



A Simplified Relationship Between the Zero-percolation Threshold and Fracture Set Properties

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Abstract. Percolation analysis is an efficient way of evaluating the connectivity of discrete fracture networks. Except for very simple cases, it is not feasible to use analytical approaches to find the percolation threshold of a discrete fracture network. The most commonly used percolation threshold corresponds to the occurrence of percolation on average for the set of parameters (p_{50}), which is not adequate for applications in which a high confidence in the percolation threshold is required. This study investigates the direct relationships between the percolation threshold at low probability (p_0 , named as zero-percolation threshold) and the properties of fracture networks with one set of fractures (fractures with similar orientations) in two-dimensional domains. A generalized non-linear multivariate relationship between p_0 and fracture network parameters is established based on connectivity assessments of a significant number of numerical simulations of fracture networks. A feature of this relationship is the invariant shape of marginal relationships. A comparison study with an analytical solution and applications in both synthetic and real fracture networks show that the derived relationship performs well in fracture networks of different sizes and orientations. A significant benefit of this relationship is that, when an analytical solution is not available, it can provide fast and reliable connectivity statistics of fracture networks based only on fracture parameters.

Keywords: Percolation; percolation threshold; fracture network; connectivity; discrete fracture network.

1 Introduction

Discrete fracture networks (DFN) are widely used to model fracture systems in rock masses and reservoirs for flow analysis (Dogan, 2023; Kolyukhin, 2022; Liu et al., 2019). In three-dimensional DFNs, fractures are represented using simplified geometric shapes such as polygons, rectangles, disks, and others. In two-dimensional DFNs, fractures are simplified as line



29 segments (Dong et al., 2020). DFN models are generally considered to be more realistic representations of the fracture system
30 and they are more amenable to integrating geological data into the flow model (Dong et al., 2018). Fracture connectivity
31 analysis is a significant component in the DFN approach to assessing flow behaviour (Alghalandis et al., 2015; Einstein &
32 Locsin, 2012) as the conductivities of fractures are generally magnitudes greater than those of the surrounding porous matrix
33 (Thovert et al., 2017). A good understanding of the connectivity of fracture networks is essential for many applications such
34 as oil and gas recovery, geothermal energy exploitation, hydrology and groundwater engineering, and geological storage of
35 radioactive wastes.

36 Percolation theory (Jafari & Babadagli, 2013; Khamforoush & Shams, 2007; Or et al., 2023; Sun et al., 2023) provides a
37 basis for describing and quantifying the connectivity of geometrically complex systems (Xu et al., 2007) such as fracture
38 networks and this is reflected in many studies reported in the literature that use percolation theory in the connectivity analysis
39 of fracture systems (Barker, 2018; de Dreuzy et al., 2000; Dong et al., 2022; Khamforoush & Shams, 2007; Manzocchi, 2002;
40 Masihi & King, 2007; Mourzenko et al., 2012). Percolation describes the phenomenon in which there is at least one domain-
41 spanning pathway in a physical system (Tang et al., 2022; Yao et al., 2020; Yi & Tawerghi, 2009). Percolation in a DFN
42 involves at least one cluster of connected fractures that spans the reservoir (McKenna et al., 2020) or rock mass (one cluster
43 refers to a series of fractures which intersects each other). In this context, one of the most important characteristics of a fracture
44 network is whether or not it percolates (Bour & Davy, 1998; Bour & Davy, 1997) and the percolation threshold is commonly
45 used to quantify the critical value of connectivity at which the network percolates (Khamforoush & Shams, 2007; Manzocchi
46 et al., 2023; Walsh & Manzocchi, 2021). Using this definition, the permeability of a fracture network is zero if the connectivity
47 value is less than the percolation threshold (Mourzenko et al., 2005).

48 The percolation threshold of a DFN is a property that depends on the parameters of the fracture system (Mourzenko et
49 al., 2005). Features previously used to characterise percolation in DFNs include the dimensionless density derived from the
50 excluded volume (Barker, 2018; de Dreuzy et al., 2000; Khamforoush et al., 2008; Mourzenko et al., 2012), fractal dimensions
51 (Jafari & Babadagli, 2013; Jafari & Babadagli, 2009; Zhao et al., 2016), topological connectivity measures (Manzocchi, 2002),
52 fracture clustering (Manzocchi, 2002), and the average number of intersections per fracture (Manzocchi, 2002). These indirect
53 characteristics of DFN models are derived from direct fracture network parameters, such as the number of fractures, fracture
54 locations, sizes, and orientations, which have a joint effect on the occurrence of a percolating network (Jafari & Babadagli,
55 2009). For example, if the fracture size is kept constant, an increase in the number of fractures will result in a higher fracture
56 density, which in turn will increase the probability of a connected domain (Shokri et al., 2016).

57 There are many published studies on the percolation of DFN models, with different focuses on different aspects of the
58 problem. For fracture locations, DFN models in these studies cover both the Poisson (homogeneous) distribution (Barker, 2018;
59 Bour & Davy, 1997; de Dreuzy et al., 2000; Huseby & Thovert, 1997; Jafari & Babadagli, 2013; Khamforoush & Shams, 2007;
60 Mourzenko et al., 2005; Robinson, 1983; Thovert et al., 2017; Zhao et al., 2009; Zhao et al., 2016) and non-homogeneous (i.e.,

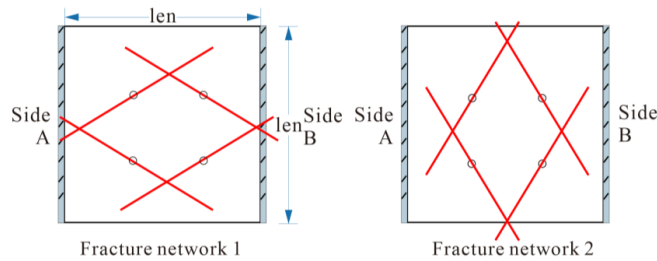


spatially correlated) distributions (Manzocchi, 2002; Mourzenko et al., 2012). For fracture sizes, some DFNs use the monodisperse model, which means that the shape and size of every fracture is identical (Jafari & Babadagli, 2013; Khamforoush & Shams, 2007; Khamforoush et al., 2008; Manzocchi, 2002; Mourzenko et al., 2012; Robinson, 1983). This makes the percolation study relatively simple using numerical simulation. Others use the polydisperse model in which the sizes (Bour & Davy, 1997; Huseby & Thovert, 1997; Mourzenko et al., 2004; Mourzenko et al., 2005; Thovert et al., 2017; Zhao et al., 2016) and shapes (Barker, 2018; Thovert et al., 2017) of fractures are different. Commonly used fracture size distributions include the power law function (Mourzenko et al., 2004; Mourzenko et al., 2005; Zhao et al., 2016), exponential distribution (Catapano et al., 2023; Dowd et al., 2007; Fadakar Alghalandis, 2017; Xu et al., 2007; Zhu et al., 2022) and uniform distribution (Huseby & Thovert, 1997). For fracture orientations, many DFNs use isotropic models (uniform and random) (Barker, 2018; Bour & Davy, 1997; Charlaix et al., 1984; de Dreuzey et al., 2000; Huseby & Thovert, 1997; Jafari & Babadagli, 2013; Khamforoush & Shams, 2007; Khamforoush et al., 2008; Mourzenko et al., 2004; Mourzenko et al., 2012; Mourzenko et al., 2005; Robinson, 1983; Thovert et al., 2017; Yi, Tawerghi, 2009; Zhao et al., 2016) but anisotropic (with a single preferential orientation or several preferential orientations) models are also commonly used (Balberg & Binenbaum, 1983; Khamforoush & Shams, 2007; Khamforoush et al., 2008; Manzocchi, 2002). The Fisher distribution (Khamforoush & Shams, 2007; Xu & Dowd, 2010) is the most commonly used type of distribution for three-dimensional fracture networks, while the von Mises distribution (Xu & Dowd, 2010) is the most commonly used for two-dimensional fracture networks. Physically, fractures related to tectonic movements are, in general, anisotropic (e.g., conjugate fractures generated around the maximum principal compressive stress (Zhao & Hou, 2017), while fractures associated with other causes, such as diagenesis, are typically isotropic (Dong et al., 2018).

A common method used to obtain the percolation threshold of a DFN is first to calculate some indirect characteristic parameters of the fracture network and then evaluate the percolation threshold on the basis of these parameters. However, DFNs with the same indirect characteristic parameters may have quite different direct geometrical parameters (e.g., number of fractures, fracture size, and orientation) and, unfortunately, these geometrical parameters dictate the fracture connectivity and hence the percolation threshold (Dong et al., 2019). For example, the two fracture networks in Figure 1 have the same number of fractures, identical fracture lengths, and box-counting fractal dimensions, but the network in Figure 1a percolates between side A and B, while the other (Figure 1b) does not percolate. The different orientations of these two fracture models lead to different percolation characteristics. In this case, the box-counting fractal dimension provides a good measure of the complexity of the system but it ignores the effect of the preferential orientation of a fracture network. Although the indirect approach can simplify the evaluation of the percolation threshold of a fracture network, it may sometimes produce misleading results. In addition, most percolation thresholds based on the excluded volume method correspond to the occurrence of percolation on average (Barker, 2018; Yi & Tawerghi, 2009) (i.e., with 50% probability, p_{50}) due to the stochastic nature of fracture networks (c.f. Section 2.2). The level of confidence in such thresholds may not be sufficient for some applications. For example, for



93 underground radioactive waste storage facilities, selecting storage sites that minimize the potential number of connected
94 pathways to the biosphere is important. In this case, a low probability percolation threshold (p_0 , c.f., Section 2.2) named as
95 zero-percolation threshold is more important for the connectivity analysis of the fracture systems (Dong et al., 2019).
96



97 Fracture network 1 Fracture network 2
98 (a) Percolated DFN (b) Un-percolated DFN
99 **Figure 1: Schematic diagram of two DFN models with different percolation features.**

100

101 In practical engineering applications, it would be less problematic to use the direct relationship between the percolation
102 threshold and fracture network parameters for connectivity assessments instead of resolving the problem by numerical
103 simulations in every case. In general, it is not possible to establish such a relationship analytically due to the complexity of
104 DFNs. In this work, Monte Carlo simulations of the number of fractures, n , fracture size (length), L , and fracture orientation,
105 ϕ are used to establish this relationship for two-dimensional DFN models, the fractures are represented by vectors representing
106 line segments (Dong et al., 2020). In particular, fracture locations follow the Poisson distribution, fracture lengths follow the
107 exponential distribution $f(L|\lambda)$, and fracture orientations follow the von-Mises distribution $f(\phi|\mu, \kappa)$, where λ , μ and κ are
108 their corresponding distribution parameters (see Section 2.1). The zero-percolation threshold (p_0) equation $L_t = f(n, \mu, \kappa)$
109 was established by analysing results from an extensive set of numerical simulations for fracture networks with one set of
110 fractures (fractures that exhibit similar orientations) (Ali & Jakobsen, 2011; Zeng et al., 2022) (see Sections 3.1-3.2). Besides
111 DFN with exponential fracture length, given the widespread adoption of lognormal distribution $f(L|\mu, \sigma)$ in characterizing
112 fracture length distributions within DFN, it is imperative to explore the implications of this distribution on the phenomenon of
113 zero-percolation. Here, μ, σ are parameters in lognormal distribution. Consequently, this paper extends its investigation
114 beyond DFNs employing exponential distribution for fracture lengths to encompass those utilizing lognormal distribution, as
115 detailed in Sections 3.3-3.4.

116 The relationship was established by using a non-linear, multivariate fitting method for a relationship with invariant shapes
117 of marginal functions; this is demonstrated by a simple example in Sections 2.2 and 2.3. The verification of the derived
118 equations for zero-percolation will undergo a comprehensive series of tests in Section 4.



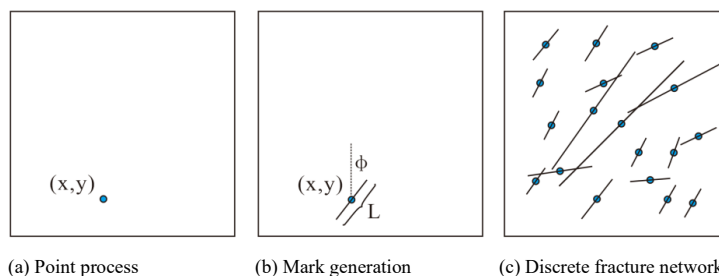
119 2 Principle of the mathematical method

120 To mitigate ambiguity, the mathematical approach will utilise DFN with exponential distributions as an instance to elucidate
121 the fundamental principles. Fracture parameters of a DFN model are described in Section 2.1. The percolation and percolation
122 threshold of a DFN are described in Section 2.2. In Section 2.3, the non-linear fitting method is illustrated using a simple
123 percolation example.

124 2.1 Discrete fracture networks

125 DFN modelling is a stochastic simulation method that uses marked point processes (MPP) (Dong et al., 2018c) in which
126 fracture location (x, y) is modelled by a point process (Figure 2a) following a Poisson, non-homogeneous cluster or Cox point
127 process (Mardia et al., 2007); and fracture properties (such as length L , orientation ϕ) are modelled at each point by marks
128 (Figure 2b) following their respective probability distribution functions (e.g., $f(L)$ and $f(\phi)$) (Dong et al., 2018; Fadakar
129 Alghalandis, 2017; Xu & Dowd, 2010). To simulate a set of n fractures with similar orientations, the location of a fracture
130 (Figure 2a) is generated first followed by the generation of the associated marks (Figure 2b). Subsequently, these procedures
131 are iterated n times to culminate in the ultimate implementation of the DFN (Figure 2c).

132



135 **Figure 2: Schematic diagram of a two-dimensional DFN realisation. (a) Randomly generated fracture location; (b) Fracture**
136 **properties (length, orientation) are generated from their probability distributions; (c) Repeat process (a) and (b) to generate the**
137 **entire fracture network to account for the number of fractures in each fracture set as well as the number of fracture sets.**

138

139 For 2D DFN models, fracture network parameters include the number of fracture sets, number of fractures n in each
140 fracture set, fracture size distribution $f(L)$ and fracture orientation distribution $f(\phi)$. The study area used in this work is
141 $100m \times 100m$ so $P20 = n_i \times 10^{-4}(m^{-2})$. Here, P20 is the fracture number per 2D unit area (Khamfroush et al., 2008).
142 For fracture length, a fixed size L can be used, or the following exponential distribution (Xu & Dowd, 2010) is commonly
143 used:



$$f(L|\lambda) = \begin{cases} \lambda e^{-\lambda L} & L \geq 0 \\ 0 & L < 0 \end{cases}, \quad (1)$$

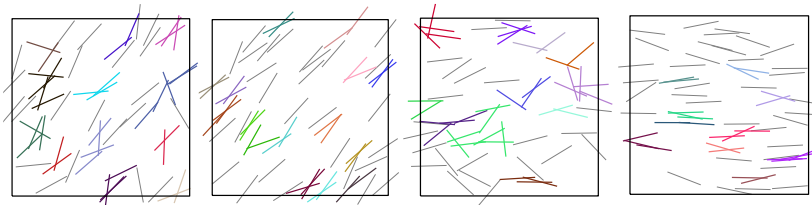
where λ is the distribution parameter and therefore the average length, which in this case is $\bar{L} = 1/\lambda$. For fracture orientation, a von-Mises distribution (Fadakar Alghalandis, 2017; Xu & Dowd, 2010) is commonly used for 2D applications:

$$f(\phi|\mu, \kappa) = \frac{e^{\kappa \cos(\phi - \mu)}}{2\pi I_0(\kappa)}, \quad (2)$$

where μ and κ are the distribution parameters, I_0 is the modified Bessel function defined as: $I_0(\kappa) = \sum_{i=0}^{+\infty} \frac{\kappa^{2i}}{2^{2i}(i!)^2}$.

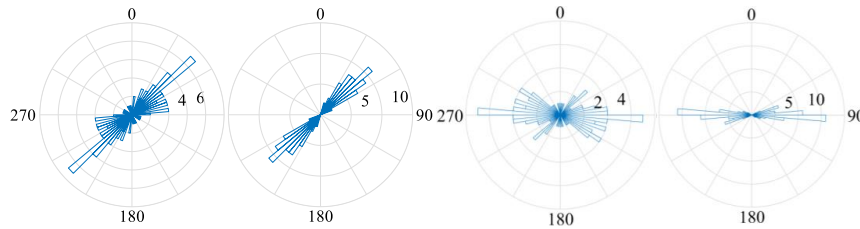
μ and $1/\kappa$ are analogous to the mean and variance of a Gaussian distribution. μ represents the main fracture orientation. For example, in both Figure 3a and Figure 3b, the main orientation is NE-SW (Figure 3e and Figure 3f) so $\mu = \pi/4$, while in Figure 3c and Figure 3d, $\mu = \pi/2$ (Figure 3g and Figure 3h), following the common practice in geotechnical applications of measuring the bearing angle from the North. κ is a measure of concentration (reciprocal of the measure of dispersion). A comparison of Figure 3a and Figure 3c with Figure 3b and Figure 3d shows that the dispersion of the fracture orientation increases as $1/\kappa$ increases. When $\kappa = 0$, the distribution of fracture orientations is completely random. The DFN models were generated by a Matlab code based on the open-source toolbox ADFNE (Fadakar Alghalandis, 2017).

156



157

158 (a) $\mu = \pi/4$ $\kappa = 4$ (b) $\mu = \pi/4$ $\kappa = 24$ (c) $\mu = \pi/2$ $\kappa = 4$ (d) $\mu = \pi/2$ $\kappa = 24$



159

160 (e) $\mu = \pi/4$ $\kappa = 4$ (f) $\mu = \pi/4$ $\kappa = 24$ (g) $\mu = \pi/2$ $\kappa = 4$ (h) $\mu = \pi/2$ $\kappa = 24$

161 **Figure 3. DFN models showing different fracture orientations with different μ , κ , together with their corresponding rose diagrams.**
162 **Fractures of the same colour in the DFN model are in the same cluster, while fractures in black are isolated ones.**

163

164 2.2 Percolation threshold of DFN models

165 Percolation in a DFN means there is at least one cluster of fractures spanning the system (rock mass or reservoir) that allows



the fluid to permeate from one side to the other, as shown in Figure 4b, while Figure 4a shows a non-percolating DFN. Obviously, one can easily conclude that an increase in fracture number or fracture size can lead to the percolation of the system at some stage. In reality, the probability of percolation is a function of many different factors related to the DFN parameters (Khamforoush et al., 2008), of which fracture density (such as P20 and P21 for 2D and P30 and P32 for 3D applications) is the most critical. Here, P21 is the fracture length per 2D unit area, while P30 and P32 are the fracture number and area per 3D unit volume, respectively.

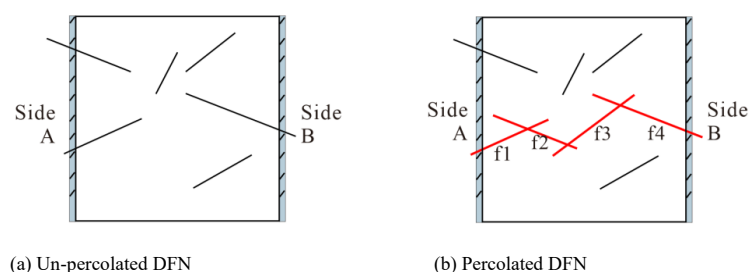


Figure 4: Schematic diagram of percolation in DFN models.

For simple fracture networks, the percolation thresholds can be found analytically. However, for most fracture networks, approaches such as Monte Carlo (MC) simulation are required (Yi, Tawerghi, 2009). Due to the random nature of a DFN model, its corresponding percolation status is also stochastic in nature. If N independent simulations of a DFN are repeated for a group of parameters (n, L, ϕ) , resulting in N_p number of cases where the fracture network percolates, then the percolation probability corresponding to the parameter set is $P = N_p/N$ (Barker, 2018; Yi & Tawerghi, 2009). In this work, p_0 , p_{50} , and p_{100} represent the percolation probability of the DFN at $P = 0$, 50% and 100%, respectively. Note in stochastic systems, $P = 0\%$ and 100% may not be strictly possible and therefore the definition used here means the probability calculated by N_p/N using a reasonable number N ($= 20$ in this study). For stochastic systems, Figure 5 shows a worked example, in which the fracture orientations follow a von-Mises distribution ($\mu = 90^\circ, \kappa = 24$) and fracture lengths are identical for each DFN. Twenty MC simulations ($N = 20$) were conducted using pairs of parameters ($n = 20, 30, 40, \dots, 250$ and $L = 0.06, 0.08, 0.1, \dots, 0.8$). The percolation probability, P , calculated from the simulations, is shown in Figure 5, where the horizontal axes correspond to the number of fractures n and the fracture length L , respectively, and the z axis is the percolation probability of the corresponding DFN model.

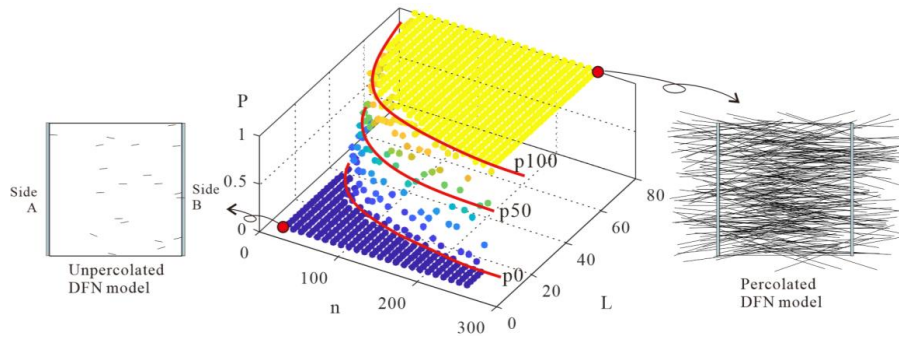


Figure 5: P vs. n and L for DFN models when fracture orientations are random and fracture lengths are identical in each DFN. Each point is obtained by 400 times simulations, and in other words, one pair of (n, L, P) can be obtained via 20 MC simulations, and each of MC simulation is repeated 20 times and then averaged.

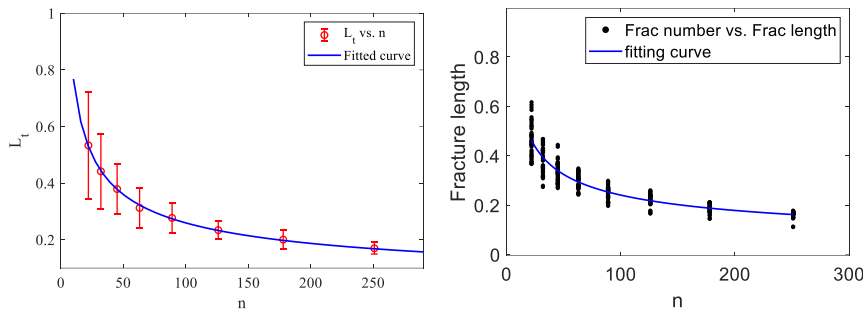
Percolation threshold assessment is related to the percolation probability discussed above. As shown in Figure 5, there is a transition band between cases where the DFN is absolutely non-percolating ($P = 0$) and percolating ($P = 1$). The definition of percolation threshold should, therefore, consider the application context that defines the acceptance level of the percolation probability. For example, when it comes to subterranean repositories for radioactive waste, the selection of storage locations that mitigate the likelihood of interconnecting pathways to the biosphere and geo-spheres (e.g., aquifer systems) is of paramount importance (Wei et al., 2017; Yi & Tawerghi, 2009). In this case, the percolation threshold should be defined as that corresponding to a percolation probability of 0. On the other hand, for energy resource extraction (e.g., unconventional gas and enhanced geothermal systems), full connectivity is critical and a fully percolated fracture network is desirable. In this case, the percolation threshold should be defined as that corresponding to a percolation probability of 1, or close to 1 (e.g., 95%). Although the definition of percolation threshold could differ for different applications, the assessment of its relationships with DFN properties will be the same. Thus, for the work presented in this paper, the percolation threshold is defined as the case in which the percolation probability is 0.

Figure 6a shows points close to percolation thresholds extracted from results similar to those of Figure 5 based on 20 MC simulations. In fact, $20 \times 20 = 400$ MC simulations are used to obtain each point to obtain a sample close to the real one. In order to reduce the computation cost, there are a few differences in fracture number n and length L compared with those in Figure 5, i.e., $n = \text{round}(10^j) = 22, 32, 45, \dots, 251, j = 1.35, 1.5, 1.65, \dots, 2.4, L = 10^k = 0.0316, 0.0322, 0.0327, \dots, 1, k = -1.5, -1.4925, -1.485, \dots, 0$. The corresponding non-linear percolation threshold curve based on least-squares regression is $L_t = 1.7518 \times n^{-0.4308}$ with a correlation coefficient of 0.9288. When the specific number n is considered, an increase in L results in percolation. In this context, we hold the fracture number n to determine the fracture length threshold (denoted as L_t) for zero probability percolation, hence the utilisation of L_t and n . Conversely, if the fracture length is fixed, L and n_t will be employed. This curve defines the percolation threshold in terms of parameter pairs of (n, L_t) . The DFN corresponding to any combination of parameters below this curve, namely $L < L_t$, will have a percolation probability of 0. To assess the uncertainty



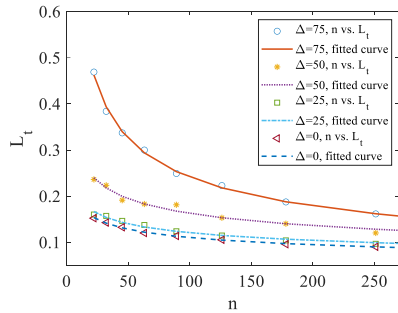
218 of this relationship, 20 groups of MC simulations as used in Figure 6a were employed to obtain the non-linear relationship
219 with statistical dispersion and the results are shown in Figure 6b. The circles correspond to the averages of 20 groups of 20
220 MC simulations (Figure 6a) and the error bars represent two times the corresponding standard deviations. The fitted non-linear
221 relationship based on least-squares regression of the average values is $L_t = 1.592 \times n^{-0.403}$ with a correlation coefficient is
222 0.993.

223



224

(a) L_t vs. n based on 20 MC simulations. The circle and half error bar represent average and two times standard deviation, respectively. (b) L_t vs. n . Each black point is one average corresponding to a red circle in (a). For each n , 20 groups of 20 MCs are implemented.



225

226 (c) Percolation threshold of (n, L_t) corresponding to different Δ .

227 **Figure 6: Percolation threshold of (n, L_t) for the example DFN model.**

228

229 Obviously, fracture orientations will also affect the percolation threshold curves. As an example to demonstrate these
230 effects, the von-Mises distribution is used to describe the distribution of fracture orientations for the DFN model used above.
231 In this case, the fracture network parameters are (n, L, μ, κ) . To simplify the demonstration, the concentration parameter κ is
232 set to 24, similar to those shown in Figure 3b and Figure 3d; μ is set to values from 90° to 0° in 5° decrements. As the
233 horizontal percolation is of interest here, to simplify the comparison, μ is transformed to an angle measured from the horizontal
234 direction, i.e., $\Delta = |\mu - 90|$, hence, $\Delta = 0^\circ, 5^\circ, \dots, 90^\circ$. The above curve fitting process was repeated and some results are



shown in Figure 6c. As Δ decreases, the percolation threshold decreases. This is consistent with the fact that lower Δ will increase the connectivity in the horizontal direction between the left and the right sides; percolation therefore requires a shorter fracture length and so the percolation threshold curve decreases.

2.3 Non-linear relationship for the percolation threshold

The general shapes of the percolation curves in Figure 6c can be considered to have similar shapes, which are represented as coloured curves in Figure 7. To understand further the relationship between L_t , n and Δ , average values of 20 MC simulations are shown in Figure 7. Coloured curves refer to slices of different n and Δ . The left colour curves are the variation of L_t and n with different values of Δ , and the right coloured curves are the variations of L_t and Δ with different values of n . Clearly, the threshold fracture length increases as the number of fractures decreases and the relative orientation Δ increases. This is because higher fracture density leads to greater percolation probability, a lower number of fractures requires longer fractures to maintain the same percolation probability.

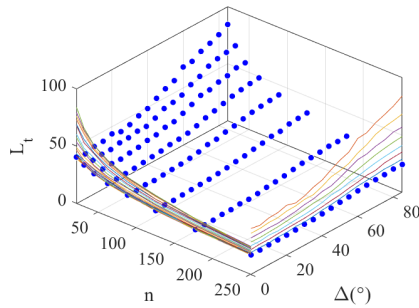


Figure 7: Simulated percolation threshold L_t vs. (n, Δ) . For each pair of (n, Δ) , 20 MC simulations are implemented to obtain the average L_t . Coloured curves are lines corresponding to slices of different n and Δ .

From the results in Figure 7, $L_t = f(n, \Delta)$ is non-linear. To establish this relationship, the variation of L_t with n for different values of Δ is examined first, i.e., $L_t = f_1(n)|_{\Delta}$, followed by assessing the influence of Δ on the derived $f_1(n)$ relationship. Note that at the second stage, $\cos \Delta$ is used instead of Δ as it is more relevant to the quantification of the fracture projection length in the horizontal direction ($len / \cos \Delta$).

Based on the simulation results discussed above, Eq. 5 is considered an appropriate fit to $f_1(n)$:

$$L_t = f_1(n) = an^b, \quad (5)$$

where a and b are parameters to be determined in the fitting process. The correlation coefficients for all curves for different Δ values ($0^\circ, 5^\circ \dots 85^\circ, 90^\circ$) are 0.9985, 0.9895, ..., 0.9949, respectively. The high correlation coefficients (>0.96) confirm the suitability of using Eq. 5 to represent $f_1(n)$.



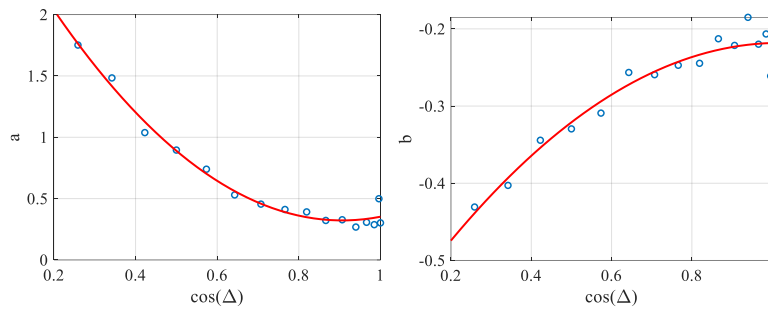
260 The relationships between a, b and $\cos \Delta$, shown in Figure 8, suggest linear relationships. Least squares regression was used
261 to obtain the following equations:

$$262 \quad a = a_1 \cos^2 \Delta + a_2 \cos \Delta + a_3, \quad (6)$$

$$263 \quad b = b_1 \cos^2 \Delta + b_2 \cos \Delta + b_3, \quad (7)$$

264 with correlation coefficients of 0.9919 and 0.9712, respectively; $a_1, a_2, a_3, b_1, b_2, b_3$ are 2.726, -5.304, 2.887, -0.2552,
265 0.6134, and -0.5724, respectively.

266



267

268 (a) a vs. $\cos \Delta$

(b) b vs. $\cos \Delta$

269 **Figure 8: Influence of Δ on a and b .**

270

271 By incorporating Eqs. 6 and 7 into Eq. 5 the final form of the expression of L_t in terms of the fracture network parameters
272 is obtained, as shown in Eq. 8. This form is then used directly in a bivariate least squares fitting using the Levenberg-
273 Marquardt algorithm (Ngia & Sjöberg, 2000), an optimal search technique for multivariate non-linear curve fitting. The
274 original values of parameters shown in Eqs. 6 and 7 are used as initial inputs to the optimisation algorithm to improve
275 computational efficiency and accuracy and the final derived parameters in this case are $(a_1, a_2, a_3, b_1, b_2, b_3) =$
276 $(2.4757, -4.9064, 2.7359, -0.1841, 0.5097, -0.5336)$. This set of values should be a more accurate reflection of the
277 bivariate relationship than the values obtained in the two separate consecutive steps described above.

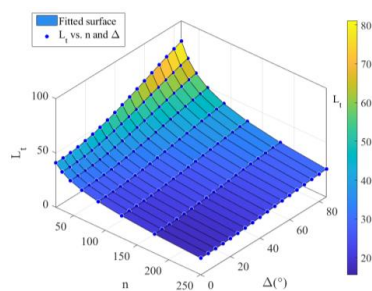
$$278 \quad \bar{L}_t = (a_1 \cos^2 \Delta + a_2 \cos \Delta + a_3) n^{(b_1 \cos^2 \Delta + b_2 \cos \Delta + b_3)}, \quad (8)$$

279 The final fitted surface is shown in Figure 9a. The points are the average values of 20 groups of MC simulation results
280 shown in Figure 7. The suitability of the chosen functional form (Eq. 8) is confirmed by the fact that almost all the points are
281 on the fitted surface. The plot in Figure 9b of simulated values of L_t against those predicted by Eq. 8 gives an extremely high
282 correlation coefficient of nearly 1. It is also encouraging that, on visual inspection, the fitted curve is conditionally unbiased.
283 Although this workflow is useful for multivariate non-linear fitting problems in which marginal relationships are of invariant

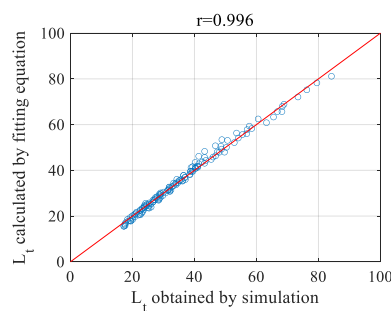


shape, it should be noted that difficulties may arise for very high dimensions (Dong et al., 2016).

The process described above can be summarised as an approach for fitting multiple variables. This approach starts by fitting a hypothetical relationship between L_t and n is initially fitted. Then, a new variable Δ is added by analysing relationships with the parameters in the hypothetical relationship model. The parameters in the hypothetical relationship model are then replaced by expressions of the newly added variable. Ultimately, the relationship between L_t and (n, Δ) can be obtained. This approach will be applied in the relationship fitting of Section 3.2, where the independent variables are $(n, \cos\Delta, \kappa)$.



Fitted percolation threshold surface and simulation data



(b) Cross plot between simulated values of L_t and those predicted by Eq. 8

Figure 9: Bivariate percolation threshold fitting.

3 Percolation analysis of DFN models

3.1 Experiment design for DFN with exponential fracture lengths

In the example used above, the lengths and orientations are identical for all fractures in a fracture network, which is not generally the case in practical applications. The relationship described above can be made more useful by extending it to cover realistic fracture networks. The following numerical experiments were all implemented on a dimensionless unit square (1×1). Based on previously published work (Dong et al., 2018c; Xu et al., 2007), the lengths of rock fractures can generally be



304 modelled by an exponential or lognormal distribution. In this work, the exponential distribution was used and therefore the
 305 average length $\bar{L}$ is equal to $1/\lambda$ where λ is the distribution parameter. The von-Mises distribution (Eq. 2) was used for
 306 fracture orientation.

307 There are now three independent variables (n, Δ, κ) and the aim is to establish the relationship $\bar{L}_t = f(n, \Delta, \kappa)$. To
 308 simulate percolation states similar to those shown in Figure 5, DFNs corresponding to a combination of $8 \times 18 \times 13 \times 200$ (374,400)
 309 sets of variables are simulated and analysed, with each case simulated independently 20 times. The number of changes explored
 310 for each variable are listed in Table 1

311

312 Table 1.

313

314 **Table 1: Parameters of DFNs in Section 3.2.**

Parameter	Values analysed	Number of values
n	$round(10^i), i = 1.5, 1.65, 1.8, \dots, 2.4$	8
$\Delta = \mu - 90 $	$(i - 1) \times 5^\circ, i = 1, 2, 3, \dots, 18$	18
κ	$round(10^i), i = 0.602, \dots, 2$	13
$\bar{L} = 1/\lambda$	$10^i, i = -1.5, -1.4925, -1.485, \dots, 0$	200

315

316 For each pair of (Δ, κ) , 20 independent realisations of DFNs with different n and $\bar{L}$ were generated to obtain the
 317 percolation threshold curves $\bar{L}_t = f_1(n)$. These 20 MC simulations are used to calculate the percolation probability to obtain
 318 the points $(n, \bar{L}_t)$, as shown in Figure 10. The points are the average values of 20 groups of 20 MC simulations and the error
 319 bars represent two times of the corresponding standard deviation. The relationship in Eq. 5 was used again for $\bar{L}_t = f_1(n)|_{\Delta, \kappa}$.
 320 A comparison of Figure 6b and Figure 10 indicates that the standard deviations in this case are much larger, which is expected
 321 due to the variability in the lengths of fractures generated in simulations. Note that the uncertainty (reflected by the size of the
 322 error bar) increases as the number of fractures, n , decreases.

323

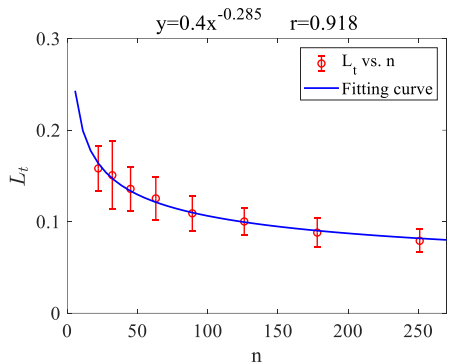


Figure 10: Variation of the percolation threshold as a function of n for $\kappa = 3$ and $\Delta = 0$.

3.2. Determining percolation threshold equation for DFN with exponential fracture length

Eq. 8 is only for a specific parameter κ . Establishing the full relationship, $\bar{L}_t = f(n, \cos\Delta, \kappa)$, requires the relationships between $(a_1, a_2, a_3, b_1, b_2, b_3)$ in Eq. 8 and κ for different DFNs. The regression results for these parameters for different κ values are shown in Table 2, which provides the input data for the final non-linear fitting of the percolation threshold function. The correlation coefficients for each of the regressions in the table are all greater than 0.98, which ensures the suitability of the derived relationships.

Table 2: Regression parameters $(a_1, a_2, a_3, b_1, b_2, b_3)$ for different values of κ .

κ	a_1	a_2	a_3	b_1	b_2	b_3
3	30.1061	-0.3339	0.6003	-0.03176	0.08575	-0.329
6	0.3431	-0.8712	0.8535	-0.08643	0.2164	-0.3734
10	0.8132	-1.835	1.338	-0.1105	0.3005	-0.4269
13	1.328	-2.77	1.765	-0.1555	0.3679	-0.4494
18	1.883	-3.781	2.199	-0.2105	0.5097	-0.5119
24	2.726	-5.304	2.887	-0.2552	0.6134	-0.5724
32	3.212	-6.382	3.45	-0.3276	0.8044	-0.6671
56	6.14	-11.59	5.724	-0.2222	0.6696	-0.6211
75	8.671	-15.94	7.582	0.04139	0.3522	-0.5445

The relationships between a_1 and κ , between a_2 and κ and between a_3 and κ are linear as described by Eqs. 9-11; the relationship between b_1 and κ , between b_2 and κ and between b_3 and κ are quadratic as shown in Eqs. 12- 14. The



correlation coefficients of this set of regression curves are all greater than 0.98. Overall, these variables display a clear and strong relationship that can be described by an appropriate functional form. Table 3 lists the constants in Eqs. 9-14 obtained by least squares regression.

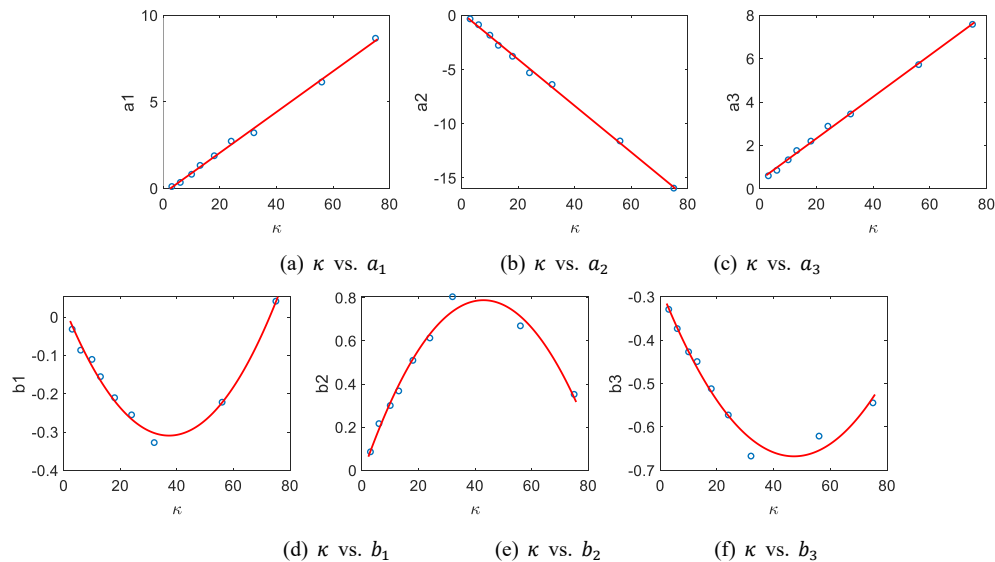


Figure 11: Relationship between κ and fitted parameters ($a_1, a_2, a_3, b_1, b_2, b_3$).

$$a_1 = a_{11}\kappa + a_{12}, \tag{9}$$

$$a_2 = a_{21}\kappa + a_{22}, \tag{10}$$

$$a_3 = a_{31}\kappa + a_{32}, \tag{11}$$

$$b_1 = b_{11}\kappa + b_{12}\kappa^2 + b_{13}, \tag{12}$$

$$b_2 = b_{21}\kappa + b_{22}\kappa^2 + b_{23}, \tag{13}$$

$$b_3 = b_{31}\kappa + b_{32}\kappa^2 + b_{33}, \tag{14}$$

where $a_{11}, a_{12}, a_{21}, a_{22}, a_{31}, a_{32}, b_{11}, b_{12}, b_{13}, b_{21}, b_{22}, b_{23}, b_{31}, b_{32}, b_{33}$ are parameters.

Table 3: Parameters of Eqs. (9) - (14).

a_{11}	a_{12}	a_{21}	a_{22}	a_{31}	a_{32}	b_{11}	b_{12}
0.1177	-0.296	-0.2143	0.2192	0.096	0.4064	0.0002	-0.0182



b_{13}	b_{21}	b_{22}	b_{23}	b_{31}	b_{32}	b_{33}
0.0299	-0.0004	0.0377	-0.0204	0.0002	-0.0165	-0.279

357

358 Finally, the combined percolation equation $\bar{L}_t = f(n, \cos \Delta, \kappa)$ can be obtained, as shown in Eq. 15. The correlation
 359 coefficient is again nearly 1 (0.99).

$$360 \quad \bar{L}_t = ((a_{11}\kappa + a_{12})x^2 + (a_{21}\kappa + a_{22})x + (a_{31}\kappa + a_{32}))n^{\left(\frac{(b_{11}\kappa + b_{12}\kappa^2 + b_{13})x^2}{(b_{21}\kappa + b_{22}\kappa^2 + b_{23})x + b_{31}\kappa + b_{32}\kappa^2 + b_{33}}\right)}, \quad (15)$$

361 where $x = \cos \Delta$.

362 Again, these parameters are used as the inputs for the final multivariate least squares optimisation based on the Levenberg-
 363 Marquardt algorithm using all the simulation results. The final optimised values of the parameters in Eq. 15 are shown in Table
 364 4. These values are similar to the initial parameter values obtained by the step-wise fitting process described above but they
 365 have been refined by global optimisation. The correlation coefficient between the prediction and simulation values based on
 366 the initial parameters (Table 3) is only 0.43 due to the error propagation in the step-wise fitting process. After global
 367 optimisation, the correlation coefficient increases significantly to nearly 1 (0.99) based on the values listed in Table 4.

368

369 **Table 4: Parameters of the percolation equation in terms of fracture properties.**

a_{11}	a_{12}	a_{21}	a_{22}	a_{31}	a_{32}	b_{11}	b_{12}
0.0643	-0.1587	-0.1188	-0.5551	0.0549	0.9823	-0.1612	0.2501
b_{13}	b_{21}	b_{22}	b_{23}	b_{31}	b_{32}	b_{33}	
-0.0945	0.2633	-0.0657	0.1313	-0.2025	0.1519	-0.4730	

370

371 To visualize the relationships in Eq. 28, several surfaces of $\bar{L}_t$ vs (n, Δ) corresponding to different values κ (4, 18, 42 and
 372 75) are shown in Figure 12. In general, higher κ values correspond to higher percolation threshold values. This is because
 373 higher κ values correspond to lower variation of fracture orientations, which leads to lower probabilities of fracture
 374 intersections. Consequently, this reduces the connectivity of the fracture network and hence longer fractures are needed to
 375 reach percolation.

376

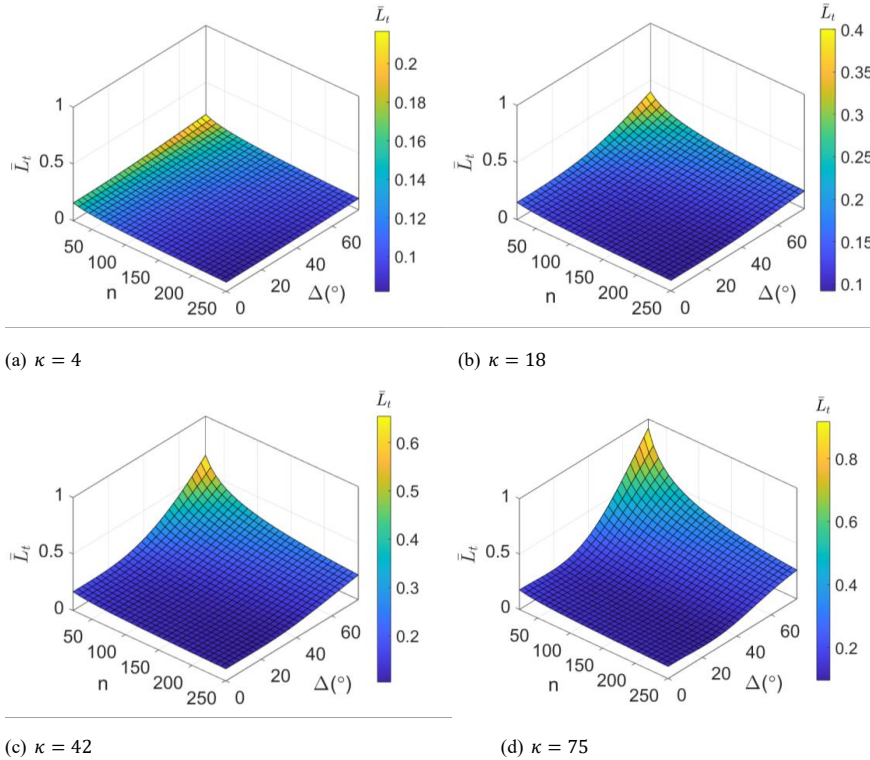


Figure 12: Extracted surfaces from the final percolation threshold equation.

Eq. 15 is derived for the region of a dimensionless unit square, the result is expected to be applicable to areas at different scales ($y \times y$). For these cases, the scaled percolation threshold $\bar{L}_{ts}$ will be used (Eq. 16) revised from Eq. 15. If the average fracture length of a fracture network $\bar{L} \geq \bar{L}_{ts}$, there is more probability reach percolation.

$$\bar{L}_{ts} = \bar{L}_t \times y, \quad (16)$$

3.3 Design of experiments for DFN with lognormal fracture lengths

In contrast to example used above, the length of rock fractures in this section is modelled using a lognormal distribution. The mean $\bar{L}$ and standard deviation v of fracture length are utilised to calculate the lognormal distribution parameters μ and σ as well as the probability density function, as shown in Eqs. 17-19. Five independent variables ($\bar{L}, v, \Delta, \kappa$) are considered with the aim of establishing the relationship $n_t = f(\bar{L}, v, \Delta, \kappa)$. In this context, n_t represents the fracture number threshold at which the percolation threshold may be reached at a low probability (p_0) in DFNs characterized by the parameters ($\bar{L}, v, \Delta, \kappa$). In Section 3.1, the exponential distribution of fracture length is defined by a single parameter. Consequently, the fracture length is selected to determine the threshold corresponding to p_0 . Given that the fracture length is governed by two parameters ($\bar{L}, v$), the parameters corresponding to the fracture length distribution are not selected. Instead, the fracture number is chosen.



$$\mu = \log(\bar{L}^2 / \sqrt{v + \bar{L}^2}), \quad (17)$$

$$\sigma = \sqrt{\log(v / \bar{L}^2 + 1)}, \quad (18)$$

$$f(\bar{L}|\mu, \sigma) = \frac{1}{L\sigma\sqrt{2\pi}} e^{-\frac{(\ln \bar{L} - \mu)^2}{2\sigma^2}}, \bar{L} > 0, \quad (19)$$

Simulations and analyses were conducted corresponding to the $8 \times 6 \times 6 \times 18 \times 13$ (684,400) variable combinations for the DFNs, with each case independently simulated 20 times. The number of variations for each variable are listed in Table 5.

401

402 **Table 5: Parameters of DFNs in Section 3.3.**

Parameter	Values analysed	Number of values
n	$round(10^i), i = 1.5, 1.65, 1.8, \dots, 2.4$	8
$\bar{L}$	0.05, 0.12, 0.19, 0.26, 0.33, 0.4	6
v	2, 4, 6, 8, 10, 12	6
$\Delta = \mu - 90 $	$(i - 1) \times 5^\circ, i = 1, 2, 3, \dots, 18$	18
κ	$round(10^i), i = 0.602, \dots, 2$	13

403

404 **3.4 Derivation of percolation threshold equation for DFN with lognormal fracture lengths**

The multivariable fitting process for the DFN with lognormal fracture lengths is analogous to that described in Section 3.2. Initially, the hypothetical relationship between n_t and $\bar{L}$ is fitted (Eq. 20). Subsequently, by analysing the relationship between the parameters in the hypothetical model, new variables v , Δ , and κ are sequentially incorporated. The expressions for the newly added variables are then used to replace the parameters in the hypothetical model. Ultimately, this yields the fitted relationship between n_t and $(\bar{L}, v, \Delta, \kappa)$, with the fitting process detailed in Eqs. 20-23, where $x = \cos \Delta$.

$$n_t = f(\bar{L}) = a\bar{L}^b + c, \quad (20)$$

$$n_t = f(\bar{L}, v) = a_1 e^{a_2 v} \bar{L}^{b_1} + c_1 v^{c_2}, \quad (21)$$

$$n_t = f(\bar{L}, v, \Delta) = (a_{11}x + a_{12})e^{a_{22}v} \bar{L}^{b_{11}x + b_{12}} + c_{11}v^{c_{12}x + c_{13}}, \quad (22)$$

$$n_t = f(\bar{L}, v, \Delta, \kappa) = [(d_1\kappa^2 + d_2\kappa + d_3)x + (d_4\kappa^2 + d_5\kappa + d_6)]e^{(d_7\frac{\kappa}{\bar{L}} + d_8)\kappa v} \bar{L}^{d_9x^2 + d_{10}\kappa + d_{11}} + d_{12}v^{d_{13}x^2 + d_{14}}, \quad (23)$$

Similarly, the parameters are used as inputs for the final multivariable least squares optimisation based on the Levenberg-Marquardt algorithm, utilising all simulation results. The final optimised values of the parameters in Eq. 23 are presented in Table 6.



417

418 **Table 6: Parameters of the percolation equation in terms of fracture properties.**

d_1	d_2	d_3	d_4	d_5	d_6	d_7
-0.0344	0.0560	0.2381	0.0335	0.0418	0.0053	-0.0002
d_8	d_9	d_{10}	d_{11}	d_{12}	d_{13}	d_{14}
0.0091	0.3048	0.0174	-1.4019	74.7657	-0.0001	0.0174

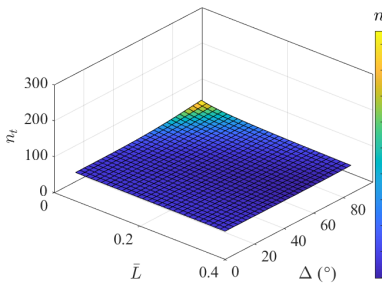
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420 To visualise the relationships in Eq. 23, several surfaces of n_t vs $(\bar{L}, \nu, \Delta, \kappa)$ corresponding to different values of ν (2,
421 4, and 12) and κ (2, 7, and 10) are presented in Figure 13. Generally, higher Δ and lower $\bar{L}$ result in increased percolation
422 threshold n_t .

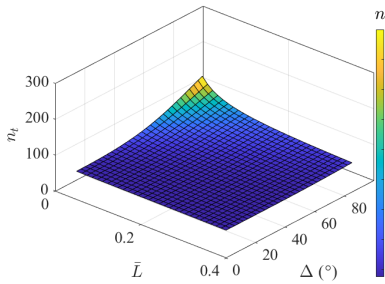
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425 (a) $\nu = 4, \kappa = 2$

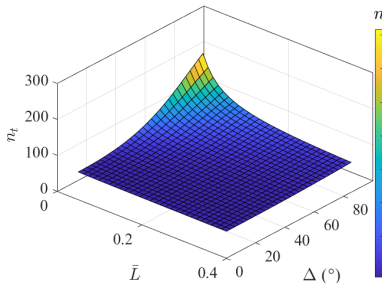


(b) $\nu = 4, \kappa = 7$

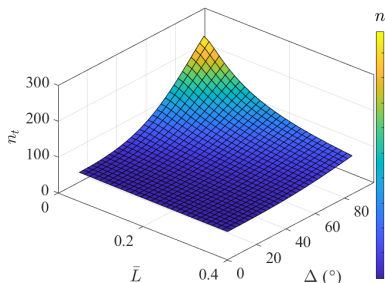


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427 (c) $\nu = 2, \kappa = 10$



(d) $\nu = 12, \kappa = 10$



428 **Figure 13: Extracted surfaces from the final percolation threshold equation.**

429

430 Eq. 23 is derived for a dimensionless unit square, with its results expected to be applicable to regions of varying scales
431 ($y \times y$). For these scenarios, the percolation threshold $\bar{n}_t$ will be adjusted using a scaling modification from Eq. 23, resulting
432 in Eq. 24. If the number of fractures N is more than $\bar{n}_{ts}$, the probability of achieving percolation will be high.



$$n_{ts} = n_t \times y_n, \quad (24)$$

where y_n is the scaling correction factor, $y_n = \log_{10} \left(\frac{1}{y} + 20 \right)$.

4. Validation of the derived percolation threshold equation

4.1 Percolation analysis of fracture networks not used for deriving the threshold equation

(1) DFN with exponential fracture length. To test the performance of the derived zero percolation thresholds (Eq. 16), additional DFN models with different parameters ($n = 100, 200, \Delta = 3^\circ, 63^\circ, \kappa = 5, 40, 50$) at different scales ($2m \times 2m, 60m \times 60m, 300m \times 300m, 900m \times 900m, 1100m \times 1100m, 1200m \times 1200m, 1300m \times 1300m$) were generated for percolation analysis. The percolation thresholds obtained from Eq. 16 and numerical simulation are shown in Figure 14. The close agreement between the predicted thresholds and the simulation results demonstrates that the derived relationships (Eq. 16) perform extremely well for predicting of zero percolation thresholds of DFNs with different parameters at different study scales.

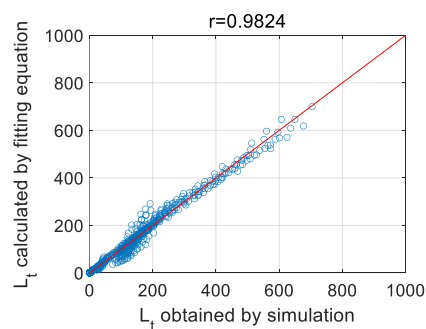


Figure 14: Validation of Eq. 16 in study areas on different scales.

(2) DFN with lognormal fracture length. To test the derived zero percolation thresholds (Eq. 24), additional DFN models with different parameters ($\bar{L} = 0.15, 0.25, \nu = 5, 7, \Delta = 26^\circ, 56^\circ, \kappa = 5, 9$) at different scales ($2m \times 2m, 60m \times 60m, 300m \times 300m$) were generated for percolation analysis. The percolation thresholds obtained from Eq. 24 and numerical simulations are depicted in Fig. 15. The remarkable concurrence between the predicted thresholds and the simulation outcomes underscores the robust performance of the derived relationships (Eq. 24) in accurately forecasting percolation thresholds across diverse parameter configurations and study scales for DFNs.

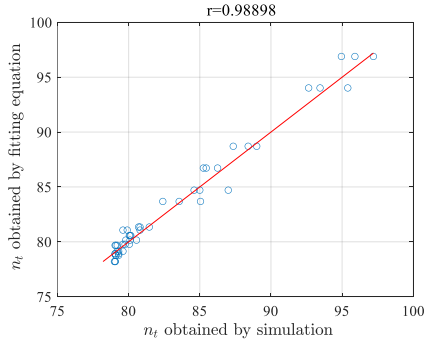


Fig. 15: Validation of Eq. 24 in study areas on different scales.

4.2 Comparison with analytical solutions of simple fracture networks

The equations derived in Section 3.2 are for stochastic fracture networks with fracture lengths that follow an exponential distribution and fracture orientations that follow a von-Mises distribution. Because of the complexity of such fracture networks, there is no analytical solution for the corresponding percolation threshold. However, for simple fracture networks, where both fracture location and orientation follow completely random distributions and the fracture length is identical, the analytical solution for the percolation threshold of fracture length is (Balberg et al., 1984; Berkowitz, 1995):

$$L_c = 4.2/\sqrt{\pi\rho}, \quad (25)$$

where ρ is the fracture density (=P20) calculated as $\rho = n/y^2$ and y^2 is the area of the study region. For the case of varying fracture length, the corresponding threshold is:

$$\bar{L}_t = \sqrt{L_c^2 - \sigma^2}, \quad (26)$$

where σ^2 is the variance of fracture length distribution. If the length follows an exponential distribution with parameter λ , Eq. 26 becomes (Berkowitz, 1995). Therefore, this section utilises fracture networks characterized by an exponential distribution of fracture lengths as a case study to compare the derived thresholds with analytical solutions.

$$\bar{L}_t = L_c/\sqrt{2} = 4.2/\sqrt{\frac{2\pi m}{y^2}} \approx 1.676 yn^{-0.5}, \quad (27)$$

This is a special case covered by the relationships derived in this work by setting $\kappa = 0$ for a completely random distribution of fracture orientation and ignoring $\cos \Delta$ as it is now irrelevant. Eq. 16 then becomes:

$$\bar{L}_{ts} = y a_{32} n^{b_{33}}, \quad (28)$$

where $a_{32} = 0.9823$, $b_{33} = -0.4730$. The equation can be further simplified to:

$$\bar{L}_{ts} = 0.9823 yn^{-0.4730}, \quad (29)$$



which should be compared to Eq. 27. Note that the difference between the two equations is due to the different probabilities used to derive the percolation threshold. The theoretical solution is for a percolation probability of 50% while the derived relationship is for a percolation probability of 0%, as discussed above, and therefore it should be smaller.

There is a striking similarity between the analytical solution for p_{50} and the solution we derived for p_0 . The reasons why these two equations are so similar and what the factor of two in the first coefficient represents are important. These will be discussed in future work instead of here since it is not the focus of this work.

To compare the solutions, fracture networks with $n = 100, 200, 300, 400$ and 500 in a square of $75m \times 75m$ are used for the simulations. Percolation thresholds corresponding to p_0 , p_{50} and p_{100} are calculated by Monte Carlo simulations and the results are shown in Figure 16. As demonstrated, the analytical solution is close to the p_{50} percolation threshold with an average absolute difference of 4.9%. On the other hand, the solution based on the derived equation is close to that of p_0 with an average absolute difference of 11.4%.

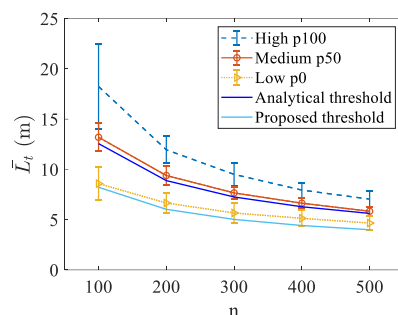


Figure 16: Comparison of percolation thresholds determined by the analytical solution, the derived equation, and numerical simulations. The points are the averages of 20 groups of MC simulations and the error bars are three times the corresponding standard deviations.

4.3 Percolation analysis of real fracture networks using the derived equation

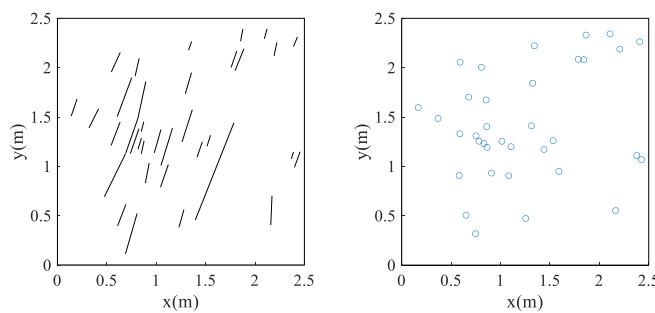
Two real fracture networks, as shown in Figure 17a and Figure 18a, are used to demonstrate further the application of the derived percolation threshold equations. Figure 17a shows a set of fractures traces on a rock outcrop taken from Wilson (Wilson, 2001). Figure 18a are fracture traces in the deformation bands on the Valley of Fire State Park, Nevada (Barton, Hsieh, 1989). Mid-points of the fractures are used to represent the fracture locations, as shown in Figure 17b and Figure 18b, respectively. They are all considered to follow approximately the Poisson distribution. The number of fractures, n , in the three systems are 35, 186. Clearly there is one dominant direction of fracture orientations in these systems, as illustrated in the rose diagrams shown in Figure 17c and Figure 18c. The orientation dispersion parameters (κ) were calculated to be 145.18 and 25.68. For fracture length, the histogram in Figure 17d indicates an approximately exponential distribution for the first fracture set. For



the second and third sets, the histograms (Figure 18d) suggest lognormal distributions. The average fracture lengths $\bar{L}$ are 0.249m, 0.282mm, 0.9544m and the side lengths y of study areas are 2.5m, 8mm, 7m, respectively.

Using Eqs. 23 and 24 with the parameters $(\bar{L}, \nu, \Delta, \kappa)$ listed in Table 7, the calculated percolation thresholds $(y_n \times n_t)$ in the horizontal and vertical directions can be calculated. For Figure 17a, the calculated percolation thresholds are 126 (horizontal) and 94 (vertical). The threshold in the horizontal direction is much greater than that in the vertical direction due to the fact that fractures are mainly vertical in this case. The fracture numbers are all less than these two thresholds hence the fracture network is not percolated in both directions. This conclusion can easily be confirmed in this case by visual inspection of the fracture system displayed in Figure 17a.

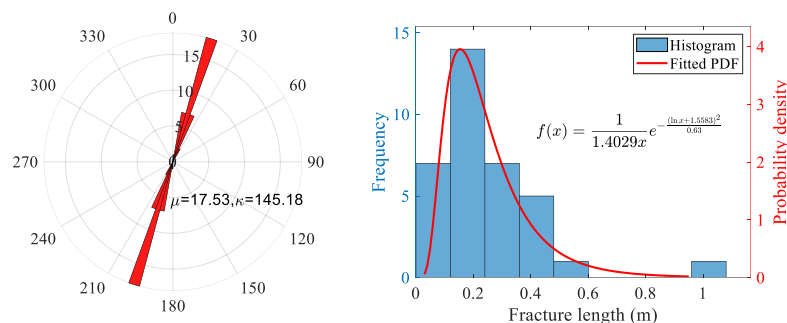
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512

513 (a) Fracture network from an outcrop

(b) Fracture centres



514

515 (c) Fracture orientation

(d) Fracture length

516 **Figure 17: A set of fractures from an outcrop (Wilson, 2001) and the network properties.**

517

518 **Table 7: Parameters of three real fracture networks in Figure 17a and percolation assessment.**

Direction	N	$\Delta(^{\circ})$	ν	κ	$\bar{L}$	y	$y_n \times n_t$	$N \geq y_n \times n_t$	Percolated
Horizontal	35	72.47	0.18	145.18	0.25m	2.5m	126	No	No

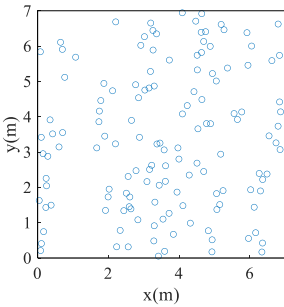
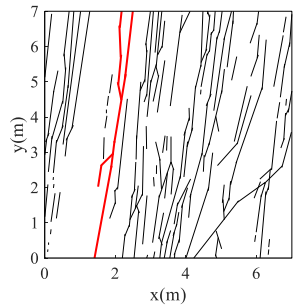


Vertical	35	17.53	0.18	145.18	0.25m	2.5m	94	No	No
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For the fracture set (Figure 18a), the average fracture length is 1.19m. The horizontal percolation threshold $y \times \bar{L}_t$ is 1.34m and the vertical threshold is 0.69m. The average fracture length in this case is greater than the vertical threshold and therefore the fracture network is percolated vertically but not horizontally. On close inspection of Figure 18a, there is a cluster of fractures (marked in red) connecting the top and bottom sides of the study region.

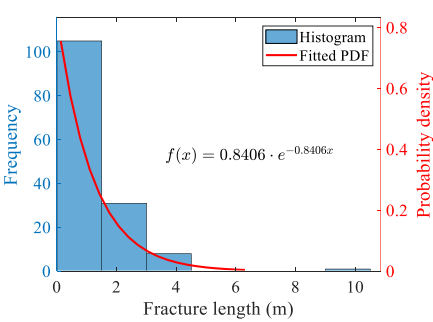
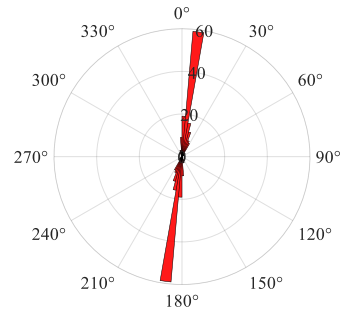
Table 8: Parameters of three real fracture networks in Figure 18a and percolation assessment.

Direction	N	$\Delta(^{\circ})$	κ	y	$\bar{L}$	$y \times \bar{L}_t$	$\bar{L} \geq y \times \bar{L}_t$	Percolated
Horizontal	146	80.54	25.68	7m	1.19m	1.34m	No	No
Vertical	146	9.46	25.68	7m	1.19m	0.69m	Yes	Yes



(a) Fracture network from an outcrop

(b) Fracture centres



(c) Fracture orientation

(d) Fracture length

Figure 18: Fracture traces of deformation bands in the Valley of Fire State Park, Nevada (Barton, Hsieh, 1989) and the corresponding network properties.



534 5 Conclusions

535 Percolation analysis of fracture networks is important for many applications, including oil and gas recovery, geothermal energy
536 exploitation, hydrology, and groundwater protection in radioactive waste storage. In this paper, we focus on the percolation
537 threshold relevant to rock impermeability, which is critically important for the safe underground storage of waste and energy
538 materials.

539 Our approach to the calculation of the percolation threshold makes direct use of the characteristic parameters of 2D
540 fracture network, in particular the number of fractures n , the fracture size (length) $\bar{L}$ and the fracture orientation Δ . This differs
541 from the simplified approaches of using indirect characteristic parameters (e.g., fractal dimension), which could produce
542 misleading results because fracture orientation is not considered. The assessment of fracture networks in this research was
543 made under the following assumptions: (1). the centre points of fractures are randomly and independently distributed in space;
544 (2). the lengths of fractures follow an exponential distribution; and (3). the orientations of fractures follow a von-Mises
545 distribution, the parameters of which are the mean orientation μ and the concentration parameter κ . The relationship between
546 fracture network parameters and the corresponding percolation threshold is obtained from a large number of simulations. A
547 non-linear multivariate fitting process was used to derive the final prediction equation for the percolation threshold in the form
548 of $\bar{L}_t = f(n, \cos\Delta, \kappa)$. The derived equation provides a reliable relationship and an efficient way to estimate the connectivity
549 and percolation state of a fracture network based directly on its parameters. The relationship was cross-validated using a
550 published analytical solution and was further applied to three real fracture networks. The results demonstrate that the derived
551 relationship can be used for fracture networks at different scales using a rescaling coefficient and can also be used for the
552 assessment of percolation in different directions. The derived relationship is a useful extension for rock impermeability
553 evaluation (zero probability percolation p_0), compared with the commonly used percolation assessment based on excluded
554 volume, which corresponds only to the occurrence of percolation on average (i.e., 50% probability percolation, p_{50}).
555 Additionally, this work also studies fracture network models with log-normally distributed fracture lengths and derives zero
556 percolation formulas, reaching conclusions similar to those mentioned above.

557 Due to the complexity of multiple sets of fractures, the work only is limited to 2D fracture network with a single set. In
558 future work, the work will be extended to cover 2D and 3D fracture systems with multiple sets of fractures.

559 Data Availability Statement

560 All the numerical simulation results are open-sourced and available at the Mendeley Data doi: 10.17632/y7yw25brph.1.

561 Declaration of interests

562 The authors declare that they have no known competing financial interests or personal relationships that could have appeared



563 to influence the work reported in this paper.

564 **Redit authorship contribution statement**

565 Shaoqun Dong: Writing - original draft, Methodology, Conceptualization, Supervision, Investigation. Lianbo Zeng: Writing -
566 review & editing, Validation, Methodology, Supervision. Chaoshui Xu: Writing - review & editing, Conceptualization,
567 Supervision, Validation. Peter Dowd: Writing - review & editing, Methodology, Investigation. Tao Wang: Investigation,
568 Validation, Conceptualization. Wenya Lyu: Investigation, Validation. Guohao Xiong: Validation, Investigation.

569 **Acknowledgement**

570 We would like to express our sincere gratitude to the Editors, Dr. Sean McKenna, and the anonymous reviewers for their
571 thorough review and insightful comments, which have greatly improved the quality of this paper.

572 This work was financially supported by the Fundamental Research Funds for the National Natural Science Foundation of
573 China (Grant No. 42002134), China Postdoctoral Science Foundation (Grant No. 2021T140735), Science Foundation of China
574 University of Petroleum, Beijing (Grant No. 2462024YJRC013), and China Scholarship Council. The work was undertaken
575 while the first author was a China Scholarship Council Visiting Scholar at the University of Adelaide.

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