Different parameterizations of the initial ensemble for a channelized reservoir in an Assisted History Matching context

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The problem in hand

- Channelized reservoir estimation using the iterative adaptive Gaussian mixture filter (IAGM, Stordal et al. 2014).
- A parameterization of the facies field (channelized field) is needed.
- The generation of the facies fields is performed using a multiple point geostatistical simulation (MPS) method (SNESIM) with a reliable training image.
Figure: The training image
We present a comparison between three parameterizations based on a bridge between the truncated plurigaussian simulation model (TGS) and MPS.

The parameterization consist of defining of some random fields, marginally Gaussian, of which truncation with reliable thresholds simulate the same facies fields with those, previously obtained, from the training image with the MPS method.
Initialization

- Using MPS and the training image generate an ensemble of \( n_e \) channelized reservoirs (We present the case of a square domain with 100 × 100 cells)
- Calculate, from the ensemble, the probability field of the channel. For each grid cell \( j \) of the reservoir domain we have a value denoted \( p^j \in [0, 1] \)
Normal score transform

- For each grid cell $j$ of the reservoir domain we consider the distribution:

$$ \text{facies\_distribution}^j \sim \begin{pmatrix} \text{Channel} & \text{Non}\_\text{channel} \\ p^j & 1 - p^j \end{pmatrix} $$

(1)

- We link this distribution with a standard Gaussian distribution through the normal score transform
Different parameterizations of the initial ensemble for a channelized...
We perform the parameterization of the facies fields in the normalized space.

For each ensemble member $i$ we have to define a numerical field $\theta_i$ by sampling from a standard normal distribution.

Consider a grid cell $j$ and if at this position is channel then we have to sample from $(X|X \leq \alpha^j)$ and if it is non-channel we sample from $(X|X > \alpha^j)$, where $X$ is a standard Gaussian random variable.
Gravity Centers (GS) For the member $i$ and cell $j$ we define (Sebacher et al. 2015):

$$
\theta^j_i = \begin{cases} 
E(X|X \leq \alpha^j) = \frac{-\phi(\alpha^j)}{\Phi(\alpha^j)} & \text{if } j \in \text{channel}, \\
E(X|X > \alpha^j) = \frac{\phi(\alpha^j)}{1-\Phi(\alpha^j)} & \text{if } j \in \text{non-channel}, 
\end{cases}
$$

where $X$ is a standard Gaussian variable, $\phi(x) = \frac{1}{\sqrt{2\pi}}e^{-\frac{x^2}{2}}$

and $\Phi(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{x} e^{-\frac{u^2}{2}} du$. 
The sampling from conditional distributions could be made following at least two ideas:

1. Sampling randomly for each grid cell and for each ensemble member.
2. Sampling randomly between the ensemble members but keeping the dependence structure inherited from the training image within each member.

We introduce a stochastic forcing consisting of a random seed in order to sample from the conditional distributions.
We connect the conditional distribution with uniform distributions by the means of the cumulative distribution functions:

\[
\text{cdf}_{x|\alpha^j}(x) = \begin{cases} 
\frac{\Phi(x)}{\Phi(\alpha^j)} & \text{if } x \leq \alpha^j, \\
0 & \text{if } x > \alpha^j,
\end{cases}
\]

(3)

\[
\text{cdf}_{x|\alpha^j}(x) = \begin{cases} 
0 & \text{if } x \leq \alpha^j, \\
\frac{\Phi(x) - \Phi(\alpha^j)}{1 - \Phi(\alpha^j)} & \text{if } x > \alpha^j,
\end{cases}
\]

(4)
Stochastic forcing (III)

If \( y \) is a sample from the \( U(0, 1) \) then solving the equations:

1. \( \text{cdf}_{X \mid X \leq \alpha^j}(x) = y, \ x = \Phi^{-1}(y \ast \Phi(\alpha^j)) \)
2. \( \text{cdf}_{X \mid X > \alpha^j}(x) = y, \ x = \Phi^{-1}(\Phi(\alpha^j) + y \ast (1 - \Phi(\alpha^j))) \)

we obtain samples from the conditional distributions \( (X \mid X \leq \alpha^j) \) and \( (X \mid X > \alpha^j) \).
New parameterizations

For the member $i$ and cell $j$ we define:

1. **Random seeds (RS)**

   $\theta_j^i = \begin{cases} 
   \Phi^{-1}(y_j^i \cdot \Phi(\alpha_j^i)) & \text{if } j \in \text{channel}, \\
   \Phi^{-1}(\Phi(\alpha_j^i) + y_j^i \cdot (1 - \Phi(\alpha_j^i))) & \text{if } j \in \text{non-channel}, 
   \end{cases}$

2. **Fixed seeds (FS)**

   $\theta_j^i = \begin{cases} 
   \Phi^{-1}(y_i \cdot \Phi(\alpha_j^i)) & \text{if } j \in \text{channel}, \\
   \Phi^{-1}(\Phi(\alpha_j^i) + y_i \cdot (1 - \Phi(\alpha_j^i))) & \text{if } j \in \text{non-channel}, 
   \end{cases}$
Example

Different parameterizations of the initial ensemble for a channelized.
Mean fields

(a) GC

(b) RS

(c) FS

Different parameterizations of the initial ensemble for a channelized...
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The state vector

The state vector for the ensemble member $i$ at the assimilation time step $t$ is

$$Z^i_t = [\theta^T_i \ d_{sim}(\theta_i)]^T, \ i = 1, \ldots, n_e.$$  \hspace{1cm} \text{(7)}$$

where $d_{sim}(\theta_i)$ are the simulated observations given the parameters and consist of the simulated production data (oil and water rates, bottom hole pressures).
AGM update

If $P_t$ is the sample covariance matrix of $\{Z_t^i\}_{i=1}^N$ calculated based on the weighted ensemble mean:

$$
\overline{Z}_t = \sum_{i=1}^{N_e} W_t^i Z_t^i
$$

(8)

At each assimilation time, the augmented state vector is updated in the AGM for each $i = 1, \ldots, N_e$ as

$$
\hat{Z}_t^i = Z_t^i + P_t H_T^T (H_t P_t H_T^T + h^{-2} R)^{-1} (y_t - H_t Z_t^i + \epsilon_t)
$$

(9)

where $h \in [0, 1]$. 
AGM weights

- Initialization $W_t^i = 1/N_e$
- Update $W_t^i = \alpha_t \overline{W}_t^i + (1 - \alpha_t) N^{-1}$, where
  \[
  \overline{W}_t^i = \frac{\hat{W}_t^i}{\sum_j \hat{W}_t^j}
  \]
  \[
  \hat{W}_t^i = \Phi(y_t - H_t X_t^{f,i}, h^2 H_t P_t H_t^T + R) W_{t-1}^i, \text{ where}
  \]
  \[
  \Phi(x - \mu, P) \text{ is a multivariate Gaussian distribution with mean } \mu \text{ and covariance } P
  \]
  \[
  \alpha_t = N^{-1} \hat{N}_{\text{eff}} = (N \sum_{j=1}^N (\overline{W}_t^j)^2)^{-1}
  \]
Different parameterizations of the initial ensemble for a channelized reservoir.
Re-sampling

- From each updated ensemble member we obtain a facies realisation, but it may suffer from the lack of channel continuity (are not geologically plausible).
- In order to re-establish the continuity, using SNESIM and the training image, we can generate a new ensemble of facies realisation conditioned to the updated probability fields of the channel and non-channel.
- Issue: The re-sampled ensemble suffers from the data match point of view.
Iterative AGM

The IAGM is the iterative version of the AGM where after an assimilation cycle a new initial ensemble is generated by sampling from the Gaussian mixture defined by the particles at the end of previous iteration.

Here we re-sample from the training image with the new probability fields obtained as the weighted mean of the ensemble members after the last iteration.

\[ p_k(j) = \sum_{i=1}^{n_e} W^i \text{Ind}_k^i(j), \quad k = \text{channel, non-channel} \quad (10) \]

, for each grid cell \( j \)
Stoping criterion

- We stop when the updated ensemble of channelized reservoirs are geologically plausible.
- From our experience after two, three or maximum four iterations, but it depends on the complexity of the problem.
Reference field
Reservoir set up

13-spot water flooding 2D-reservoir, black oil model with $100 \times 100$ active grid cells.

Table: The petro-physical properties

<table>
<thead>
<tr>
<th>Facies type</th>
<th>Permeability</th>
<th>Porosity</th>
</tr>
</thead>
<tbody>
<tr>
<td>Channel</td>
<td>9 md</td>
<td>0.2</td>
</tr>
<tr>
<td>Non-channel</td>
<td>1 md</td>
<td>0.2</td>
</tr>
</tbody>
</table>
AGM and IAGM set up

1. \( h = 0.25 \)
2. 6 assimilation time steps of 60 days
3. The measurement errors: Gaussian with 0 mean and standard deviation of 3%
4. 3 iterations
Probability fields

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Different parameterizations of the initial ensemble for a channelized system.
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Members

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## RMSE for permeability

<table>
<thead>
<tr>
<th></th>
<th>Gravity center</th>
<th>Random seed</th>
<th>Fixed seed</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Initial</td>
<td>Updated</td>
<td>Initial</td>
</tr>
<tr>
<td>Iteration 1</td>
<td>5.201</td>
<td>4.781</td>
<td>5.201</td>
</tr>
</tbody>
</table>

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Different parameterizations of the initial ensemble for a channelized setting.
### RMSE for total rates

<table>
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<th>Random seed</th>
<th>Fixed seed</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Initial</td>
<td>Updated</td>
<td>Initial</td>
</tr>
<tr>
<td>Iteration 1</td>
<td>1147.3</td>
<td>204.16</td>
<td>1147.3</td>
</tr>
<tr>
<td>Iteration 2</td>
<td>410.51</td>
<td>151.58</td>
<td>512.52</td>
</tr>
<tr>
<td>Iteration 3</td>
<td>287.05</td>
<td>131.25</td>
<td>446.25</td>
</tr>
</tbody>
</table>

Different parameterizations of the initial ensemble for a channelled system.
We presented a comparison between three parameterizations of channelized reservoirs generated with a MPS model, before and after they are coupled with a history matching method.

Two of parameterizations were newly introduced, based on extensions of an older parameterization, involving a stochastic forcing that increases the variability within initial ensemble.
The results show that the dependence spatial structure is important in keeping the geological plausibility during iterations while the channel distribution into the fields was equally well estimated by all parameterizations.

The stochastic forcing used controlled seems to not improve the channel estimation and the data match and predictions, showing the same trend as the older parameterization.

All of these proves the robustness of the parameterizations that account for the spatial dependence structure inherited from the training image.