationary DNAPL source zones by integrating a convolutional variational autoencoder and ensemble smoother. *Water Resources Research*, 57, e2020WR028538. <https://doi.org/10.1029/2020WR028538>
- Kingma, D. P., & Ba, J. (2014). *Adam: A method for stochastic optimization*. arXiv preprint arXiv:1412.6980.
- Kingma, D. P., & Welling, M. (2013). *Auto-encoding variational Bayes*. arXiv preprint arXiv:1312.6114.
- Klepikova, M. V., Le Borgne, T., Bour, O., & de Dreuzy, J.-R. (2013). Inverse modeling of flow tomography experiments in fractured media. *Water Resources Research*, 49, 7255–7265. <https://doi.org/10.1002/2013WR013722>
- Klepikova, M. V., Le Borgne, T., Bour, O., Dentz, M., Hochreutener, R., & Lavenant, N. (2016). Heat as a tracer for understanding transport processes in fractured media: Theory and field assessment from multiscale thermal push–pull tracer tests. *Water Resources Research*, 52, 5442–5457. <https://doi.org/10.1002/2016WR018789>
- Klepikova, M. V., Le Borgne, T., Bour, O., Gallagher, K., Hochreutener, R., & Lavenant, N. (2014). Passive temperature tomography experiments to characterize transmissivity and connectivity of preferential flow paths in fractured media. *Journal of Hydrology*, 512, 549–562. <https://doi.org/10.1016/j.jhydrol.2014.03.018>
- Kullback, S. (1997). *Information theory and statistics*. Courier Corporation.
- Le Cam, L. (2012). *Asymptotic methods in statistical decision theory*. Springer Science & Business Media.
- Le Goc, R., De Dreuzy, J.-R., & Davy, P. (2010). An inverse problem methodology to identify flow channels in fractured media using synthetic steady-state head and geometrical data. *Advances in Water Resources*, 33(7), 782–800. <https://doi.org/10.1016/j.advwatres.2010.04.011>
- Liaw, R., Liang, E., Nishihara, R., Moritz, P., Gonzalez, J. E., & Stoica, I. (2018). *Tune: A research platform for distributed model selection and training*. arXiv preprint arXiv:1807.05118.
- Lods, G., Roubinet, D., Matter, J. M., Leprovost, R., Gouze, P., & Team, O. D. P. S. (2020). Groundwater flow characterization of an ophiolitic hard-rock aquifer from cross-borehole multi-level hydraulic experiments. *Journal of Hydrology*, 589, 125152. <https://doi.org/10.1016/j.jhydrol.2020.125152>
- Lowry, C. S., Walker, J. F., Hunt, R. J., & Anderson, M. P. (2007). Identifying spatial variability of groundwater discharge in a wetland stream using a distributed temperature sensor. *Water Resources Research*, 43, W10408. <https://doi.org/10.1029/2007WR006145>
- Lu, H., & Tartakovsky, D. M. (2020a). Lagrangian dynamic mode decomposition for construction of reduced-order models of advection-dominated phenomena. *Journal of Computational Physics*, 407, 109229. <https://doi.org/10.1016/j.jcp.2020.109229>
- Lu, H., & Tartakovsky, D. M. (2020b). Prediction accuracy of dynamic mode decomposition. *SIAM Journal on Scientific Computing*, 42(3), A1639–A1662. <https://doi.org/10.1137/19M1259948>
- Main, I. G., Meredith, P. G., Sammonds, P. R., & Jones, C. (1990). Influence of fractal flaw distributions on rock deformation in the brittle field. *Geological Society, London, Special Publications*, 54(1), 81–96. <https://doi.org/10.1144/gsl.sp.1990.054.01.09>
- Mo, S., Zabarvas, N., Shi, X., & Wu, J. (2019). Deep autoregressive neural networks for high-dimensional inverse problems in groundwater contaminant source identification. *Water Resources Research*, 55, 3856–3881. <https://doi.org/10.1029/2018WR024638>
- Mo, S., Zabarvas, N., Shi, X., & Wu, J. (2020). Integration of adversarial autoencoders with residual convolutional networks for estimation of non-Gaussian hydraulic conductivities. *Water Resources Research*, 56, e2019WR026082. <https://doi.org/10.1029/2019WR026082>
- Paillet, F. L., Williams, J. H., Urik, J., Lukes, J., Kobr, M., & Mares, S. (2012). Cross-borehole flow analysis to characterize fracture connections in the Melechov Granite, Bohemian-Moravian Highland, Czech Republic. *Hydrogeology Journal*, 20(1), 143–154. <https://doi.org/10.1007/s10040-011-0787-1>
- Paszke, A., Gross, S., Massa, F., Lerer, A., Bradbury, J., Chanan, G., & Chintala, S. (2019). Pytorch: An imperative style, high-performance deep learning library. In H. Wallach, H. Larochelle, A. Beygelzimer, F. d'Alché-Buc, E. Fox, & R. Garnett (Eds.), *Advances in neural information processing systems* (32, pp. 8024–8035). Curran Associates, Inc. Retrieved from <http://papers.nips.cc/paper/9015-pytorch-an-imperative-style-high-performance-deep-learning-library.pdf>
- Pehme, P. E., Greenhouse, J. P., & Parker, B. L. (2007). The active line source temperature logging technique and its application in fractured rock hydrogeology. *Journal of Environmental & Engineering Geophysics*, 12(4), 307–322. <https://doi.org/10.2113/jeeeg.12.4.307>
- Pehme, P. E., Parker, B., Cherry, J., Molson, J., & Greenhouse, J. (2013). Enhanced detection of hydraulically active fractures by temperature profiling in lined heated bedrock boreholes. *Journal of Hydrology*, 484, 1–15. <https://doi.org/10.1016/j.jhydrol.2012.12.048>
- Ptak, T., Piepenbrink, M., & Martac, E. (2004). Tracer tests for the investigation of heterogeneous porous media and stochastic modelling of flow and transport? A review of some recent developments. *Journal of Hydrology*, 294(1–3), 122–163. <https://doi.org/10.1016/j.jhydrol.2004.01.020>
- Read, T., Bour, O., Bense, V., Le Borgne, T., Goderniaux, P., Klepikova, M., et al. (2013). Characterizing groundwater flow and heat transport in fractured rock using fiber-optic distributed temperature sensing. *Geophysical Research Letters*, 40, 2055–2059. <https://doi.org/10.1002/grl.50397>
- Ringel, L. M., Somogyvári, M., Jalali, M., & Bayer, P. (2019). Comparison of hydraulic and tracer tomography for discrete fracture network inversion. *Geosciences*, 9(6), 274. <https://doi.org/10.3390/geosciences9060274>

- Roubinet, D., De Dreuzy, J.-R., & Tartakovsky, D. M. (2013). Particle-tracking simulations of anomalous transport in hierarchically fractured rocks. *Computers & Geosciences*, 50, 52–58. <https://doi.org/10.1016/j.cageo.2012.07.032>
- Roubinet, D., Irving, J., & Day-Lewis, F. D. (2015). Development of a new semi-analytical model for cross-borehole flow experiments in fractured media. *Advances in Water Resources*, 76, 97–108. <https://doi.org/10.1016/j.advwatres.2014.12.002>
- Roubinet, D., Irving, J., & Pezard, P. A. (2018). Relating topological and electrical properties of fractured porous media: Insights into the characterization of rock fracturing. *Minerals*, 8(1), 14. <https://doi.org/10.3390/min8010014>
- Ruder, S. (2016). *An overview of gradient descent optimization algorithms*. arXiv preprint arXiv:1609.04747.
- Ruiz Martinez, A., Roubinet, D., & Tartakovsky, D. M. (2014). Analytical models of heat conduction in fractured rocks. *Journal of Geophysical Research: Solid Earth*, 119, 83–98. <https://doi.org/10.1002/2012JB010016>
- Saar, M. (2011). Review: Geothermal heat as a tracer of large-scale groundwater flow and as a means to determine permeability fields. *Hydrogeology Journal*, 19(1), 31–52. <https://doi.org/10.1007/s10040-010-0657-2>
- Sahimi, M. (2011). *Flow and transport in porous media and fractured rock: From classical methods to modern approaches* (2nd rev. enlarged ed.). Wiley-VCH.
- Scholz, C., Dawers, N., Yu, J.-Z., Anders, M., & Cowie, P. (1993). Fault growth and fault scaling laws: Preliminary results. *Journal of Geophysical Research*, 98(B12), 21951–21961. <https://doi.org/10.1029/93JB01008>
- Somogyvári, M., Jalali, M., Jimenez Parras, S., & Bayer, P. (2017). Synthetic fracture network characterization with transdimensional inversion. *Water Resources Research*, 53, 5104–5123. <https://doi.org/10.1002/2016WR020293>
- Song, D. H., & Tartakovsky, D. M. (2021). Transfer learning on multi-fidelity data. *Journal of Machine Learning for Modeling and Computing*, 2. <https://doi.org/10.1615/JMachLearnModelComput.2021038925>
- Stein, M. (1987). Large sample properties of simulations using Latin hypercube sampling. *Technometrics*, 29(2), 143–151. <https://doi.org/10.1080/00401706.1987.10488205>
- Sutskever, I., Martens, J., Dahl, G., & Hinton, G. (2013). On the importance of initialization and momentum in deep learning. In *International conference on machine learning* (pp. 1139–1147).
- Watanabe, K., & Takahashi, H. (1995). Fractal geometry characterization of geothermal reservoir fracture networks. *Journal of Geophysical Research*, 100(B1), 521–528. <https://doi.org/10.1029/94JB02167>
- Zhou, Z., & Tartakovsky, D. M. (2021). Markov chain Monte Carlo with neural network surrogates: Application to contaminant source identification. *Stochastic Environmental Research and Risk Assessment*, 35(3), 639–651. <https://doi.org/10.1007/s00477-020-01888-9>
- Zimmerman, R. A., & Tartakovsky, D. M. (2020). Solute dispersion in bifurcating networks. *Journal of Fluid Mechanics*, 901, A24. <https://doi.org/10.1017/jfm.2020.573>