A new methodology to train fracture network simulation

using Multiple Point Statistics

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Abstract

Natural fracture network characteristics can be known from high-resolution outcrop images

acquired from drone and photogrammetry. These outcrops might also be good analogues of

subsurface naturally fractured reservoirs and can be used to make predictions of the fracture

geometry and efficiency at depth. However, even when supplementing fractured reservoir

models with outcrop data, gaps in that model will remain and fracture network extrapolation

methods are required. In this paper we used fracture networks interpreted in two outcrops

from the Apodi area in Brazil to present a revised and innovative method of fracture network

geometry prediction using the Multiple Point Statistics (MPS) method.

The MPS method presented in this article uses a series of small synthetic training images (TIs) representing the geological variability of fracture parameters observed locally in the field. The TIs contain the statistical characteristics of the network (i.e. orientation, spacing, length/height and topology) and allow representing complex arrangement of fracture networks. These images are flexible as they can be simply sketched by the user.

We proposed to use simultaneously a set of training images in specific elementary zones of 35 36 the Apodi outcrops defined in a probability map in order to best replicate the non-stationarity 37 of the reference network. A sensitivity analysis was conducted to emphasize the influence of the conditioning data, the simulation parameters and the used training images. Fracture 38 39 density computations were performed on the best realisations and compared to the reference outcrop fracture interpretation to qualitatively evaluate the accuracy of our simulations. The 40 41 method proposed here is adaptable in terms of training images and probability map to ensure 42 the geological complexity is accounted for in the simulation process. It can be used on any 43 type of rock containing natural fractures in any kind of tectonic context. This workflow can 44 also be applied to the subsurface to predict the fracture arrangement and fluid flow efficiency 45 in water, heat or hydrocarbon fractured reservoirs.

46

47 I] Introduction

48 **I.1** The importance of the prediction of fracture network geometry

49 Fracture are widespread in Nature and depending on their density and their aperture, they 50 might have a strong impact on fluid flow and fluid storage in water (Berkowitz, 2002; 51 Rzonca, 2008), heat (Montanari et al., 2017; Wang et al., 2016) and hydrocarbon reservoirs 52 (Agar and Geiger, 2015; Lamarche et al., 2017; Solano et al., 2010) They are typically 53 organised as networks ranging from nanometre to multi-kilometre scale (Zhang, 2016), and 54 present systematic geometrical characteristics (i.e. type, orientation, size, chronology,

topology) that are determined from specific stress and strain conditions. These conditions 55 56 have been used to derive concepts of fracture arrangements in various tectonic contexts and introduced the notion of geological fracture-drivers (fault, fold, burial, facies). Based on these 57 58 drivers it is possible to some extent to predict reservoir heterogeneity and to define potential permeability pathways within the rock mass (Lamarche et al., 2017; Laubach et al., 2018). 59 Despite the existence of these concepts, a range of parameters including fracture abutment 60 relationships as well as height/length distributions cannot be adequately sampled along a 1D 61 62 borehole and are mainly invisible on seismic images. In addition, fracture networks may present a spatial complexity (variability of orientation or clustering effect) that is also largely 63 64 unknown in the subsurface. Long and Witherspoon, (1985) and Olson et al., (2009) showed 65 how those parameters impact the connectivity of the network and consequently affect fluid flow in the subsurface. In outcrops, the fracture network characteristics can be observed and 66 67 understood directly. Consequently, outcrops are essential to characterize fracture network attributes that cannot be sampled in the subsurface, such as length or spatial connectivity. 68

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70 I.2 Surface rocks as multiscale reservoir analogues

71 In this context, the study of outcrop analogues is one of the few ways to constrain the architecture of fracture networks (Bisdom et al., 2014; Bruna et al., 2017; National Research 72 73 Council, 1996; Lamarche et al., 2012; Lavenu et al., 2013). Outcrops can be considered as a 74 natural laboratory where the structural reality can be observed and quantified at various 75 scales. At the small – measurement station – scale (order of 10's m), fracture type, 76 chronologies and topology relationships can be characterised using classical ground-based 77 structural geology method such as scanlines (Lavenu et al., 2013; Mauldon et al., 2001). At the intermediate – outcrop – scale (order of 10^{2} 's m), length of fractures and geometry 78 variability can be qualified and quantified using unmanned aerial vehicles (UAV - drones). 79

Working on outcrops allows an understanding of the geological history of the targeted area and eventually to decipher how, when and where fractures were developed. In addition, outcrops constitute an efficient experimental laboratory where some of properties of the fracture network (i.e. fracture distribution, apertures, permeability and fluid flow behaviour) can be known and modelled (Bisdom et al., 2017). At the large – reservoir – scale (order of 10³⁻⁴m) satellite imagery and geophysical maps provide the characterisation of the 100's of meter long objects such as large fracture systems or faults.

87 However, not every outcrop can be considered as a good analogue for the subsurface. Li et al., (2018), in their work on the Upper Cretaceous Frontier Formation reservoir, USA, observed 88 89 significant differences in the fracture network arrangement in subsurface cores compared to 90 an apparent good surface analogue of the studied reservoir. In the subsurface, fractures appeared more clustered than in the outcrop where the arrangement is undistinguishable from 91 92 random. The origin of these differences is still debated but these authors suggest that 93 alteration (diagenesis) or local change in pressure-temperature conditions, may have 94 contributed to the observed variability. The near-surface alteration processes (exhumation, 95 weathering) may also ontributed to misinterpretations of the characteristics of the network. In this case, one should be particularly careful while using observed networks to make geometry 96 or efficiency (porosity, permeability) predictions in the subsurface. Therefore, the application 97 98 to the subsurface of the characteristics observed in the outcrop is not always straightforward 99 or even possible, and may lead to erroneous interpretations. Relatively unbiased signals such 100 as stylolites or veins and particular geometric patterns might be a trustful basis to show that 101 the studied outcrop can be, to some extent, compared to the subsurface.

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103 I.3 Modelling approaches classically used to model fracture network geometries

The widely used discrete fracture network (DFN) stochastic modelling tools provide 104 105 statistical representation of fracture networks constrained generally by univariate and random 106 distribution of orientation, size, spacing and density/intensity data (Bisdom et al., 2014; 107 Bisdom et al., 2017; Huang et al., 2017; Panza et al., 2018). The generated models follow a 108 local stationarity hypothesis. This implies that the statistics used during the simulation are 109 constant in the defined area of interest (Deutsch and Journel, 1997; Gringarten and Deutsch, 110 1999; Gringarten and Deutsch, 2001; Journel and Zhang, 2006). Liu et al., (2009), highlighted 111 the implicit randomisation that conventional DFN models produce and demonstrated that 112 parameters like fracture connectivity are poorly considered in these representations. In 113 addition, it is generally admitted that discrete realisations of thousands of fractures objects at 114 the kilometre scale are computationally very demanding and often even impossible (Jung et al., 2013). Some authors attempted to use a pixel-based method to try to predict fracture 115 116 network geometries. Bruna et al., (2015), used a dense hydrogeological borehole survey 117 sampling a Lower Cretaceous aquifer in the SE of France to define fracture facies and to 118 model their distribution with two-points geostatistics. In this case, the amount of available 119 data and their consistency helped to provide realistic results. However, far from conditioning data (i.e. boreholes) the fractures simulation are poorly constrained. 120

The work of Hanke et al., (2018) uses a directional semi-variogram to quantify fracture 121 122 intensity variability and intersection density. This contribution provides an interesting way to 123 evaluate the outputs of classical DFN approaches but requires a large quantity of input data 124 that are not always available in the subsurface. To geologically represent the fracture network 125 geometry in various contexts, an alternative method has to be developed. This innovative 126 method needs to i) explicitly predicts the organisation and the characteristics of multiscale 127 fracture objects, ii) takes into consideration the spatial variability of the network and iii) 128 requires a limited amount of data to be realised.

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130 I.4 Multi-point statistics as an alternative to classic DFN approaches

131 Since Liu et al., (2002), few authors highlighted the potential of using multi-point statistics 132 (MPS) to generate realistic fracture networks (Chugunova et al., 2017; Karimpouli et al., 133 2017). Strebelle, (2002) showed how the MPS are able to reproduce any type of geological 134 heterogeneities of any shape at any size as long as they present a repetitive character. This 135 characteristic seems particularly well adapted to predict the geometry of a fracture network. 136 The MPS method uses training images (TI) to integrate conceptual geological knowledge into 137 geostatistical simulations (Mariethoz, 2009). The TI is a grid containing geological patterns 138 that are representative of a certain type of geological structure, type and arrangement. The TI can be considered as a synthetic model of the geological heterogeneity (i.e. all the elements 139 140 characterising a geological object) likely to occur in a larger domain (i.e. reservoir, aquifer, 141 outcrop). The TI must include the possible range and shape of the geobodies that the 142 geoscientist intends to model, as well as the relationship these geobodies have with each other 143 (Mariethoz, 2009; Strebelle, 2002).

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145 I.5 Objectives and contents of this research

146 In this paper we propose a MPS workflow considering the geological variability of the 147 fracture network geometry in outcrops (size order of 100m) and a methodology on how to use 148 this method at the reservoir scale. The approach is based on the direct sampling method 149 (Mariethoz et al., 2010) and uses multiple training images for a single realisation (Wu et al., 150 2008). The concept of the probability map has been revised here to define where a training 151 image should be used in the simulation grid. Our outcrop-based simulations also take into 152 account "seismic-scale" objects (i.e. object longer than 40m) considered as hard conditioning 153 data. The proposed workflow is tested on outcrops considered as analogues of the Potiguar

Basin, Brazil where fracture network have been previously characterised and interpreted from drone imagery (Bertotti et al., 2017; Bisdom, 2016). Uncertainties were evaluated by comparing original outcrop interpretation (done manually by a geologist) with the geometrical characteristics of the network generated from MPS. To evaluate the quality of the simulations, we computed density maps in outcrop fracture interpretation and on selected stochastic models. The proposed approach is innovative and provides a quick and efficient way to represent fracture network arrangements at various scales.

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162 **II] Methodology**

163 **II.1 The direct sampling method**

The direct sampling method (DS) was introduced by (Mariethoz et al., 2010). Figure 1, 164 165 synthesizes the DS modelling process developed thereafter. The method requires a simulation 166 grid where each node is initially unknown and called x, a training image grid (TI) where each 167 node is known and called y i.e. V(y) is defined where V is the variable of interest (e.g. facies 168 value). The simulation proceeds as follows. First, the set of conditioning data (if present) is 169 integrated in the simulation grid. Then, each remaining unknown node x is visited following a 170 random or defined path, and simulated as follows. 1) The pattern $d_n(x) =$ $(x_1, V(x_1)), \dots, (x_n, V(x_n))$ formed by the at most **n** informed nodes the closest to x is retrieved. 171 Any neighbour x_i of x is either a previously simulated node or comes from the conditioning 172 data set. The lag vectors $h_i = x_i \cdot x$ define the geometry of the neighbourhood of x. The 173 174 combination of the value and position of x_i defines the data event or pattern $d_n(x)$. 2) Then, the 175 TI is randomly scanned to search for a pattern $d_n(y)$ similar to $d_n(x)$. For each scan node y, the pattern $d_n(y) = (y_1, V(y_1)), \dots, (y_n, V(y_n))$, where $y_i = y + h_i$, is compared to $d_n(x)$ using a distance 176 177 (Meerschman et al., 2013). When the distance is lower than an acceptance threshold (t)178 defined by the user or if the proportion of scanned nodes in the TI reaches a maximal fraction 179 (f) defined by the user, the scan is stopped and the value of the best candidate y (pattern with 180 the minimal distance) is directly attributed to x in the simulation grid (i.e. V(x) = V(y)).

As the DS method does not use a catalogue of all possible patterns found in the TI, it is extremely flexible and in particular allows taking into account both categorical and continuous variables and managing multivariate cases, provided that the pattern distance is suitable. In this paper we are using the DeeSse version of the direct sampling code (Straubhaar, 2017).

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187 II.2 Multiscale fracture attributes

188 To evaluate how the direct sampling method is dealing with the fracture network, the present experimentation is based on outcrop data where the present-day "structural reality" is 189 observable at various scales. Pavements (i.e. horizontal surfaces in the order of 10^2 m scale) 190 191 were targeted because these objects contain important information that is not always 192 accessible with standard vertical outcrops (Corradetti et al., 2017a; Corradetti et al., 2017b; 193 Tavani et al., 2016) or with classic geophysical imagery. Pavement sizes allow the user to 194 interpret and localise fracture patterns variability (Bruna et al., 2018). For instance, clusters of 195 fractures (i.e. local increase of the fracture density) can be identified by the interpreter. 196 Pavements also allow to obtain quantitative data on fracture lengths, which are usually 197 difficult to get in vertical cliff. In the subsurface, data can be provided by geophysical 3D 198 maps and fracture attribute detection tools (Chopra and Marfurt, 2007; Somasundaram et al.,

199 2017). However, these tools are not always available and detect the longer lineaments only.

Working with pavements constitutes an asset as small-scale investigation can be conducted in key zones of the outcrop (i.e. in folded areas, each compartment or dip domain of the fold should be imaged and investigated in detail) where the gathered data will help to calibrate larger scale information. Classical fieldwork methods (observation and characterisation, 204 measurements, statistical analyses, sampling) help interpreting fracture families and are205 essential to constrain larger scale observation.

206 In this study, UAV-based photogrammetry is used to obtain an orthorectified mosaic and 3D 207 digital outcrops models (Bemis et al., 2014; Claes et al., 2017; Vollgger and Cruden, 2016). 208 The scale of these images is an intermediate between the scale of measurement station and 209 that of satellite imagery. Digitization of fracture traces, geological contacts, sedimentary 210 structures and structural domain boundaries are currently processed by hand and represent a 211 considerable time investment. In this contribution, fractures were interpreted in orthomosaic 212 images with the help of GIS software. Length, azimuth, fracture family proportions and 213 fracture density statistics were extracted from the interpretation. In addition, a series of 214 measurement station (area of about 2×2 m) information was acquired and compared with the 215 dataset from the drone imagery in order to align interpretations and provide coherent fracture 216 history.

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218 II.3 Training images, conditioning data and probability maps

• Training images

220 Training images (TI) are the base input data of the MPS simulation. Building them is a critical 221 step to succeed a realisation (Liu et al., 2009). The TI is a pixelated image based on a local interpretation of a geological phenomenon (i.e. an interpreted photography taken from a local 222 223 zone of interest in the field) or digitised by a geologist and based on geological concepts 224 (Strebelle, 2002). These images should synthesise all of the recognized geological parameters 225 that characterise the area to simulate. This implicitly means that the proportion of facies 226 carried by the TI, will be reproduced into the simulation grid but this also requires extensive 227 pre-processing work (see example of TIs in figures 5, 6, 9 and 10). To manage this complexity, we used multiple training images where facies proportion and geometrical 228

distribution can vary. Hence, each TI has a local impact on the simulation. Moreover, in our approach fractures sets are grouped in facies in the TI, based primarily on their orientation and possibly on their length or additional parameters defined by the user. The fractures classification helps reproducing patterns and simplifies the process of building the TI.

• Conditioning data

One limitation of the MPS methods is the tendency to disconnect long continuous objects (i.e. typically fractures, (Bruna et al., 2017). To manage this issue, long fractures can be identified and incorporated into the simulation as conditioning data. As per the training images, such data can be integrated as pixelated grids. They may come from satellite imagery or they can be interpreted from gravity or magnetic surveys or from 3D seismic imagery (Magistroni et al., 2014).

Probability map

The direct sampling method can be used with multiple training images. In this situation, the user provides a set of TIs, and for each TI a probability map defined on the simulation grid, giving at each node the probability to use that TI. The pixel-wise sum of these maps should then be equal to one in every node. If each TI corresponds to a partition of the area of interest, with for each TI one elementary zone, covering the whole simulation grid, the probabilities in the map are set to one for specific TI and to zero for the other ones.

The probability map comes from a simple sketch (i.e. a pixelated image) given by the MPS user. It is based on the geological concepts or interpretations that define the geometry variability over the simulated area and that allow a partition of the outcrop. In each of the zones defined in the area of interest, the simulated property will follow the intrinsic stationary hypothesis (Gringarten and Deutsch, 2001; Journel and Zhang, 2006; Journel, 2005) but the entire domain will be non-stationary. 253 While working on outcrops, the partition of the area of interest can be determined based on 254 observations. For instance, when the fracture network interpreted from outcrop images is 255 available, the geologist can visually define where the characteristics of the network are changing (fracture orientation, intensity, length, topology) and draw limits around zones 256 257 where the network remains the same. However, in other cases outcrops or subsurface 258 observation could be discontinuous between observation sites. If the data are sparse and come mainly from fieldwork ground observations or boreholes, the use of alternative statistical 259 260 approaches can help to provide a robust and accurate partition of the area of interest. The 261 work of Marrett et al., (2018) interprets the spatial organisation of fractures using advanced 262 statistical techniques such as normalized correlation count and weighted correlations count, 263 on scanlines collected in the Pennsylvanian Marble Falls Limestone. In their approach, the periodicity of fracture spacing (clustering) calculated from the mentioned techniques is 264 evaluated using Monte Carlo to quantify how different the fracture networks are from a 265 266 random organisation. These approaches can be highly valuable during the process of building 267 a probability maps when less data are available. The probability maps provide a large-scale 268 framework that may be refined and modified with additional data such as measurement 269 stations or drone surveys coming from surface exploration or wells data containing fracture 270 network information.

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272 II.4 Testing the simulated network: from pixels to segments

273 MPS realisations are produced as pixelated images. To evaluate the resulting fracture 274 network, pixels alignments corresponding to fractures are extracted as discrete straight-line 275 objects defined by a starting and an ending x, y coordinates. Fractures are separated from the 276 background and in different sets by automatic image classification methods. On grayscale 277 images, this is obtained by multilevel image thresholding through the Otsu's method (Otsu, 278 1979). On color images, fracture sets are classified based on their color components with the
279 k-means clustering algorithm built in MATLAB (Lloyd, 1982). Image classification gives in
280 output a series of binary images, one for each fracture set, where lineaments are represented
281 as foreground (Kovesi, 2000).

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283 III] Results: test case on analogues of the Potiguar Basin, E Brazil

284 III.1 Geological setting

285 The Potiguar Basin is a rift basin located in the easternmost part of the Equatorial Atlantic 286 continental margin, NE Brazil (fig. 2). The basin is found both onshore and offshore (fig. 2). 287 The basin was generated after the initiation of the South American and African breakup 288 during the Jurassic - Early Cretaceous times. It was structured by a first NW-SE extension 289 stage latterly rotating to an E-W extensional direction (Costa de Melo et al., 2016). The rift 290 basin displays an architecture of horsts and grabens striking NE-SW and bounded towards the 291 east and south by major faults systems (de Brito Neves et al., 1984, fig. 2). The Potiguar 292 Basin displays three sedimentary sequences deposited since the early Cretaceous times (i.e. 293 syn- and post rift depositions). The last post-rift sequence was deposited from the Albian and 294 encompasses the Cenomanian-Turonian Jandaíra Formation. This formation consists of up to 295 700 m thick bioclastic calcarenites and calcilutites deposited in transgressive shallow marine environment. The stress field affecting the Jandaíra Formation during the Campanian to the 296 297 Miocene compression was oriented N-S (Bertotti et al., 2017). From the Miocene to the 298 Quaternary the onshore part of the Potiguar basin was uplifted. Synchronously, a new stress 299 field was established trending to a NW-SE direction (Reis et al., 2013).

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301 III.2 Outcrop data

302 The area of interest measures 2.1×1.3 km and is located about 25 km NE of the city of Apodi

303 in the Rio Grande Do Norte state (fig. 2). It contains two outcrops AP3 and AP4 (Bertotti et 304 al., 2017; Bisdom, 2016, fig. 2) here defined respectively as 600×300 m and 400×500 m 305 large pavements localized in the Jandaíra Formation. AP3 and AP4 crop out as pavements 306 with no significant incision. The outcrops are sparsely covered by vegetation and 307 consequently they present a clear fracture network highlighted by karstification. In 2013, 308 images of AP3 and AP4 were acquired using a drone (Bisdom, 2016) and processed using the 309 photogrammetry method. Two high-resolution ortho-rectified images of these pavements 310 (centimetre-scale resolution) were used to complete fracture network interpretation and to 311 extract fracture parameters. In AP3, 775 lineaments were traced (fig. 3) and in AP4, 2593 (fig. 312 4). These lineaments are grouped in this article over the general term "fractures". For each of 313 these outcrops three fractures sets were identified: set1 striking N135-N165, set2 striking 314 N000-N010/N170-N180 and set 3 striking N075-N105. Fractures falling outside of these 315 ranges were not considered in the input data. Consequently, in AP3 we considered 562 only 316 (out of 775 fractures traced in the pavement) and in AP4 we considered 1810 only out of 2594 317 fractures. In addition, ground-based fieldwork was conducted in AP3 and AP4 to understand 318 the structural history of the area and to calibrate the interpretation conducted on the drone aerial photography (Van Eijk, 2014). General location and fracture data are presented in 319 figure 3 and 4 and in table 1. 320

In AP3, sets 1 and 2 are evenly distributed over the pavement. However, they present intrinsic intensity variability in the area of interest. Set 3 is mainly expressed in distinct regions of the outcrop. Small-scale investigations (conducted on measurement stations in the outcrop) allowed associating set 3 with stylolite and sets 1 and 2 to veins. In addition, sets 1 and 2 present evidences of shear movements and are then considered as a conjugate system.

In AP4 small-scale investigations highlight the same characteristics as the ones observed inAP3. Although the conjugate system (set 1 and set 2) is less developed there than in AP3. It is

also notable that more crosscutting relationships were observed in AP4 compared to AP3.

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330 III.3 Input data for MPS simulation

331 To evaluate the effect of conditioning data, results of two simulations were compared, with and without conditioning data. The sensitivity of simulation parameters was investigated by 332 333 varying i) the number of neighbours defining patterns (data events d_n), ii) the acceptance threshold (t) defining the tolerance the algorithm authorises to find a matching data event in 334 335 the simulation grid (Mariethoz et al., 2010) and iii) the fraction of the TI to be scanned during 336 the simulation process to search for data events. Results of this sensitivity analysis help to 337 propose the best possible simulation for AP3 and to optimise the choice of input parameters for AP4 fracture simulation. 338

AP3 presents intrinsic fracture network geometry variability. This observation emphasizes that averaging fracture parameters on the entire domain is not well suited to represent the complexity of the network. We observed that the length of fracture per sets and the density of fractures are parameters that vary the most here. The analysis of these variations allow to partition AP3 and AP4 in elementary zones and to synthesize the fracture network characteristics in each of these domains. The following section defines how the TI, probability map and conditioning data were built.

• Partitioning, training images and probability map for AP3 and AP4

We divided AP3 in 5 elementary zones (EZ) based on visual inspection of the pavement (fig. 5A-B). The number of fractures per EZ is synthesized in the figure 5. The proportion of fracture per elementary zone is available in table 1. A limited part of the fractures belong to two neighbours elementary zones. This issue is quantified in table 1.

A probability map with sharp boundaries (fig. 5B) was created for AP3. Sharp boundaries are
justified by the variability of the network geometry, which is known from the visual

inspection of the interpreted image. Smooth transitions could also be defined (see discussion).
The input data to build the probability map is an image of the partition of the area of interest
containing the different outcrops. In this image, the indexed zones (elementary zones EZ) are
characterised by a distinctive colour.

357 At the scale of a reservoir where some outcrops analogues and fracture tracing may be 358 available, the "interpreted reality" of the network can be directly used as a training image. We 359 chose to ignore the tracing and to rely on parameters that are classically available without 360 having access to drone images of an entire outcrop (i.e. orientation, spacing, abutment) and to 361 compare the interpretation with the simulated network. In that respect fracture orientation 362 were averaged to a single value. Hence, set 1 strikes N150, set 2 strikes N000 and set 3 strikes 363 N090. According to the outcrop partitioning, five training images were created (fig. 5C). In 364 each training image, three facies corresponding to the three fracture sets were created. Set1 365 (N090) is green, set 2 (N150) is red and set 3 (N000) is blue (fig. 5C). The topology is a 366 crucial problem in fracture simulations because it influences the connectivity of the network. 367 In the MPS simulations the abutments are particularly well reproduced as they represent 368 singular pixels arrangements that are efficiently taken into account. However, crosscutting 369 relationships imply the use of a different facies at the intersection locus. This method respects 370 and reproduces intersections during the simulation process. In AP3, the analysis of the 371 topology relationships showed three main crosscutting interactions:

- Long N150 crosscut long N000 fractures (conjugated sets)
- 373 <u>N000 crosscut N090</u>
- 374 N150 crosscut N090

To take into account these topological parameters a different facies colour was attributed to the crosscutting locus (the crossing facies, fig. 6). When the MPS realization will be later discretized, the younger fractures will be truly represented as continuous segments. The older fractures will be cut in pieces but their alignment will be, in most of the case, maintainedduring the simulation process.

• Dimensions of the simulation grids and of the training images

The dimensions of the simulation grid for AP3 and of each training image (in pixels) are shown in fig.5. The number of pixels is automatically determined by the size of the original drawing made by the geologist.

The size of the input training image does not generally influence the simulation. However, it 384 385 has to be chosen sufficiently large with respect to the complexity of the patterns in order to get reliable spatial statistics. The DS method tends to identify patterns (i.e. d_n 's see above) in 386 387 the TI and to paste the central node of them into the simulation grid. However, at a constant 388 resolution and specifically for fractures patterns, it is likely that a 50×50 m training image 389 will carry more complexity and variability than a 10×10 m one. This parameter should be 390 taken into consideration when starting digitizing training images, especially when spacing 391 between fractures is not consistent across the simulation grid.

392

• Long fractures conditioning

Because the MPS method has the tendency to cut long individual segments into smaller pieces, the fractures longer than 40 meters – the ones visible from satellite/drone imagery in AP3 – where isolated and considered as hard conditioning data (fig. 5D). This threshold was arbitrarily determined from the dataset we have. In AP3, less than 8% of the fractures are longer than 40 m.

In AP3, long fractures belong only to the sets oriented/striking N000 or N150 (fig. 5D). 18
N000 fractures (3% of the whole) and 30 N150 fractures (5% of the whole) were digitized and
integrated as conditioning data in the simulation.

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402 III.4 Outcrop scale simulations

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III.4.1 Impact of conditioning data on AP3 simulations

In AP3, the 48 long fractures were manually digitized and imported into the simulation grid as
categorical properties to be considered as hard conditioning data during the MPS simulation
process. The MPS simulation is consequently in charge of stochastically populating the
smaller factures within the grid.

408 Results of the influence of these data are presented in figure 7. The principal simulation 409 parameters in the considered scenarios (with and without conditioning data) were set up 410 identical (constant acceptance threshold (5%), constant percentage of scanned TI (25%) and 411 constant number of neighbours (50)).

412 Results showed that the realisation without conditioning data creates 20% less fracture than 413 the original outcrop reference. The simulation with conditioning data creates 9% less fractures 414 than AP3, which makes the simulation satisfactory. It is also remarkable that the non-415 constrained simulation represents only 23 fractures above 40 meters (compared to the 48 long 416 fractures interpreted on the AP3 outcrop). In this simulation the long fractures are essentially 417 located in the zone 3 of the outcrop. Because the simulation is a stochastic process, the 418 location of the long fractures is randomly determined in the absence of hard conditioning data. Considering hard-conditioning data also gives a more realistic representation of the 419 420 fracture network.

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III.4.2 Sensitivity analysis on the AP3 simulation parameters

• Simulation parameter set-ups, duration and analyses conducted on the results

424 Simulation parameters were varied for each simulation in order to emphasize their effect on
425 each realisation. One realisation per test was performed during this analysis. The goal of this
426 analysis is to show how the different parameters influence the reproduction of fracture

427 segments and not to evaluate how good is the matching between the simulation and the428 reference.

The MPS realisations are pixelated images. The sensitivity analysis is based on the discrete segments extracted from these pixelated images (see II.4). All of the simulations present a variable percentage of segment lengths that are below the minimal fracture length interpreted in the AP3 outcrop (i.e. simulation noise). Consequently all segments smaller than 2.2m where removed from the simulation results. A length frequency distribution was compiled for each of the generated simulations.

435 The influence of the number of neighbours was evaluated trough 7 simulations (SIM1 to 436 SIM7). The acceptance threshold and the number of neighbours was investigated by 437 comparing 8 simulations (SIM8 to SIM15) where the scanned fraction of the TI was fixed at 25%. The percentage of the scanned fraction of the TI was combined with the 2 other 438 439 simulation parameters. This combination was tested over 12 simulations (SIM16 to SIM27). 440 The models set-ups and the duration of the simulations are presented in (table 2). Tt is notable 441 that SIM8 / SIM9, SIM10 / SIM11 and SIM13 / SIM14 produce exactly the same network 442 despite the modification of the simulation parameters. Also The MPS algorithm successfully performed SIM16 but the segment extraction generated an error preventing the discretisation 443 of all of the objects. 444

The total amount of generated fractures was counted and compared with the total number of fractures interpreted from the original outcrop. A deviation of 10% compared to the original amount of interpreted fractures is considered as a satisfactory result as it is very close to the reference amount of fractures. A deviation of 20% compared to the original amount of interpreted fractures is considered as an acceptable result. This deviation is consequent but can be adjusted by varying the simulation parameters. A deviation above 20% was rejected as a complete reconsideration of the parameters is required. Results are synthesized in table 3. The total amount of segments was initially counted in the entire simulation domain. The sum of segments per part is constantly higher than the initial total amount of segments because segments cutting a sharp boundary are divided in two - segments falling within two elementary zones and are consequently counted twice. The number of generated fractures per simulation zone was also computed and the same deviation thresholds were applied to evaluate if the simulation is satisfactory, acceptable or rejected. Tables 4 to 6 synthesize the sensitivity analysis conducted of 27 realisations of the AP3 outcrop.

The length of the segments have been computed for each realisation and are presented infigure 8.

The influence of the hard conditioning data and of the drawing of the training image was also quantitatively investigated and compared respectively with the length of the generated segments and with the amount of segments generated per zone.

464 • Summary of the results

Increasing the number of neighbours rises the computation time (table 2, SIM 1 to 7). A small amount of neighbours results in a noisy simulation (table 2, SIM1). The contrary leads to a downsampling of the generated segments that become longer than the interpreted fractures in AP3 (table 2, SIM7). Decreasing the acceptance threshold leads to an increase of the simulation time (table 2 SIM8-15). Increasing the scanned fraction of the TI is the most time consuming operation (table 2 SIM17-27).

Increasing the number of neighbours only is generally not sufficient to accurately generate a
satisfactory or acceptable total amount of fractures (table 3). Increasing the scanned fraction
of the TI produces in all cases the closest total number of fractures compared to the reference
outcrop (table 3).

The counting of fractures in simulation zones revealed that set 2 and set 3 in zone 1, set 3 in zone 4 and set 1 in zone 5 are generally underestimated during the simulation process. In

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477 contrast, fracture set 1 in zone 2 is generally overestimated. The consistency of the error over
478 almost the entire set of simulations indicates an issue on the training image representation
479 (table 4-6). Increasing the scanned fraction of the TI generally allows to better represent a low
480 proportion of fracture facies within a TI (Zone TI5, set 2, table 6).

An acceptance threshold below 5% leads to an overestimation of the number of small 481 482 fractures (between 0-10 m), fig 8. In this case, amount of segments between 0-20 m is generally close to the reality. Increasing the scanned fraction of the TI produces the highest 483 484 quantity of fractures ranging from 0-10 m (fig. 8). Increasing the number of neighbours and 485 the percentage of the scanned TI will result in an increase of the length of the fractures used 486 as hard conditioning data. However, the fracture elongation does not affect all of the hard 487 conditioned fractures and represents a very small percentage of the whole modelled fracture 488 network.

489

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III.4.3 Attempt at an optimisation: OPT1

491 OPT1 was parameterised in regard of the previous observations in order to generate a 492 simulation that is the closest-to-reality possible. For this purpose, the amount of fractures 493 from set 2 and set 3 drawn in TI1 and set 3 drawn in TI4 was increased. In contrast, the 494 amount of fractures from set 1 drawn in TI2 was decreased significantly (fig. 9). We choose 495 to setup the number of neighbours at 50 and the acceptance threshold at 2%. TI1 and TI4 will 496 be scanned at 75% and the rest of the TIs will be scanned at 50% (table 2).

497 The simulation time for the proposed simulation is 2 min 31s (table 2). The total amount of 498 generated fractures is satisfactory compared to the amount of fractures interpreted in the 499 original outcrop. 500 To evaluate the robustness of the optimised simulation, 6 realisations using the same 501 parametrisation were generated for OPT1. The total amount of fractures generated for these 502 simulations always fall below the 10% deviation compared to the reference outcrop.

503 The number of segments comprised between 0-20 m in OPT1 is slightly above the 504 satisfactory deviation limit. As per all the generated simulations, the number of fractures 505 between 2.21 m and 10 m is largely overestimated.

506 OPT1 contains a more satisfactory and acceptable fracture count than any other simulation 507 generated before (table 6). The amount of segments generated in zone 1 and 2 for set 1 is 508 slightly overestimated. In zone 3, OPT1 fails to represent the amount of fractures for set 1 509 (25% deviation) and for set 3. Fracture set 1 in zone 4 is largely overestimated.

510

511

III.4.4 Evaluation of the AP3 and OPT1 simulations: P₂₁ calculations

512 Uncertainty analysis is required when performing simulations of geological parameters, 513 especially far from data. The sensitivity analysis presented in this paper is a way to compare 514 the MPS simulations with the reference outcrop.

515 To reinforce the evaluation of the proposed method, we quantified the values of fracture intensity in the reference outcrop, in three selected AP3 MPS simulations and in the optimised 516 517 simulation (OPT1) (fig. 10). The fracture intensity was classified by Dershowitz and Herda, 518 (1992) in regard of i) the size and dimension (1D, 2D, 3D) of a selected zone of interest and 519 ii) the number, length, area or volume of fractures within this selected zone. In this paper, we 520 chose to calculate the P_{21} fracture intensity, which corresponds to the sum of all fracture 521 lengths within a regularly discretized spaced, with constant area boxes $(10 \times 10 \text{ m})$ covering 522 the entire AP3 area of interest.

523 Visually, the results show an apparent higher P_{21} intensity in the reference outcrop than in the 524 simulations. However, zones of high intensity in the reference outcrop are generally well represented in SIM26 and in OPT1. This is in agreement with the results of the sensitivity analysis showing that SIM26 and OPT1 best represent the number of fractures present in the reference outcrop.

The average fracture intensity in each simulation has also been computed and confirms the observations conducted during the sensitivity analysis. SIM1 and SIM7 present the lowest average fracture intensity (0.095 m⁻¹ and 0.079 m⁻¹ respectively) and SIM26 and OPT1 present the highest fracture intensity (0.11 m⁻¹ and 0.099 m⁻¹ respectively). The average fracture intensity in the reference outcrop is higher than in any other simulations (0.126 m⁻¹). However, this value remains close to the ones obtained in SIM26 and OPT1.

The fact that the fractures have been simplified as straight lines in the simulations combined to a relatively small area of calculation $(10 \times 10 \text{ m})$ could be one element of explanation of the observed fracture intensity variation between the reference outcrop and SIM26 and OPT1. This analysis strengthens the results obtained during the sensitivity analysis and demonstrates the capacity of the MPS method to represent with a high fidelity the geometry of a fracture network.

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541

III.4.5 Using the sensitivity analysis results to model AP4

542 As per AP3, AP4 present an intrinsic variability of the fracture network geometry. This 543 outcrop was divided in 3 elementary zones (fig. 11A-B). According to AP4 partitioning, a 544 probability map with sharp boundaries (fig. 11B) was created. For AP4, the configuration of 545 the outcrop led to mask the area where no interpretation data were performed. In these 546 particular zones a "no data value" was attributed and these masked areas were excluded 547 during the modelling process. In AP4 three training images were created (fig. 11C). As per 548 AP3, the size of the AP4 simulation grid was doubled compared to its original dimension (available in fig.11). In AP4, fractures longer than 40 meters were also considered as hard 549

550 conditioning data. Here, less than 1.5% of the fractures are longer than 40m (fig. 11D). In 551 AP4, long fractures were found in the 3 sets and mainly in the south-eastern part of the 552 outcrop (fig. 11D, elementary zone 6). 11 N000 fractures (0.5% of the whole), 13 N150 553 fractures (0.6% of the whole) and 9 N090 fractures (0.4% of the whole) were digitized and 554 integrated as conditioning data into the simulation.

555 Based on the results of the sensitivity analysis of AP3 we generated one simulation for the 556 AP4 outcrop (fig. 12). The modelling parameters for SIM AP4-1 were selected as following: 557 the number of neighbours was set up at 50 and the acceptance threshold at 2%. The 3 training 558 images used in the simulation are presented in figure 12 and are considered as representative 559 of the fracture arrangement in each region of the simulation. The scanning percentage of TI6 560 and TI7 was set up at 50%. The scanning percentage of TI8 was set up at 100%. With this 561 configuration, the simulation lasts slightly more than 5 minutes. The fact of intensely 562 scanning TI8 is probably responsible of this duration. The analysis was conducted on the total 563 amount of segments generated and of segments per set of fractures. In AP4 the total number 564 of segments is 1810. The simulation realises 1682 segments in total, which constitutes a 565 satisfactory result. The original AP4 presents 252 segments striking N150 (set 1), 856 566 segments striking N000 (set 2) and 702 segments striking N090 (set 3). The results of 567 simulation AP4-1 are always satisfactory or acceptable with 206 segments striking N150 (set 568 1), 834 segments striking N000 (set 2) and 642 segments striking N090 (set 3). A detailed 569 analysis was not conducted here because AP4 contains a lot of small fracture intersections 570 (especially in the TI8 zone) and this makes the segment extraction a complex process. 571 However, these results are promising for the future.

572

573 IV] Smooth transitions between elementary zones: towards reservoir scale 574 models to manage uncertainties

The strength of the method proposed here relies on the use of a probability maps and on the opportunity to consider multiple training images in a single realisation to generate nonstationary models of fracture network geometries. In the case of AP3 and AP4, the probability maps are essentially constrained by the variation of geometry of the fracture networks observed on the geological interpretation made on the drone imagery. Consequently, the defined areas are pragmatically bounded and the nature of the limit between one zone and another is a sharp boundary.

AP3 and AP4 outcrops are separated by about 2.5 km and very little is known about the fracture network geometry between these two locations. Assuming that there is no major structural deformation (fold or faults) that may cause a change in fracture geometry at the close vicinity of the outcrop "reality", the zones initially defined on the AP3 and AP4 outcrop can be extended to the limits of the reservoir-scale model boundaries (fig. 13). In this particular case, filling the gap between the two outcrops appears to define how the transition between one side of the simulation grid and the other should be determined.

589 Fractures are localised objects that do not need to be necessarily continuous from one 590 simulation zone to another. The constant higher proportion of the non-fractured matrix facies 591 versus localised and thin fracture elements ensures the coherency and relative compatibility 592 from one simulation region to another. The idea of the simulation grid region partitioning was 593 re-evaluated and an alternative method, was proposed here. Contrarily to the definition of 594 sharp boundaries in the probability maps used for AP3 and AP4, a probability map with 595 smooth transitions is defined as follows. An ensemble of elementary zones covering a part of 596 the simulation grid is defined. Each TI corresponds to one elementary zone, which is 597 simulated using exclusively that TI. The probabilities in these zones are then set to one for a 598 specific TI and to zero for the other TIs. The remaining part of the simulation grid is divided 599 in transition zones, for which one has to define which TIs may be involved. In a transition

500 zone, the probabilities of the involved TIs are set proportional to the inverse distance to the 501 corresponding elementary zones. This process creates smooth transitions in low constrained 502 area decreasing the influence of one TI towards another (from one elementary zone to 503 another).

No faults or folds can be initially identified between AP3 and AP4 to condition the drawing of the probability map. In this case, a rectangular compartment representing a gradual probability transition to use the training image associated to one outcrop or to the other filled the blank space between the two outcrops. For instance, fig 13E shows in the Transition_Zone_1 a decreasing probability to use TI1 from left to right (i.e. zone 1 to zone 6) and conversely to use TI6 from right to left.

610 Recently, investigations conducted on the Rio Grande do Norte geological map (Angelim et 611 al., 2006), demonstrated the presence of a fault crossing the simulation grid near the AP3 612 zone. This structure may explain the variability of fracture geometry from AP3 (EW stylolites 613 and strong presence of conjugated NS/NW-SE system) to AP4 (EW stylolites associated to 614 NS fracture system, the NW-SE conjugated system is here subordinate). Further geological 615 investigations need to be conducted in this particular place to proof the influence of this fault 616 on the network geometry. However, fig 13F shows an alternative probability map taking into 617 account this interpretation and present how flexible the probability map can be. The proposed 618 method demonstrates its adaptability in various geological contexts.

619

620 V] A method to create a 3D DFN out of 2D MPS realisations

621 The MPS simulations presented in this paper are on the form of 2D pixelated maps.
622 MATLAB codes were developed to extract starting and end point coordinates (georeferenced)
623 of a series of aligned colorized pixels that represent a fracture trace from these images.
624 Transforming this output in geologically realistic 3D surfaces is not easy. Karimpouli et al.,

625 (2017) studied samples coming from coalbed methane reservoirs in the fractured Late 626 Permian Bowen Basin in Australia. They realised multiple 2D and pseudo 3D images (i.e. 627 orthogonal 2D images) and used the cross-correlation based simulation (CCSIM) to represent 628 the internal organisation of coal cleats and the heterogeneity of the coal matrix in 3D. Their 629 approach greatly improved the understanding of the internal complexity of coal samples and 630 gives better results than classical DFN's based on averaged distributions. However, their 631 method requires an important initial amount of information (i.e. CT scans slices used as 632 training images) that is generally not available at a larger scale. The use of MPS in 3D seems particularly not suited for fracture network representation because: i) they require to associate 633 634 fractures from 2D map view and from 2D section view (3D or pseudo-3D), ii) it appears difficult to consider isolated fractures in this type of approach and iii) in the subsurface 635 636 fracture height and/or fracture length are generally unknown.

637 To Tackle these problems we choose to use multiple 2D MPS-generated fracture networks. In 638 the presented approach, the 3D is obtained by extruding 3D fracture planes in fracture units 639 (fig. 14). In this approach we consider that fractures are entirely bound to the units, which can 640 appear as a limitation if isolated fractures occurs inside a layer. However, we can consider variable levels of fracture units. Figure 14 presents an hypothetic scenario where red fractures 641 642 are confined to a large fracture unit (FU1) crosscutting smaller ones (FU4 containing also 643 smaller red fractures). In such a representation, one 2D planar simulation is required at each 644 top mechanical unit to generate a new set of fractures.

In real-world subsurface configurations, mechanical units can be extracted from well logs (resistivity, density, lithology; Laubach et al., 2009). The fracture height distribution, referred as fracture stratigraphy (Hooker et al., 2013) requires here a particular attention and is difficult to extract from borehole data. In outcrops, the use of vertical cliffs adjacent to 2D horizontal pavement should be a way to evaluate these heights and to constrain the 3D model. In outcrops, the resort to vertical cliffs adjacent to 2D horizontal pavements is required to define fracture height. This method is already implemented in gOcad-SKUA software as a macro that extrudes planes of a single fracture family (i.e. all the red fractures in AP3) vertically into a bounded volume (fig. 14). More developments are in process to generate oblique planes and to be able to extrude planes in portions of the fracture sets.

655

656 V] Conclusions

657 In this paper a new method to predict the geometry of a natural fracture network using the 658 multiple-point statistic algorithm is presented. The method provides stochastic realisation 659 depicting a realistic non-stationary fracture network arrangement in 2D based on the use of 660 multiple, simplified, small training images capturing the natural fracture attributes in specific 661 zones defined by a probability map. Probability maps are adaptable and follow geological 662 rules of fracture type and arrangement distribution specific to various tectonic contexts (i.e. 663 faulting, folding and poor deformation context/no fault, no folds). We developed methods to 664 be able to consider transition zones into the probability maps (e.g. zones far from hard data) 665 that allow simulating fracture network geometry at a larger scale (i.e. reservoir scale).

The realisations obtained from 2D MPS constitute a statistical laboratory close enough to the reality to be tested in terms of fracture mechanical parameters and response to flow. Comparison between mechanical aperture calculation, fluid flow simulations conducted on both "reality" fracture network interpretations performed on drone imagery and series of MPS realisations gives similar results.

The method proposed here is applicable to all rock types and to a wide range of tectonic contexts. Initially calibrated using outcrop data, the method is fully adaptable to the subsurface in order to better characterise fractures in water, heat or hydrocarbon reservoirs. The challenge there, remains on the definition of the different training images on which the simulation is based. Very few data is generally available in the subsurface and geological
rules need to be found to define the geological characteristics of the fracture network
(orthogonal or conjugate network) and the associated fracture attributes (length, height,
spacing, density, topology).

679

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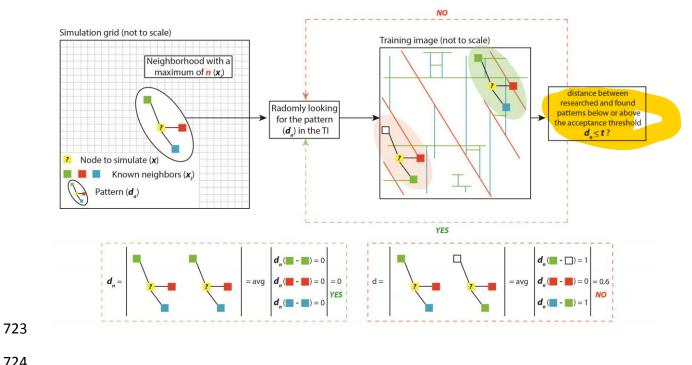
694 Appendix A

The DeeSse algorithm (Straubhaar et al., 2011) was used in this paper to reproduce existing fracture network interpreted from outcrop pavements. The following pseudocode developed by Oriani et al., (2017) have been modified to explain how the algorithm is processing the simulation of fracture. Specific terms can be found in section II.1 of the present paper. In our study the simulation follows a random path into the simulation grid. This grid is step by step populated by values (fracture facies in our case) sampled in the training image. The algorithm
proceeds according to the following sequence :

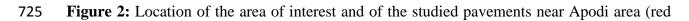
- 1. Selection of a random location x in the simulation grid that has not yet been simulated(and not corresponding to conditioning data points, already inserted in the grid).
- 704 2. To simulate $V(x) \rightarrow$ the fracture facies into the simulation grid: The pattern $d_n(x) =$
- 705 $(x_1, V(x_1)), \dots, (x_n, V(x_n))$ formed by at most **n** informed nodes the closest to **x** is retrieved.
- 706 If no neighbours is assigned (at the beginning of the simulation), $d_n(x)$ will then be empty:
- 707 in this case, assign the value V(y) of a random location y in the TI to V(x), and repeat the
- 708 procedure from the beginning.
- 3. Visit a random location y in the TI and retrieve the corresponding data event $d_n(y)$.
- 4. Compare *dn(x)* to dn(y) using a distance D(*dn(x)*, *dn(y)*) corresponding to a measure of
 dissimilarity between the two data events.
- 5. If D(dn(x), dn(y)) is smaller than a user-defined acceptance threshold T, the value of
- V(y) is assigned to V(x). Otherwise step 3 to step 5 are repeated until the value is assigned
 or an given fraction F of the TI, is scanned.
- 715 6. if F is scanned, V(x) is defined as V(y), with y the scanned location minimising the 716 distance D(dn(x), dn(y)).
- 717 7. Repeat the whole procedure until all the simulation grid is informed.
- 718
- 719

720 Figure captions

Figure 1: Direct Sampling method workflow applied to fracture network modelling (modifiedfrom Meerschman et al., 2013).







star).

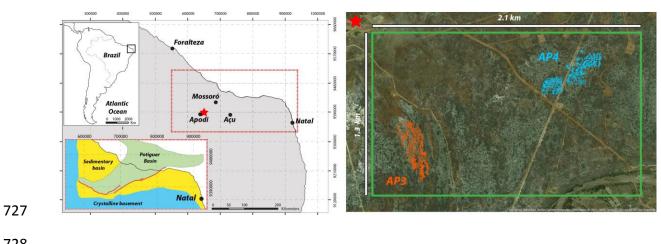


Table 1: Outcrop characteristics and fracture parameters collected in AP3 and AP4

	AP3 outcrop																				
				Dimension NS (m) EW (m						Fractures proportion (of the whole fracture population) Set 2 (N000-N010/N170-180)					Set3 (N075-N105)				Fracture Min (m)	Max (m)	
	650601	¥ 9387908	NNW-SSE			3	at 1 (N135-N1 30%	65)			Set 2 (N	52%	170-180)			3	18%	J5)		2,21	123
	050001	5587508	NINW-33L	000 300	Elementary	Elementary	Elementary	Elementary	Elementary	Elementary	Elementary	Elementary	Elementary	Elementary	Elementary	Elementary	Elementary	Elementary	Elementary	2,21	125
					zone 1	zone 2	zone 3	zone 4	zone 5	zone 1	zone 2	zone 3	zone 4	zone 5	zone 1	zone 2	zone 3	zone 4	zone 5		
					60%	26%	18%	70%	87%	37%	14%	80%	23%	13%	3%	60%	2%	7%	0%		
							AP4 o	utcrop													
	Localisation (WGS	84 UTM Z24S)	Orientation	Dimension					(of the whol	e fracture pop	pulation)			Fractur	e length						
	х	Y		NS (m) EW (m) S	et 1 (N135-N1			N000-N010/N			t3 (N075-N10)5)	Min (m)							
	652032	9388508	NE-Sw	400 500		20%			40%			40%		1	186						
						Elementary					Elementary										
					zone 6	zone 7	zone 8	zone 6	zone 7	zone 8	zone 6	zone 7	zone 8								
733			-		8%	20%	10%	43%	45%	53%	49%	35%	37%	_	-						
774																					
734																					
705																					
735																					
700																					
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Figure 3: Data acquired in the area of interest in pavements AP3. A) ortho-rectified high-resolution pavement aerial images acquired with a
drone, B) fracture interpretation on ortho-rectified images, C) fracture orientation calculated from the north in GIS-based environment.
Corresponding rose diagram for both outcrops, D) length of each fracture trace and E) fracture topology relationship for each pavement observed
on fracture network interpretation.

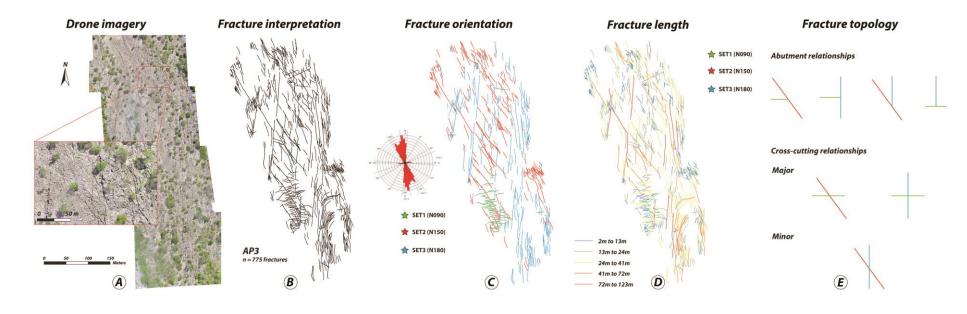


Figure 4: Data acquired in the area of interest in pavements AP4. F) ortho-rectified high-resolution pavement aerial images acquired with a
drone, G) fracture interpretation on ortho-rectified images, H) fracture orientation calculated from the north in GIS-based environment.
Corresponding rose diagram for both outcrops, I) length of each fracture trace and J) fracture topology relationship for each pavement observed
on fracture network interpretation

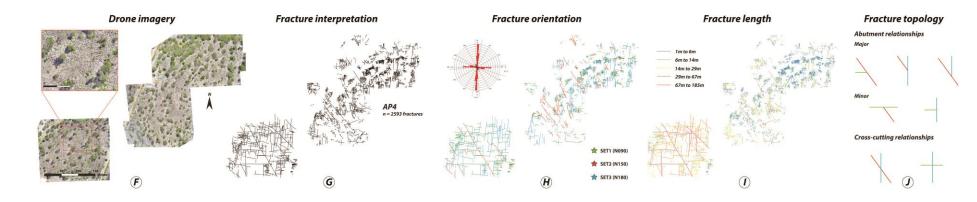
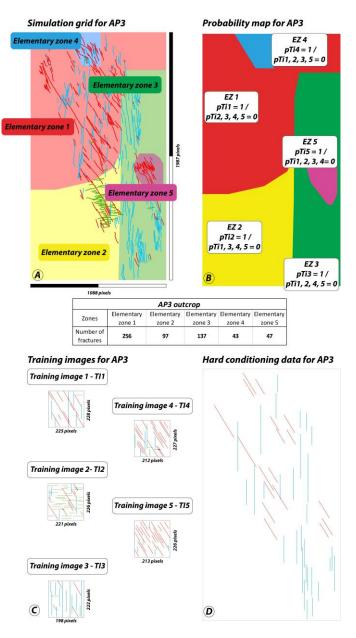
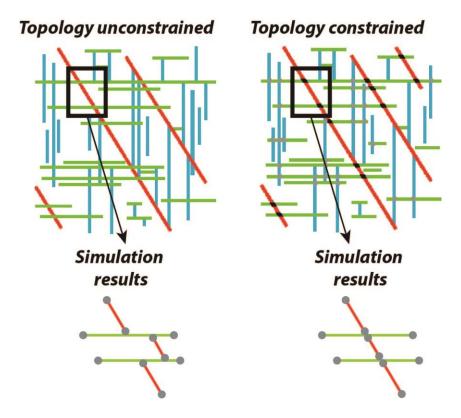


Figure 5: A) Partitioning of AP3 in 5 elementary zones (EZ). This partition is defined (with respect to fracture orientation (fracture facies), fracture density and geometry variability over the entire simulation domain. B) probability map and associated statistics for each EZ. C) training images associated with the partition of AP3. In each EZ, the corresponding training image has a probability (pTI) of 1 to be used. In this zone the other training images are not used (pTI = 0). D) hard conditioning data for AP3. All the fractures longer than 40 m are considered deterministically in the simulation process



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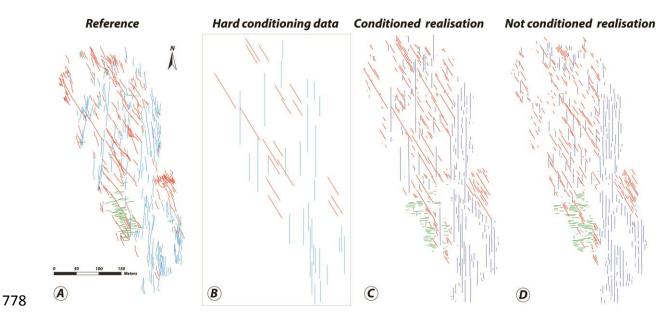
- **Figure 6:** Comparison between results obtained without constraining the topology and with
- 772 topological facies constraints.



773

774

Figure 7: Visual comparison between: A) the reference fracture network interpretation (AP3),
B) the extraction of the longer segments (50 fracture longer than 40m), C) a simulation
conditioned by the long segments, D) a simulation not conditioned by the long segments



779	Table 2: Simulation	parametrisation.	models set-ups	and duration of each run.
		parametrication	models bet apt	and daration of each fam.

Tested parametrisation			Number oj	neighbou	rs influence	8			N	umber of n	eighbours	+ Acceptar	nce thresho	old	
Realisation name	SIM1	SIM2	SIM3	SIM4	SIM5	SIM6	SIM7	SIM8	SIM9	SIM10	SIM11	SIM12	SIM13	SIM14	SIM15
	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =
Simulation parameters	5% N. =	5% N. =	5% N. =	5% N. =	5% N. =	5% N. =	5% N. =	4% N. =	3% N. =	2% N. =	1% N. =	4% N. =	3% N. =	2% N. =	1% N. =
Simulation parameters	10 Scan=	20 Scan=	30 Scan=	40 Scan=	50 Scan=	75 Scan=	100 Scan=	40 Scan=	40 Scan=	40 Scan=	40 Scan=	50 Scan=	50 Scan=	50 Scan=	50 Scan=
	25%	25%	25%	25%	25%	25%	25%	25%	25%	25%	25%	25%	25%	25%	25%
Simulation duration	22"	19"	33"	36"	55"	101"	136"	52"	52"	<i>90"</i>	<i>9</i> 5″	56"	76"	76"	121"
Tested parametrisation				Numbe	r of neighb	ours + Acc	eptance thi	reshold + %	5 TI scan				Optim	isation	
Group		Gro	up 1			Gro	oup 2			Gro	up3				
Realisation name	SIM16	SIM17	SIM18	SIM19	SIM20	SIM21	SIM22	SIM23	SIM24	SIM25	SIM26	SIM27	OF	PT1	
	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =	A. th. =			
Simulation parameters	3% N. =	2% N. =	3% N. =	2% N. =	3% N. =	2% N. =	3% N. =	2% N. =	3% N. =	2% N. =	3% N. =	2% N. =	Cur	tom	
simulation parameters	40 Scan=	40 Scan=	50 Scan=	50 Scan=	40 Scan=	40 Scan=	50 Scan=	50 Scan=	40 Scan=	40 Scan=	50 Scan=	50 Scan=		lom	
	E00/	50%	50%	50%	75%	75%	75%	75%	100%	100%	100%	100%			
	50%	30%	30/0	30/0	10/0										

Г

Table 3: Comparison between the total amount of segments interpreted in the reference
outcrop and in the different sets of simulations (tested parametrisation). Evaluation of the
results in terms of satisfactory (green symbol), acceptable (orange symbol) or non-satisfactory
(red symbol)

	-			Results evaluation			
	Reference outcrop	Tested Parametrisation	Number of tested configurations	~	~	×	
		Influence of the number of neighbours	n=7	1	1	5	
Total segments	562	Number of neighbours + Acceptance threshold	n=8	3	2	3	
		Number of neighbours + Acceptance threshold + % TI scan	n=12	5	6	1	
	1		11				

Table 4: Results of the sensitivity analysis on the influence of the number of neighbours. The table presents the number of segments per simulation zone for AP3 (used as reference). Red symbols show a total amount of segments of the considered set in the considered zone deviating to more than 20% from the reference case. Yellow symbols show a deviation of more than 10% from the reference case. Green symbols do not deviate significantly from the reference outcrop interpretation.

			Number of neighbours									
		Reference	SIM1	SIM2	SIM3	SIM4	SIM5	SIM6	SIM7			
			Segn	nents per p	arts							
Zone Tl1	Set1	156	*	*	*	×	×	*	×			
	Set2	95	*	×	~	×	×	*	×			
	Set3	6	*	×	×	×	×	*	×			
Zone TI2	Set1	22	*	×	×	×	×	*	~			
	Set2	12	*	×	1	×	×	*	×			
	Set3	57	*	~	1	1	1	~	1			
Zone TI3	Set1	20	*	1	×	×	×	*	×			
	Set2	113	×	~	1	~	~	×	×			
	Set3	2	×	×	×	~	~	×	×			
Zone TI4	Set1	25	×	×	*	1	1	~	×			
	Set2	10	1	1	1	1	~	~	~			
	Set3	3	×	×	×	×	×	×	~			
Zone TI5	Set1	39	×	~	×	×	×	×	x			
	Set2	2	×	×	×	×	1	1	~			
	Set3	0	1	1	1	1	1	1	1			
		Satisfactory total	No	Yes	Yes	No	No	No	No			
		# satisfactory	3	3	5	4	4	2	4			
		# acceptable	0	4	2	2	3	3	2			
		# not acceptable	12	8	8	9	8	10	9			

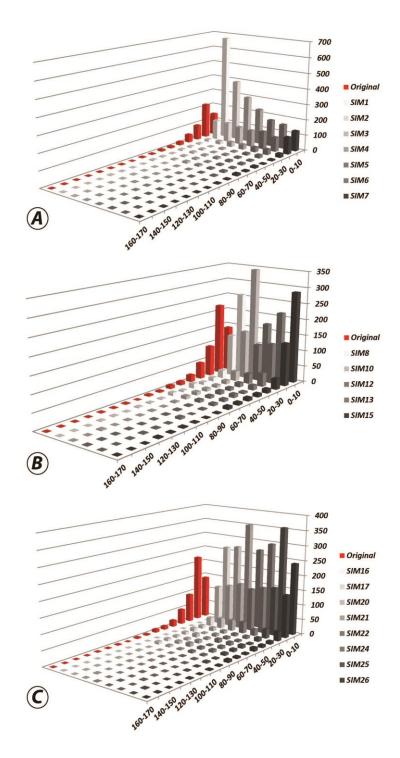
811 Table 5: Results of the sensitivity analysis on the influence of the number of neighbours and
812 of the variation of the acceptance threshold. The colour code is the same as the one used in
813 table 4.

			Number of neighbours + Acceptance threshold										
		Reference	SIM8	SIM9	SIM10	SIM11	SIM12	SIM13	SIM14	SIM15			
				Segments	per parts								
Zone TI1	Set1	156	×	1	*	*	*	1	1	1			
	Set2	95	*	*	×	*	*	*	*	×			
	Set3	6	*	*	×	*	*	*	×	×			
Zone TI2	Set1	22	*	*	×	*	*	*	×	×			
	Set2	12	~	~	1	1	*	*	×	×			
	Set3	57	×	1	×	*	1	1	1	~			
Zone TI3	Set1	20	*	*	1	1	*	*	*	×			
	Set2	113	×	× -	~	~	~	1	1	~			
	Set3	2	~	~	1	1	~	×	×	1			
Zone TI4	Set1	25	×	×	*	*	1	1	1	1			
	Set2	10	*	*	~	~	~	~	~	1			
	Set3	3	*	*	*	×	×	×	×	*			
Zone TI5	Set1	39	*	*	*	*	*	×	×	*			
	Set2	2	~	~	~	~	1	~	~	~			
	Set3	0	×	×	1	1	1	1	1	1			
		Satisfactory total	Yes	Yes	Yes	Yes	No	No	No	Yes			
		# satisfactory	5	5	4	4	4	5	5	5			
		# acceptable	3	3	4	4	6	2	2	3			
		# not acceptable	7	7	7	7	9	8	8	7			

Table 6: Results of the sensitivity analysis on the influence of the number of neighbours, of
the variation of the acceptance threshold and of the variation of the percentage of the scanned
fraction of the training image. The colour code is the same as the one used in table

			Number of neighbours + Acceptance threshold + % TI scan										Optimisation		
			Group 1 Group 2 Group 3												
		Reference	SIM16	SIM17	SIM18	SIM19	SIM20	SIM21	SIM22	SIM23	SIM24	SIM25	SIM26	SIM27	OPT1
			-			Segn	nents pe	r parts							-
Zone TI1	Set1	156		1	1	1	1	*	1	1	1	*	1	1	*
	Set2	95		*	*	*	*	~	*	*	*	~	*	*	×
	Set3	6		*	*	×	*	*	*	×	*	*	×	*	1
Zone Tl2	Set1	22		*	*	×	*	*	*	×	×	*	×	×	*
	Set2	12		*	*	*	*	*	*	*	1	*	1	1	×
	Set3	57		1	1	1	1	~	1	1	1	~	1	1	~
Zone TI3	Set1	20		*	*	×	1	*	*	*	~	×	1	1	*
	Set2	113		1	1	1	~	1	1	1	1	1	~	~	1
	Set3	2		~	~	~	*	1	1	1	~	~	*	*	*
Zone TI4	Set1	25		*	sc	x	~	*	1	1	×	sc	~	~	<i>s</i> e -
	Set2	10		1	1	1	~	1	1	1	*	~	1	1	1
	Set3	3		*	×	×	*	*	*	*	*	~	×	*	×
Zone TI5	Set1	39		~	~	~	*	*	*	*	1	~	×	*	~
	Set2	2		~	~	~	*	*	1	1	~	~	1	1	×
	Set3	0		1	1	1	1	1	1	1	1	1	1	1	×
		Satisfactory total		Yes	Yes	Yes	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
		# satisfactory		5	5	5	4	4	8	8	6	2	7	7	8
		#acceptable		3	3	3	3	2	0	0	3	7	2	2	2
		# not acceptable		7	7	7	8	9	7	7	6	6	6	6	5

Figure 8: Fracture length distributions tested during the sensitivity analysis. A) fracture
length distribution for SIM1 to SIM7, B) fracture length distribution for SIM10, SIM12,
SIM13, SIM15 and C) fracture length distribution for SIM16, SIM17, SIM20, SIM21, SIM22,
SIM24, SIM5, SIM26.



- **Figure 9:** Comparison of the training images 1, 3 and 4 used during the sensitivity analysis
- 825 (27 simulations) and their modification for SIM 3

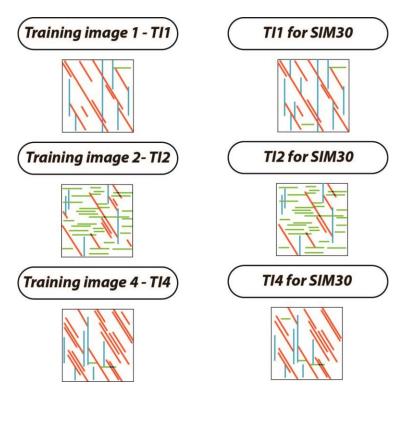
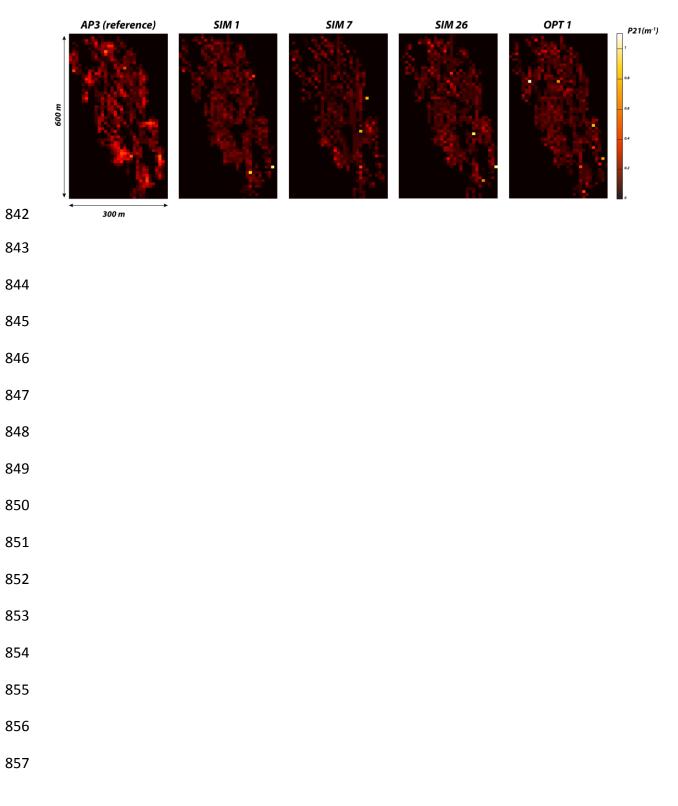


Figure 10: Comparison of the fracture intensity (P_{21}) calculated in the reference outcrop and

841 in four select MPS simulations



- **Figure 11:** A) Partitioning of AP4 in 3 EZ. B) probability map and associated statistics for
- each EZ. C) training images associated with the partition of AP4. D) hard conditioning data
- 860 for AP4

868

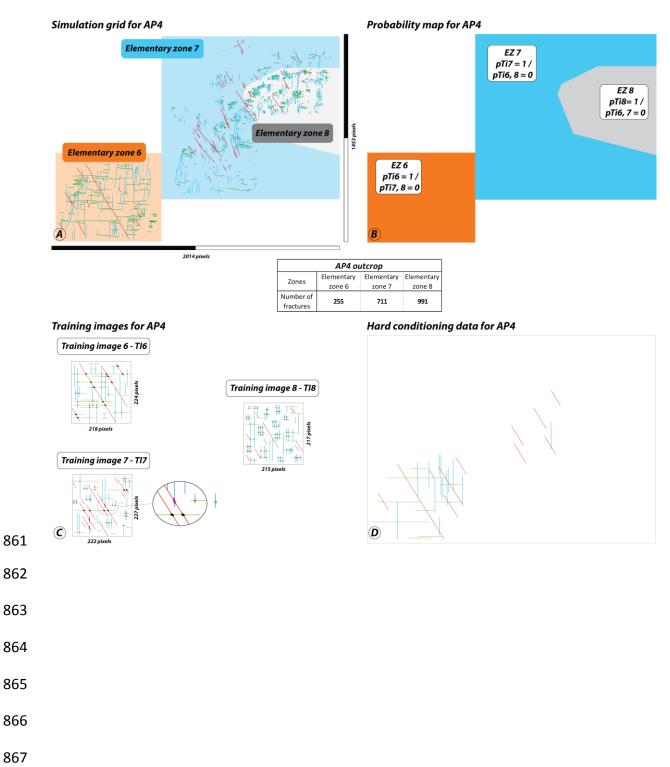


Figure 12: Comparison of the AP4 original outcrop with a MPS simulated version AP4-1

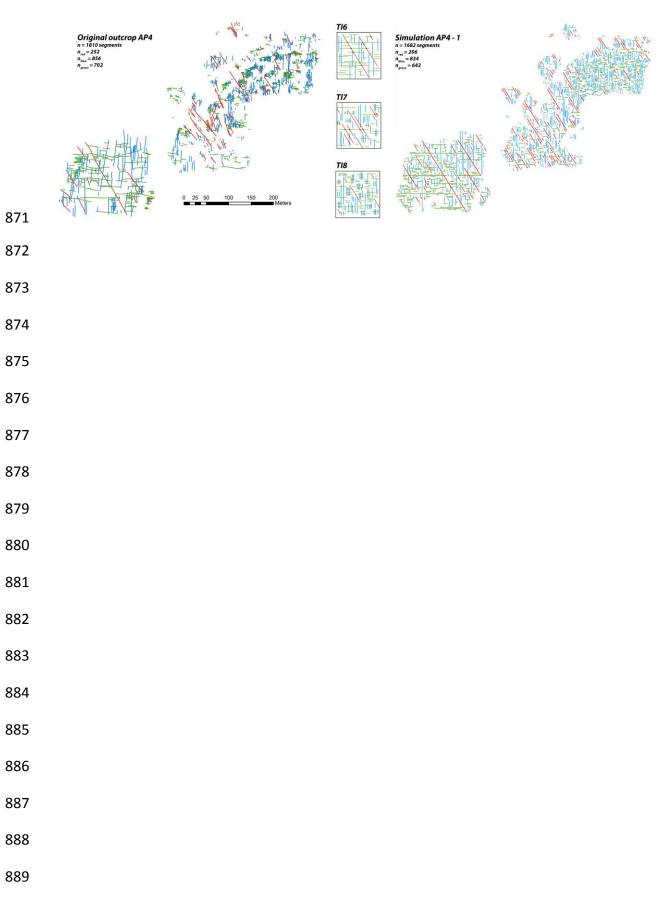


Figure 13: Smooth probability map at the reservoir scale (combination of AP3 and AP4). A)
Relative position of AP3 and AP4 outcrops. B) Apodi fault added into the area of interest.
Extension of the probability map regions in AP3 and AP4 without geological drivers C) and
with the influence of the Apodi fault D). Probability maps with smooth transition zones
without geological drivers E) and with the influence of the Apodi fault F).

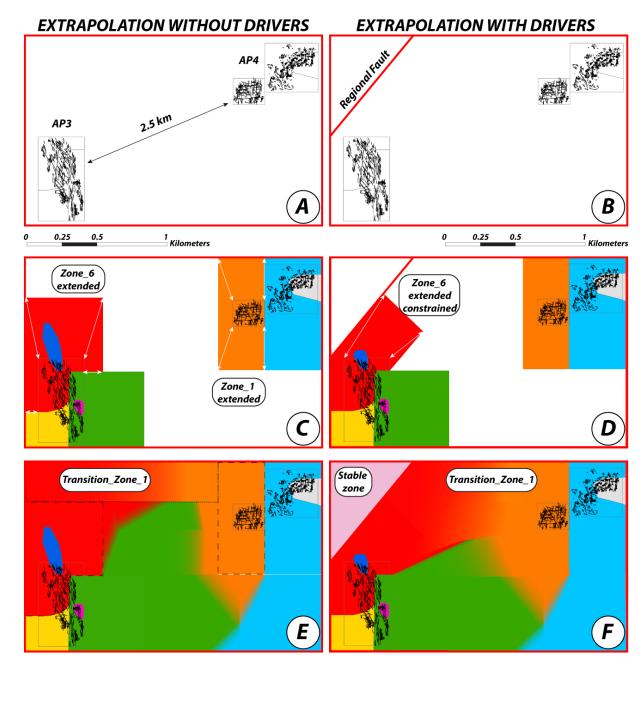
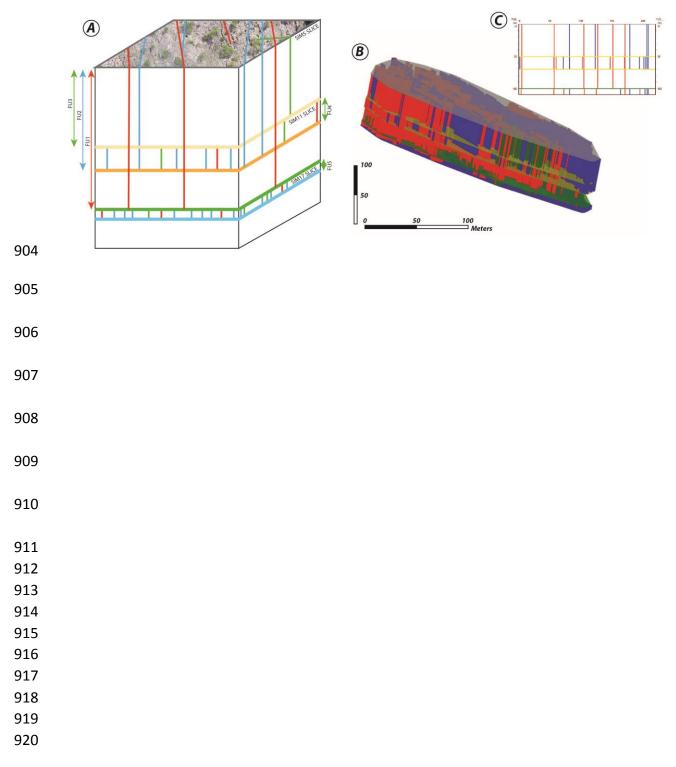


Figure 14: Fracture network extrusion in 3D. The method consists of identifying the different fracture units (FU) on which the fracture height is supposed to be constant (A). This method requires one simulation per top fracture unit (SIM SLICES). (B) is a 3D DFN based on the hypothetical case (A) and realised in gOcad software. (C) is a cross section realised in the centre of the 3D model in the E-W direction.



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