



DATA-DRIVEN FRAMEWORK FOR HISTORY MATCHING: APPLICATION TO CARBON DIOXIDE STORAGE IN GEOLOGICAL FORMATIONS

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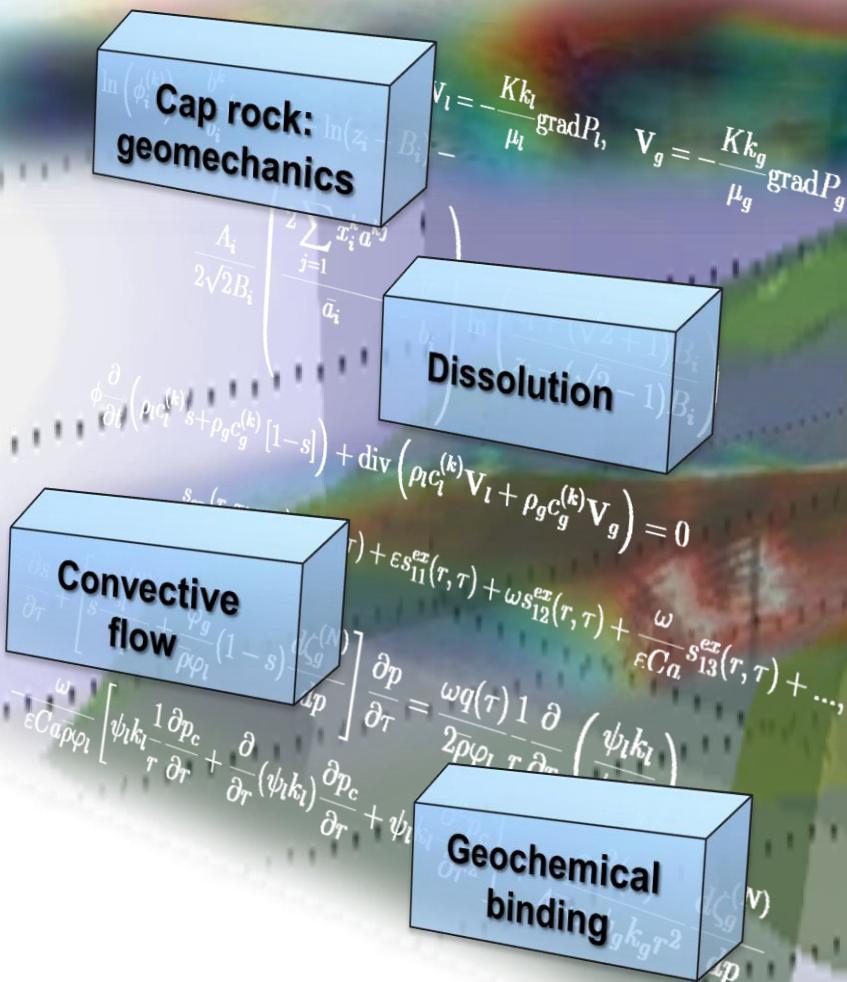
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INTRODUCTION TO HISTORY MATCHING



COMPLEX TRULY MUX SYSTEM



State change: supercritical to liquid or gas

$$\phi \left(\frac{\partial}{\partial t} \left(\rho_l s^{(N)} + \rho_g c_g^{(N)} [1-s] \right) + \rho_g (1-s) \frac{\partial}{\partial t} \left(\zeta_g^{(k)} - \zeta_g^{(N)} \right) \right) = \text{div} (\Psi_l \text{grad} P) + \Psi_g \text{grad} P \cdot \text{grad} \zeta_g^{(N)}$$

$$\phi \left[\rho_l s \frac{\partial}{\partial t} \left(\zeta_l^{(k)} - \zeta_l^{(N)} \right) + \rho_g (1-s) \frac{\partial}{\partial t} \left(\zeta_g^{(k)} - \zeta_g^{(N)} \right) \right] = \Psi_g \text{grad} P \cdot \text{grad} \zeta_g^{(N)}, \quad k = 1, \dots, N-2$$

Free-phase CO₂

Gas-water interface

$$\rho_g = \rho_g \left(P, \left\{ c_g^{(q)} \right\}_{q=1}^N \right), \quad \rho_l = \rho_l \left(P, \left\{ c_l^{(q)} \right\}_{q=1}^N \right)$$

High-velocity flow

Buoyancy flow

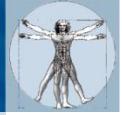
$$c_g^{(k)} = 1, \quad \sum_{k=1}^N c_g^{(k)} = 1$$

Multi-phase multi-component, non-isothermal

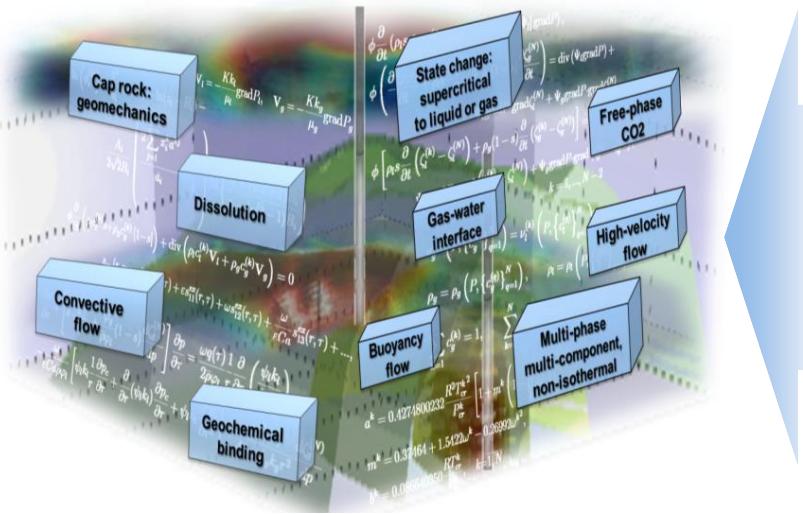
$$a^k = 0.4274800232 \frac{R^2 T_{cr}^{k^2}}{P_{cr}^k} \left[1 + m^k \left(1 - \frac{1}{1 + b^k} \right) \right],$$

$$m^k = 0.37464 + 1.5422 \omega^k - 0.26992 \omega^{k^2},$$

$$b^k = 0.086640350 \frac{RT_{cr}^k}{P_{cr}^k}, \quad k = 1, \dots, N$$



HOW GOOD CORRESPONDENCE BETWEEN MODEL AND REAL-WORLD SYSTEM?



MODEL

?

OBSERVATION

+

?

REAL-WORLD

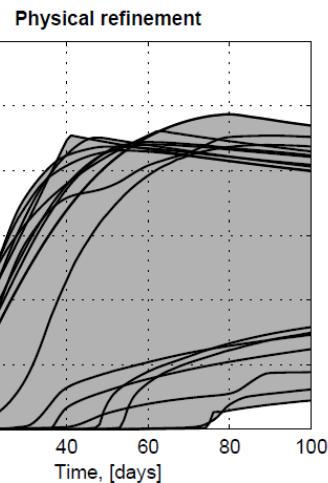
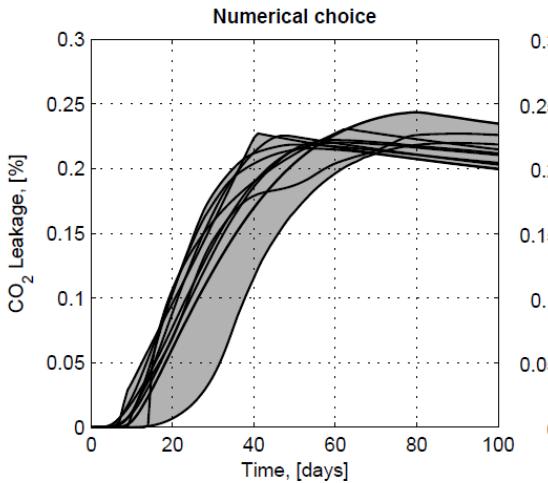
HISTORY MATCHING CAN HELP TO CLARIFY THIS QUESTION



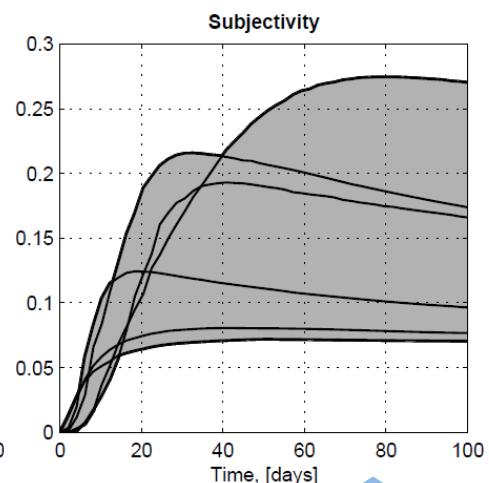
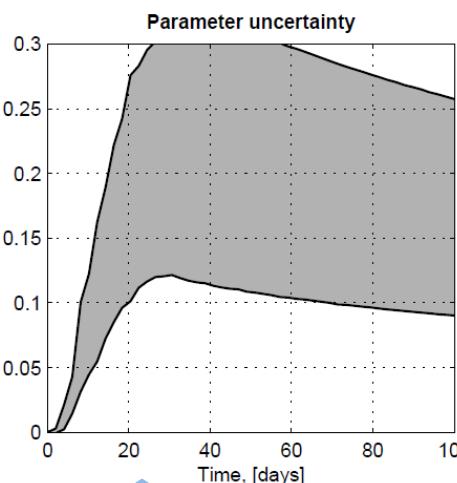
BENEFIT OF HISTORY MATCHING

Possible prediction of CO₂ Leakage: impact of model complexity (test case study)

QUALITATIVE



QUANTITATIVE



HISTORY MATCHING
HELPS TO ESTIMATE UNKNOWN
PROPERTIES AND MINIMIZE
IMPACT OF WRONG PRIOR
ASSUMPTIONS ON DATA



AUTOMATIC FRAMEWORK FOR HISTORY MATCHING

STEP 0. PRIMER SENSITIVITY ANALYSIS

STEP 1. PROJECTION ONTO RESPONSE SURFACE

STEP 2. BAYESIAN UPDATE USING RESPONSE SURFACE



STEP 0. PRIMER SENSITIVITY ANALYSIS

Goal: Redaction of analyzing parameters

Idea: Cheap, but useful estimations

**HEALTHY COMBINATION OF
“OPTION A” AND “OPTION B”**

OPTION A (QUALITATIVE):

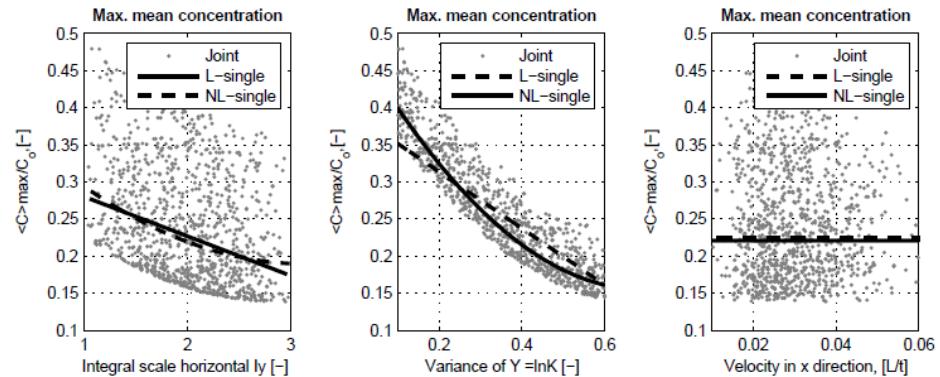
**EXPERT OPINION ON
PARAMETER IMPORTANCE**

OPTION B (QUANTITATIVE):

**SENSITIVITY ANALYSIS
(RANKING FOR PARAMETERS)**

Details in Paper:

Oladyshev S., de Barros, F. P. J. and Nowak W. Global sensitivity analysis: a flexible and efficient framework with an example from stochastic hydrogeology. // Advances in Water Resources, Elsevier, Submitted 2011.



GLOBAL WEIGHED SENSITIVITY ANALYSIS



AUTOMATIC FRAMEWORK FOR HISTORY MATCHING

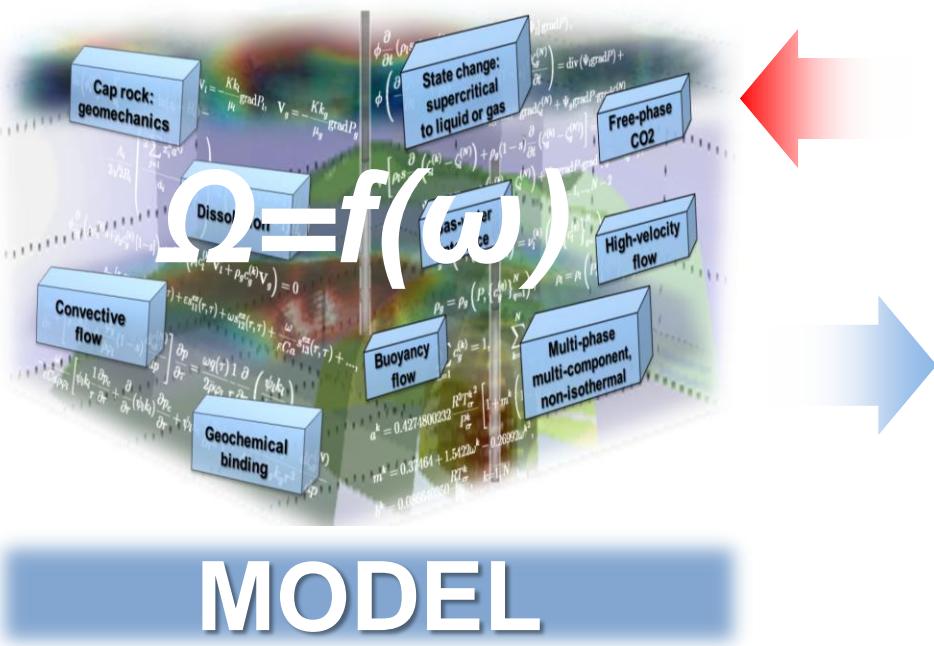
STEP 0. PRIMER SENSITIVITY ANALYSIS

STEP 1. PROJECTION ONTO RESPONSE SURFACE

STEP 2. BAYESIAN UPDATE USING RESPONSE SURFACE



STEP 1. PROJECTION ONTO RESPONSE SURFACE



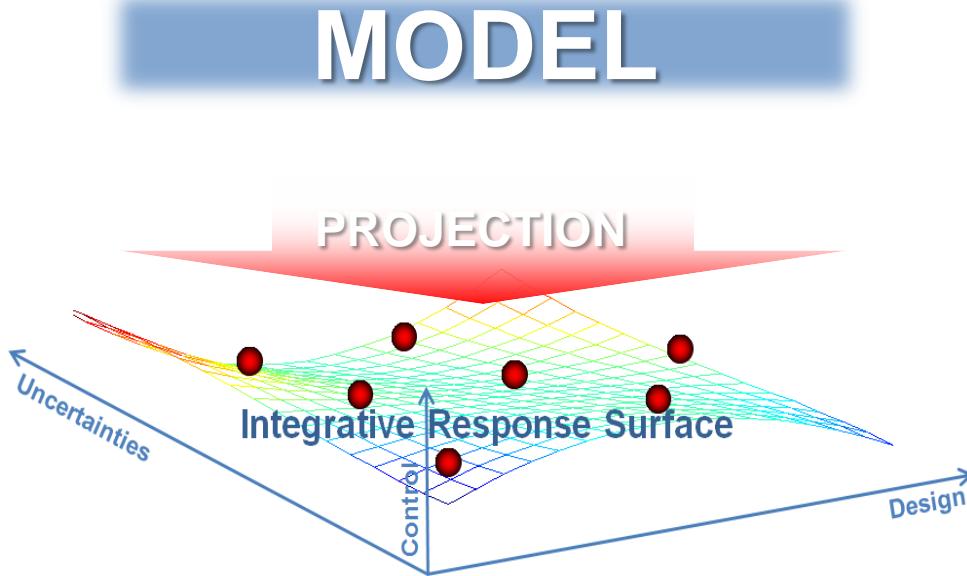
Input Parameters $\omega=\{\omega_1, \dots, \omega_N\}$

Injection Rate, Screening Interval,
Permeability, Porosity, ...

Model Output $\Omega(\omega)$

CO₂ Leakage Rate, Reservoir
Pressure, CO₂ Saturation, ...

**“SMART” CONSTRUCTION OF
INTEGRATIVE RESPONSE SURFACE**



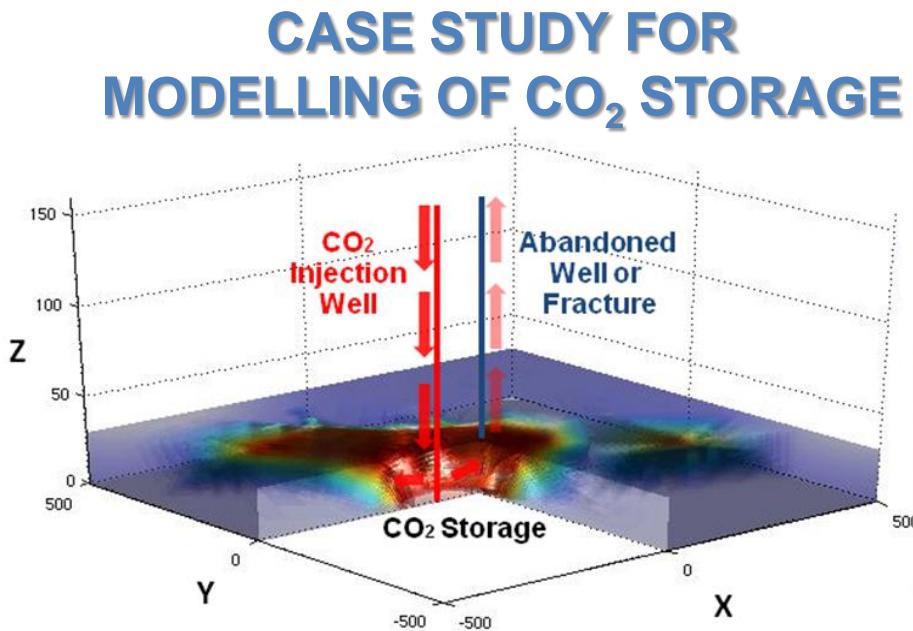
Chaos Expansion

$$\Omega(\omega) = c_0 + \sum_{i=1}^N c_i P_1(\omega_i) + \sum_{i=1}^N \sum_{j=1}^i c_{ij} P_2(\omega_i, \omega_j) + \dots$$

Collocation approach on orthonormal polynomial basis

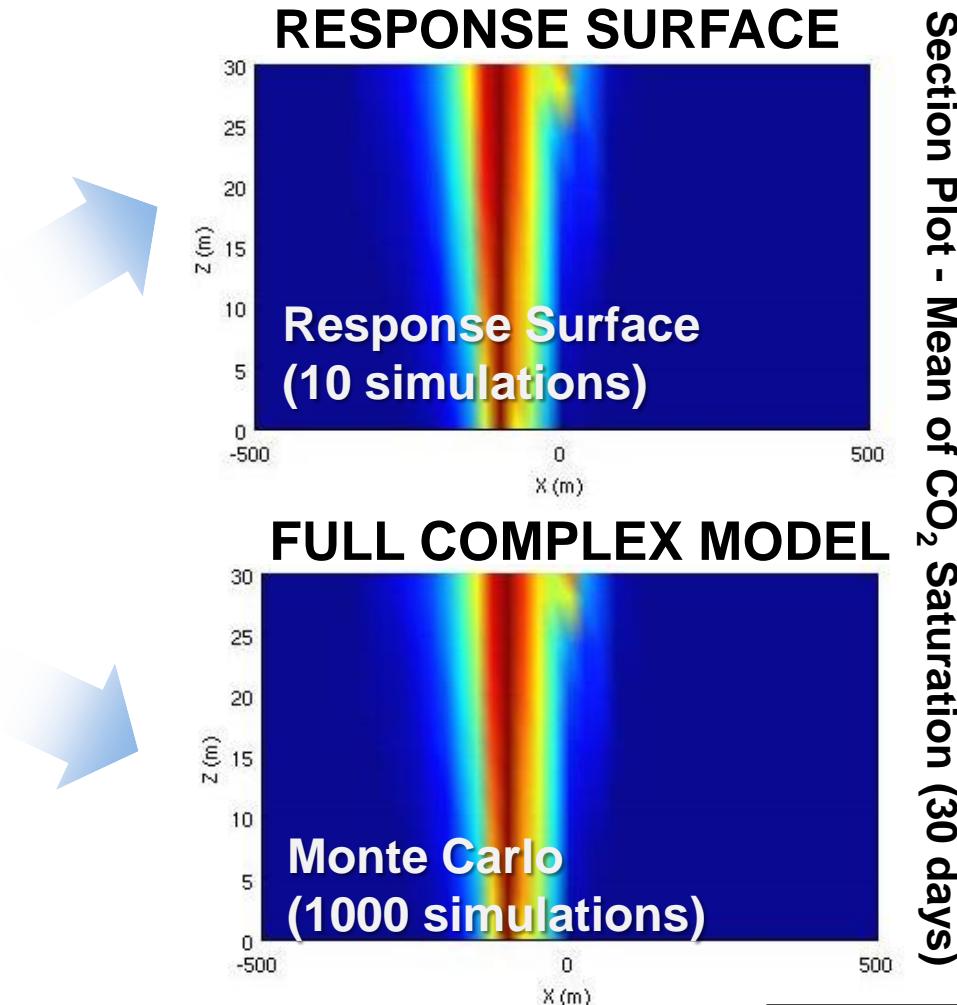


STEP 1. PROJECTION ONTO RESPONSE SURFACE



Details in Paper:

Oladyshevkin, S., Class, H., Helmig, R., Nowak, W., Open an integrative approach to robust design and probabilistic risk assessment for CO₂ storage in geological formations // Computational Geosciences, Springer, 2011, DOI: 10.1007/s10596-011-9224-8





AUTOMATIC FRAMEWORK FOR HISTORY MATCHING

STEP 0. PRIMER SENSITIVITY ANALYSIS

STEP 1. PROJECTION ONTO RESPONSE SURFACE

STEP 2. BAYESIAN UPDATE USING RESPONSE SURFACE



STEP 2. HISTORY MATCHING TO OBSERVED DATA

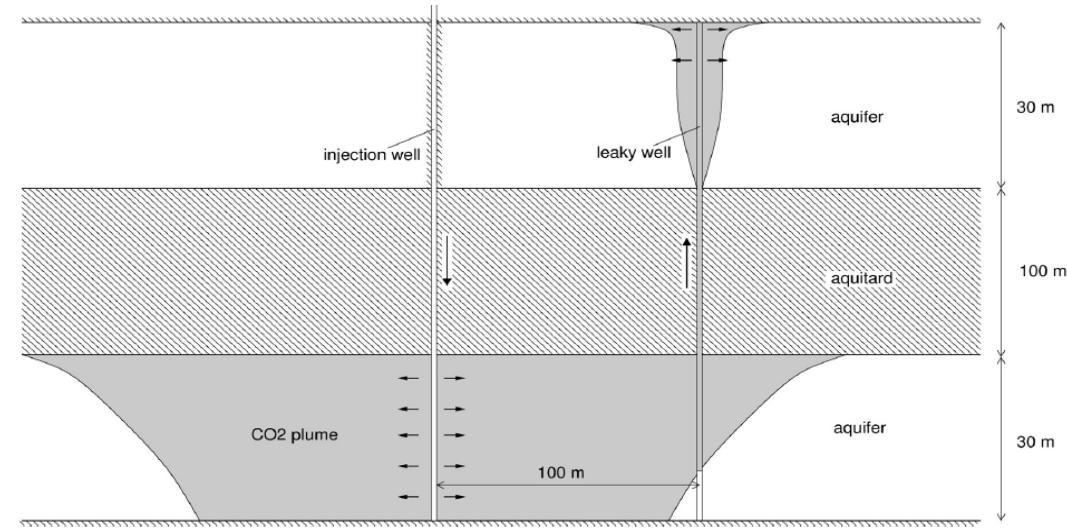
Case Study: Matching of Pressure on Leakage Well (Monitoring)

Uncertainties: Permeability, Porosity, Leakage Well Permeability

Observation: Measurement of Pressure
during 200 days
*(Synthetic Information from Fine Grid
Simulation)*

Modeling: Coarse Grid Simulation for
Benchmark Problem

Incorporated Error:
Measurement Error + Conceptual Error



Methodology: Bayesian updating using Particle Filtering

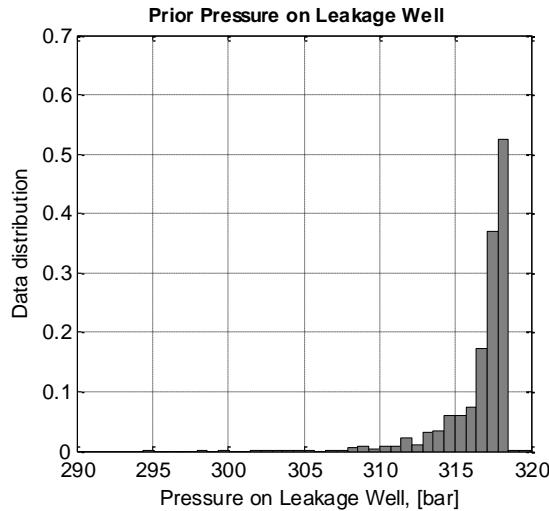
Advantage: Non-linear approach

Feasibility: In combination with response surface

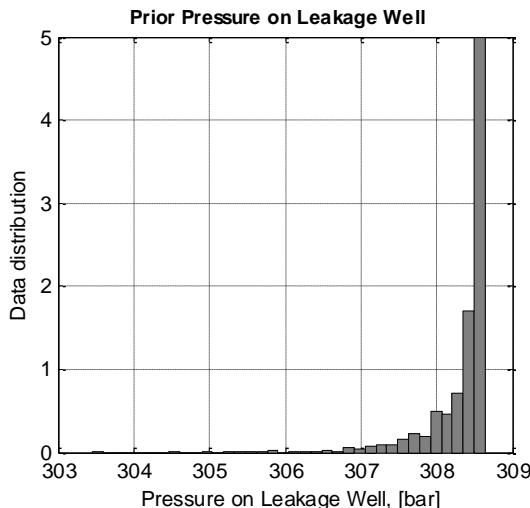


STEP 2. HISTORY MATCHING TO OBSERVED DATA

PRIOR ASSUMPTION

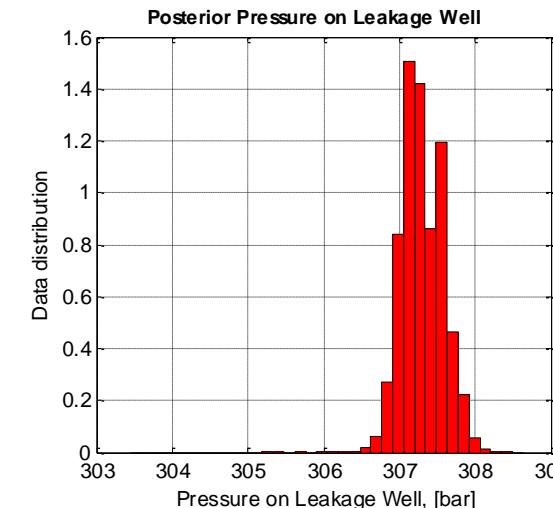
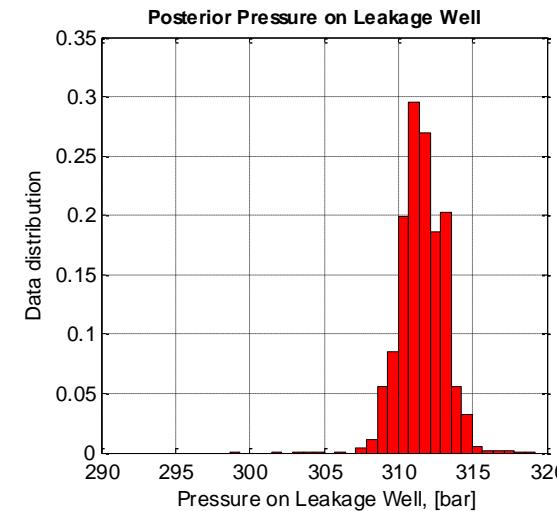


AFTER 1 DAY



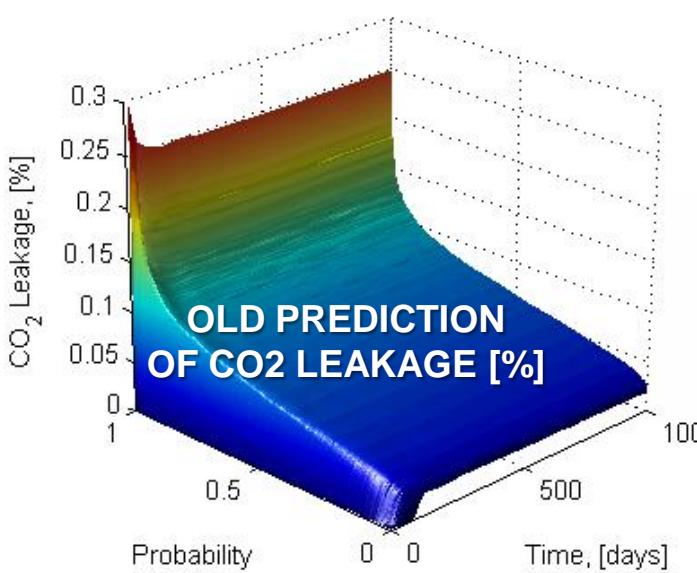
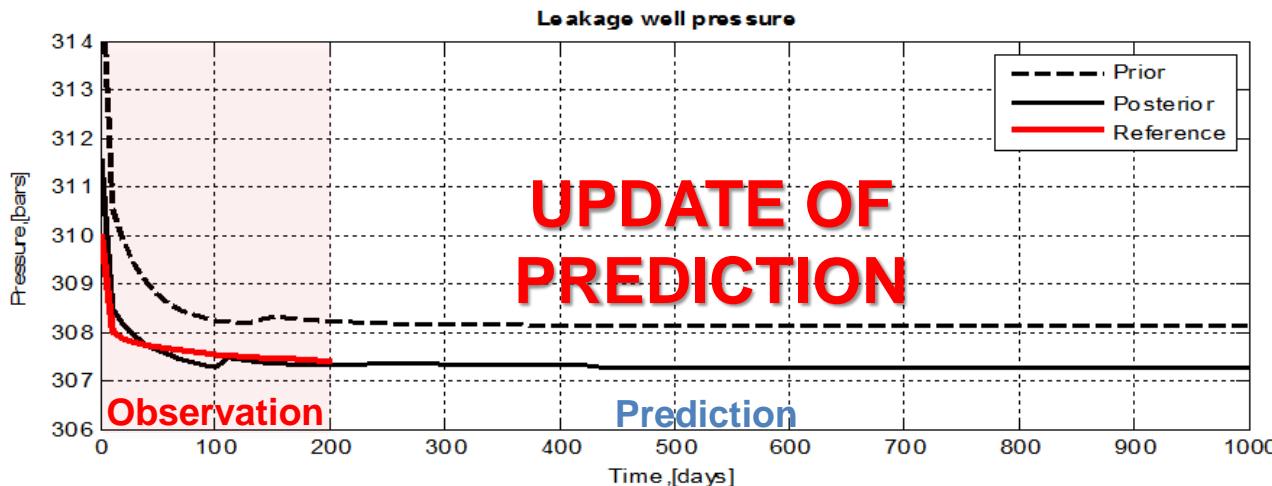
AFTER 200 DAY

POSTORIOR UPDATE

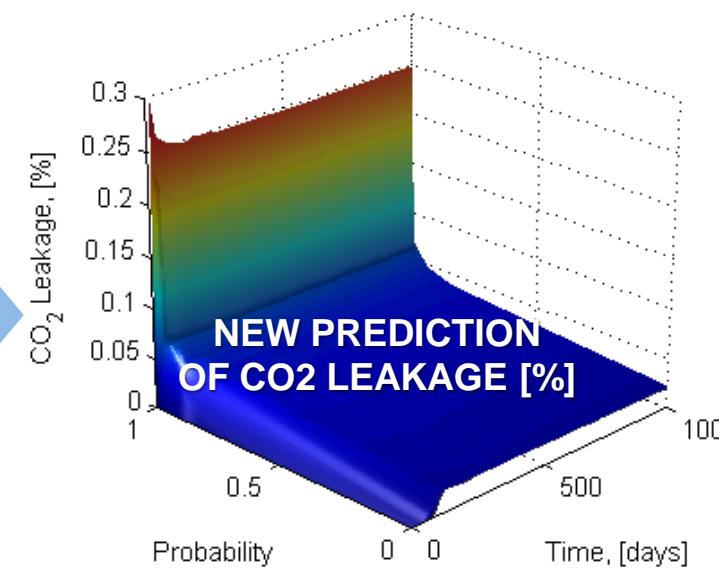




STEP 2. HISTORY MATCHING TO OBSERVED DATA



REDUCED
PREDICTION
UNCERTAINTY





CONCLUSIONS

AUTOMATIC FRAMEWORK FOR HISTORY MATCHING

- INITIAL COMPLEX MODEL PROJECTED TO RESPONSE SURFACE
- BAYESIAN UPDATE USING PARTICLE FILTERING

ADVANTAGES:

- KEEPING NON-LINEARITY
- FLEXIBILITY OF FRAMEWORK
("BLACK-BOX" APPROACH)



Acknowledgements

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