

A Visual Analytics Framework for Exploring Uncertainties in Reservoir Models

Zahra Sahaf¹, Hamidreza Hamdi^{1,2}, Roberta Cabral Ramos Mota¹, Mario Costa Sousa¹
and Frank Maurer¹

¹*Department of Computer Science, University of Calgary, Calgary, Canada*

²*Department of Geoscience, University of Calgary, Calgary, Canada*

Keywords: Visual Analytics, Mutual Information, Clustering, Uncertainty Analysis, Volumetric Ensembles.

Abstract: Geological uncertainty is an essential element that affects the prediction of hydrocarbon production. The standard approach to address the geological uncertainty is to generate a large number of random 3D geological models and then perform flow simulations for each of them. Such a brute-force approach is not efficient as the flow simulations are computationally costly and as a result, domain experts cannot afford running a large number of simulations. Therefore, it is critically important to be able to address the uncertainty using a few geological models, which can reasonably represent the overall uncertainty of the ensemble. Our goal is to design and develop a visual analytics framework to filter the geological models and to only select models that can potentially cover the uncertain space. This framework is based on the mutual information for the calculation of the distance between the models and clustering for the grouping of similar models. Interactive visualization tasks have also been designed to make the whole process more understandable. Finally, we evaluated our results by comparing with the existent brute force approach.

1 INTRODUCTION

Uncertainty is related to poor knowledge of a phenomenon. In petroleum engineering applications, for instance, we have lots of uncertainties in all aspects of petroleum production phases. This is essentially due to a large number of unknowns that exist at any particular stage of exploration, development, and production workflow. In the exploration phase, which is the focus of this paper, the lack of knowledge in representing the measured data (e.g., due to noise), expressing the depositional settings, spatial configurations of the rock types, or mathematical uncertainty in representing the geology, are the key elements that largely impact the decision making process based on modeling (Caers, 2011).

Reservoir models are essential to portray the impact of uncertainty. A reservoir model is a 3D grid-based digital representation model of the subsurface composed of a large number of cells/voxels. Each cell has a location in space and a set of attributes describing geological properties (such as porosity and permeability).

Geostatistical methods are used to estimate attribute values of the cells where no information is

available. The inherent uncertainties of these geostatistical models imply that the attribute values of a cell can be assigned to different values and still be consistent with known facts. Geologists capture the inherent uncertainty by creating a large number of models. Flow simulations then take the models as an input and determine the expected outcome on variables of interest (like overall oil production volume) over time. The large number of cells in the digital reservoir model and the computational cost of processing flow simulations (i.e., usually requiring several hours) prohibit a brute-force approach for conducting the numerical flow simulation for all possible models. Therefore, it is substantially favorable to carefully select a few models with great diversity that can reasonably represent the overall uncertainty (Idrobo et al., 2000).

Another critical requirement for domain experts is an efficient way to compare the 3D models in a large ensemble without running the costly flow simulations. This aspect can help identify how models are different or similar to each other spatially and visually. Using that, the users can find out which spatial areas have more contribution toward quantifying the uncertainty and thereby the oil production.

To address all these requirements, we have de-

signed and developed a visual analytics framework to identify the models that can potentially cover the uncertain space (that is referred to as "representative models"). The proposed process can resolve existing issues of previous studies. Current techniques like ranking (Ballin et al., 1992), random selection, or probability-based techniques (Rahim and Li, 2015), are all costly regarding computation. They are automatic processes preventing the domain experts from guiding the selection process. Moreover, they are not modular and target only some specific types of reservoirs (Yazdi and Jensen, 2014).

The first step in the proposed process is to establish a representative metric for calculating the (dis)similarity between a pair of 3D geological models. As such, a new distance measure has been designed based on the mutual information (MI) concept (Lin, 1998) (Goshtasby, 2012). Distances are then employed within a clustering algorithm to create sets of similar models (i.e., models where simulation results are likely to be similar). In this state, cluster centers are identified as the default representative models, and the users can only run the simulation for this limited set of selected models. We show the accuracy of our selection method by comparing the actual flow simulation results of the selected models with the brute-force approach. A particular selection is accurate when the simulation results of all models in one cluster are very similar to each other. In addition, the representative models should cover a similar cumulative hydrocarbon production uncertainty range as the brute force approach. In summary, the main contributions of this paper are:

- Novel dis(similarity) metric for calculating pairwise distances between the 3D geological models (section 5).
- Analytical framework for uncertainty assessment of dynamic properties (e.g. oil production) that utilizes our proposed similarity metric (section 4 and 6).
- A visual analytics tool that supports the proposed framework and provides visual and interactive tasks for steering the uncertainty assessment process (section 8).

2 RELATED WORK

2.1 Current Approaches for Selecting of Geological Models

Various methods are available for selecting geological realizations which can be broadly classified as ran-

dom selection, ranking, probability distance-based realization reduction method, and clustering technique.

While randomly selecting a subset of realizations is a straightforward method for implementation, it may result in a wrong measure of geological uncertainty especially when the number of selected realizations is small. Ranking (Ballin et al., 1992) is the most common method for selecting geological realizations. This method arranges the geostatistical models based on an easily computable measure in an ascending/descending order and then selects the ones that have low, medium, and high values of that measurement. One of the major limitation of the existing ranking methods is that they rely significantly on the measure used. If the measure has a weak correlation with the production of the reservoir, then the selected models will not adequately represent the full set of realizations (Li et al., 2012).

Probability distance-based realization reduction/selection methods have also been recently investigated by some researchers (Rahim and Li, 2015). In this approach, an optimization problem is solved to find an optimal subset that has similar statistical distribution characteristics to the superset of models. The main issue with these optimization problems is that they could be very complicated and time-consuming for a broad set of models, and in the presence of the outlier models, the optimization process might not converge. Clustering methods have also been proposed recently in the domain. For instance, (Scheidt and Caers, 2010) used simplified simulation results to compute the distance between the models to form a distance matrix. Then these distances were used to perform the clustering. The need of petroleum industry to address the geological uncertainty using a limited number of geological realizations necessitates designing an analytical framework that is computationally less expensive, dependent on the static properties of geological models rather than flow simulation results, visual and interactive, and capable of showing differences and similarities between the models.

2.2 Visual Analytics Techniques for Multirun Data

The most similar dataset in computer science domain to the geological models in petroleum engineering is multirun models. In areas such as climate research and engineering, multirun data is often generated to study the variability of models and to understand the model sensitivity to specific control parameters (Kehrer and Hauser, 2013). In general, multirun data stem from a type of process (like geostatistical algo-

rithms in our case) that is repeated multiple times with varied parameter settings, leading to a large number of collocated data volumes (Wilson and Potter, 2009). Since multirun data consists of a superset of volumetric models, their representation and analysis are challenging.

The representation of multirun data is somewhat new to the visualization community. It is a challenging task since the data is often high dimensional, multivariate, and large at the same time. Accordingly, one of the common ways is to aggregate the distributions of multirun data, by computing statistical summaries (Love et al., 2005). Subsequently, the resulting data is visualized using mainly box plots (Kao et al., 2002), line charts (Demir et al., 2014), glyphs (Kehrer et al., 2011), or InfoVis techniques such as parallel coordinates or scatterplot matrices combined with statistics (Nocke et al., 2007).

On the analytics side of multirun data, statistical methods are among the first candidates to be used for reducing the data dimensionality. For example, (Kehrer et al., 2010) proposes a method to integrate statistical moments (mean, variance, skewness, and kurtosis) into the visual analysis of multirun data. Alternatively, mathematical and procedural operators are also used to transform the multirun data into some compact forms (e.g., streamlines, isosurfaces, or pseudocoloring) where existing visualization techniques are applicable (Love et al., 2005) (Fofonov et al., 2016).

Data mining techniques are also among the recent methods being used to explore the multirun data (Correa et al., 2009). (Bordoloi et al., 2004) applied hierarchical clustering techniques to multirun data. In a recent work, Bruckner and Moller (Bruckner and Moller, 2010) presented a result driven exploration approach for physically-based multirun simulations. Each volumetric time sequence is first split into similar segments over time and then is grouped across different runs using a density-based clustering algorithm. This approach supports the user in identifying similar behavior across different simulation runs.

Our analytics approach fits into the data mining category since the similarity between ensembles needs to be discovered both effectively and visually. However, most of the proposed clustering approaches are based on the 2D ensembles such as images. Even though the 3D ensembles are available, their aggregations are used for the clustering task. In this work, we want to perform the clustering on the 3D ensembles directly without using their aggregation, and that requires an accurate definition of distance between geological 3D ensembles.

3 REQUIREMENT ANALYSIS

Through extensive discussions with the reservoir engineers from our industry partners, we gathered the following required elements as engineering requirements needed for designing a useful analytics framework:

R1. Limited selection of reservoir models. How can we select few representative models from a super set of models?

R2. Low computational cost. How can we have a fast selection process? The reason is that reservoir engineers usually want to save time in the engineering tasks (running costly simulations) as much as possible.

R3. Flexibility on the reservoir properties used in the selection process. Depending on the type of reservoir, different reservoir properties are provided.

R4. Flexibility on the area of interest. How can we perform the selection process based on an area of interest in the reservoir model? Usually, only specific areas of reservoir model (e.g., areas around wells) are considered significant. Therefore, there is a need to perform the selection process based on a region of interest that the user selects.

R5. Illustration of reservoirs (dis)similarity distance. For instance, which area of models contribute more in the (dis)similarity value or how to spatially and visually observe the comparison between a set of 3D reservoir models.

4 ANALYTICAL FRAMEWORK FOR DESCRIPTIVE UNCERTAINTY ASSESSMENT: OVERVIEW

An overview of our proposed process is represented in Figure 1. Initially, we have a set of 3D geological models (a). Our proposed block-based similarity metric is calculated for all pairs of models (b). The similarity values are then utilized to project models into a 2D space using multidimensional scaling techniques (c). Each point in 2D space corresponds to a 3D model. The distance between points in the projected space represents the similarity between models, the closer the points, the more similar the 3D models. The final step is to cluster the points and pick a representative model from each cluster (d). The is an iterative and interactive process, which depends on the size of the similarity block, clustering property, the number of clusters, etc. Each of these stages is explained in more detail in the subsequent sections.

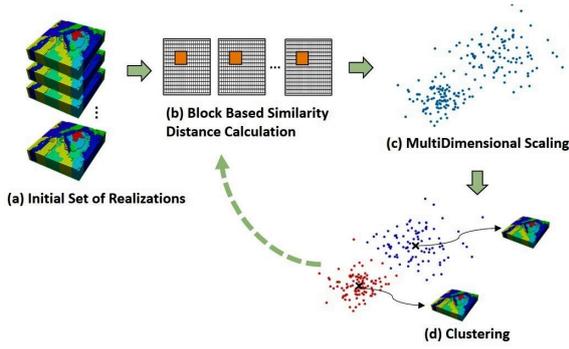


Figure 1: Overview of proposed filtering Process.

5 CALCULATION OF (DIS)SIMILARITY METRIC

A majority of reservoir simulation studies are performed on a single geological model. Therefore, 'distance' between reservoir models is somewhat new concept in that domain (Fenwick and Batycky, 2011). Therefore it is essential to define a distance that reflects the requirement of the engineering tasks. Two models are called similar when they have a similar dynamic result (reservoir performance). The (dis)similarity distance can be calculated in a manner that should leverage two primary requirements. First, it has to be well correlated to the dynamic behavior of reservoir or flow response(s) interest (Scheidt et al., 2009). Second, its calculation should not be very costly. According to our discussions with the domain experts and domain literature evaluation studies (Rahim and Li, 2015), static measures meet the two mentioned requirements and much preferred than dynamic measures. The reason is that static measures are simplified metrics designed to achieve a good correlation with the reservoir production performance variable of interest. For instance, Original oil-in-place(OOIP) is one of the critical terms calculated in reservoir simulation. It is calculated by the summation of the product of the following static properties volume (V), porosity (ϕ) and oil saturation of cell c ($OOIP = \sum_c (V_c \phi_c (1 - S_c))$). Therefore, it shows how static properties are highly correlated with the dynamic (flow) terms. In addition to that, static measures are computationally much easier for evaluation when compared to reservoir flow simulation. It can be easily calculated for a broad set of realization (R2). In the next sections, we explain how these static measures use with our proposed similarity metric.

Reservoir models have 3D geometries with correlated spatial properties. Additionally, they can have some favorable 3D sub-structures (e.g., geological

channels). Hence, any appropriate similarity measurement should be able to acknowledge these lateral geological heterogeneities (Figure 2). Therefore, we use a moving 3D template (block) approach to calculate (dis)similarity distance between a pair of models. The idea is to divide each 3D model into a set of smaller 3D blocks (Figure 2) where each block consists of a specific number of grid cells. The (dis)similarity measure is computed between corresponding blocks (templates) initially. Next, we take an average of the (dis)similarity values between all corresponding blocks. During this process, to reduce the bias of the fixed spatial position of blocks, we move the blocks in specific directions (x , y , z and diagonal) and distances (>1 and $<$ block size). The final distance will be the average of (dis)similarity values in all the possible movements. For simplicity, a 2D representation of movement is shown in Figure 3. The yellow highlighted cells represent a prominent geological feature. Equation 2 shows how the final (dis)similarity is calculated between the two sample models with one movement and two states.

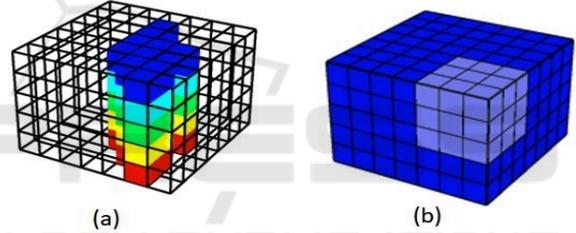


Figure 2: (a) A sample important 3D structure in the geological models. (b) A sample 3D block.

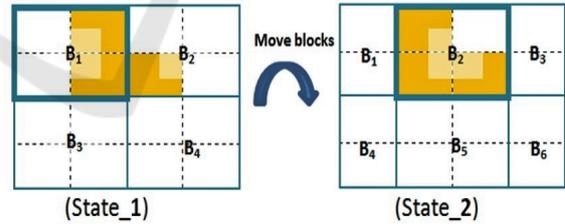


Figure 3: Representation of a sample favorable structure (highlighted in yellow), and movement of templates (dark blue frames).

$$MI = MutualInformation, Sim = Similarity, B = Block, M = Model \quad (1)$$

$$(state.1) Sim(M1, M2) = mean(MI(M1.B1, M2.B1), MI(M1.B2, M2.B2), MI(M1.B3, M2.B3), MI(M1.B4, M2.B4))$$

$$(state.2) Sim(M1, M2) = mean(MI(M1.B1, M2.B1), MI(M1.B2, M2.B2), MI(M1.B3, M2.B3), MI(M1.B4, M2.B4), MI(M1.B5, M2.B5), MI(M1.B6, M2.B6))$$

$$TotalSim = mean(Sim(M1, M2).state.1, Sim(M1, M2).state.2)$$

Clearly, the similarity metric defined above can be used for any geological property (R3). This can be

specified interactively from the application interface based on domain expert knowledge. There are also scenarios that users need to consider multiple properties. In this scenario, (dis)similarity values are calculated separately for each property (using the proposed approach) initially. After then, all those values are averaged to determine the final (dis)similarity between two models.

5.1 Distance Specification

The next step in the similarity calculation process is to determine the distance between a pair of corresponding 3D blocks. Similarity-based approaches are widely used in different problems of science and engineering. A number of distance-based formulations have been proposed (Goshtasby, 2012), where Hausdorff and Euclidean distances are the most commonly used in the reservoir engineering domain. The latter one is being found effective more for images and 2D surfaces such as time lapse seismic maps (Huttenlocher et al., 1993), and Euclidean distance mostly takes care of linear correlations. Therefore, we propose to use Mutual Information (MI) as a relatively multi-purpose measure. MI is a popular information-theoretic measure of similarity which has been applied in many areas of visualization and graphics domain like image registration, multi-modality fusion and viewpoint selection (Bruckner and Möller, 2010) (Haidacher et al., 2008). The major benefits of MI for our case are:

- 1) Applicability. It is applicable as long as the domain has a probabilistic model. This aspect allows the measure to be used in the domains where no similarity measure has previously been proposed (e.g., reservoir engineering domain).

- 2) Non-linear dependency detection. MI considers all types of dependencies (i.e., linear and non-linear) between two objects (Cover and Thomas, 2012). The relationship between the property values in a pair of geological models could be non-linear, and MI considers all these types of dependencies.

- 3) Noise detection. Many studies show that MI is robust to alleviate the impact of noise than the other distances (Cole-Rhodes et al., 2003). Reservoir modeling procedures can create outliers in the simulated spatial structures. Therefore, it is critical not to be sensitive to the noise data.

To further observe the effectiveness of MI over other common distances in the domain, we create a simplified dataset as represented in Figure 4. This dataset can mimic some simplified channelized reservoir models. The first column (Figures 1, 4, 7) shows the original models, some noise is added to the mod-

els in the second column (Figures 2, 5, 8), and the models in the third column (Figures 3, 6, 9) are 90 degrees rotated. A reasonable distance should be less sensitive to noise, in a way that the distance between an original model and its noisy version should be minimal. On the other hand, the distance between an original model and its rotated version should be considerable, because they are indeed two different models. Figure 5 shows the distance calculation for three metrics: MI, Euclidean, and Hausdorff distances. The results show that Euclidean distance is not sensitive to rotation, and the Euclidean distance between a model (1) and its rotated version (3) is zero, and they are collocated in Figure 5. The similar pattern can be seen for the other pair of models ((4,6) and (7,9)). Although rotation is detected by Hausdorff distance and the rotated models are located far from the original models (see (1,4,7) vs (3,6,9) in Figure 5), noise is not detected by this distance and noisy models are considered as very different models and located far from the original models ((see (1,4,7) vs (2,5,8) in Figure 5). Finally, it can be seen how MI distance detects movements like rotation and also ignores the noise. For instance, models with their noisy version are located close to each other such as (4,5), (1,2), (7,8) in Figure 5. Moreover, on the other hand, movements like rotation are also captured perfectly (see how (6,3,9) in Figure 5 are located very far from the original models). These benefits of MI can highlight its effectiveness for many reservoir simulation studies. This is because, on one hand, even tiny movements can translate to a significant effect on the simulation result, and on the other hand, modeling errors can lead to creating some noisy structures in the geological models.

5.2 Block Size Specification

In this research, we advocate a block wise approach for calculating the distance between the models. Such a block-wise strategy is widely used in image and video processing to exploit spatial and/or temporal locality and coherence. A critical aspect of this approach is to select a proper block size. As suggested by many researchers (Wang et al., 2008), block size should not be too small to sacrifice performance. Moreover, it should not be too large to ignore the locality and coherence feature of blocks. We use the concept of entropy, as suggested in (Honarkhah and Caers, 2010), to base the optimal block size. This optimal value is provided as a suggestion to the users in our designed application; however, users can change it based on their knowledge such as the use of correlation length as it is used in generating some geolog-

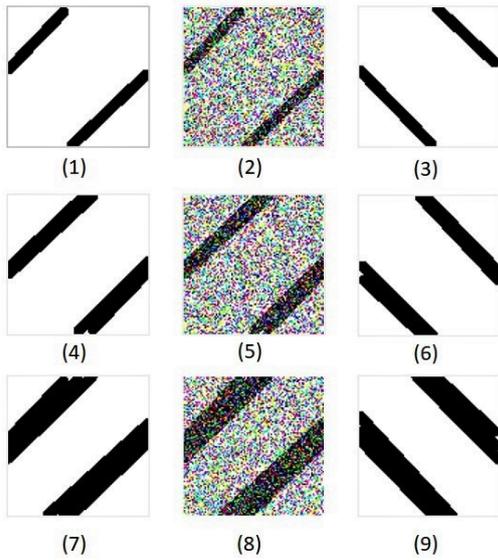


Figure 4: Dataset generated for evaluation of similarity distances.

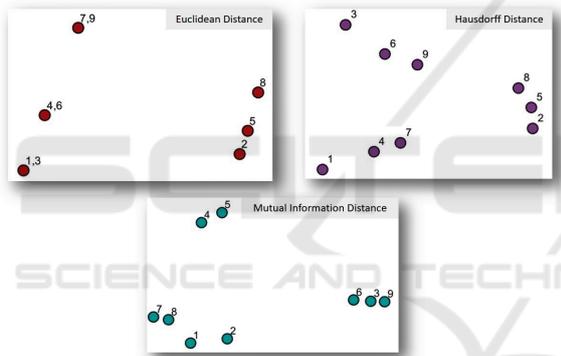


Figure 5: Comparison of different distance calculation methods including Euclidean, Hausdorff and Mutual Information.

ical patterns. Entropy measures the information contained in a message as opposed to the portion of the message that is determined. This concept, when applied to blocks in reservoir models, can determine the minimum information required to represent the whole model reliably. Hence, our method for optimal block selection is to scan a reservoir model with different block sizes using our proposed moving block method. For each block size, we calculate the average (mean) entropy values of all blocks. Then, the entropy values are plotted for each block size. We did some numerical experiments for this algorithm including using different reservoir models, blocks with different sizes in each dimension, and blocks with equal sizes in all dimensions. Our empirical studies show the following essential trends in the specification of block size:

- In the first stages of increasing block size, the en-

ropy sharply increases since the average number of information bits needed to encode the underlying patterns in the model is increasing.

- At a later stage where the block size has increased above the optimal block size, entropy increases at a much slower pace.
- In the stages that block size is close to the size of the original model, entropy stops increasing. The reason is that block contains repeated patterns and hence, the amount of carried information ceases to increase.

Therefore, according to these trends, the optimal size of the block is in the stage that entropy slowly increases as highlighted in Figure 6.

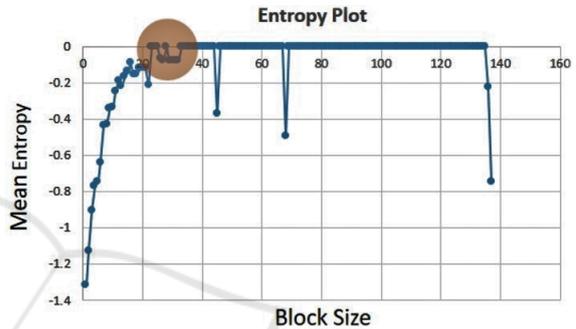


Figure 6: Mean entropy plot for different block sizes, with highlighted maximum entropy.

Figure 6 shows the entropy plot for increasing the block size (the scanning template) in the x direction. The size of the original model in the x dimension is 140, and from Figure 6, it can be seen that a block size with an x dimension around 25 to 30 (the highlighted area) is an optimal value. This is where the average entropy curve reaches its maximum for the first time. We can perform a similar procedure for the y and z dimensions, and get the optimal values for the other dimensions as well. In our case, for a model with size $140 \times 69 \times 9$, a block with size $23 \times 12 \times 2$ was found to be the optimal size.

6 PROJECTION WITH CLUSTERING

The calculated distances are utilized within a clustering algorithm to group similar models. Each cluster center is a default representative member of the containing cluster, which leads to our main requirement: to reduce the number of models needed for simulation (R1). The K-Means clustering (KMC) algorithm (Correa et al., 2009) is employed in this step because of its computational efficiency on large datasets. However, KMC suffers from a noticeable

drawback. In the case where the data embeds a complex structure (e.g., data are non-linearly separable), a direct application of KMC is not suitable because of its tendency to split data into globe-shaped clusters (MacKay, 2003). To solve this problem, as suggested in (Shawe-Taylor and Cristianini, 2004), data will be mapped by a kernel transformation (Schölkopf et al., 1998) to a new space where samples become linearly separable. Although there are many available kernel functions in this study, we use radial basis function (RBF). To make the RBF kernel more general - that is not to be only the function of the Euclidean distance but also any other distances - the kernel is combined with multidimensional scaling (MDS) (France and Carroll, 2011) (Scheidt and Caers, 2010). MDS is a classical approach that projects the original high dimensional space to a lower dimensional space, which can preserve the original distances. In the projected space, the spatial position is not critical; the crucial aspect is the distance between projected points. The closer points are to each other, the more similar they are based on the initially defined distance. The projection algorithm is summarized as follows:

1. Use MI to calculate the block-based distance $d(x_i, x_j)$ between each pair of models.
2. Use MDS to plot these locations in a low dimension, call these locations $x_{d,i}$ and $x_{d,j}$ with d the dimension in the MDS plot.
3. Calculate the Euclidean distance between $x_{d,i}$ and $x_{d,j}$.
4. Calculate the kernel function with given σ .

$$K_{ij} = K(x_i, x_j) = \exp\left(\frac{(x_{d,i} - x_{d,j})^T (x_{d,i} - x_{d,j})}{2\sigma^2}\right) \quad (2)$$

Other than having better and simpler visualization of projected models using kernel transformation, it has also a great benefit for clustering algorithm (Scholkopf and Smola, 2001). K-means clustering works well for cases such as Figure 7.b, but goes wrong in complex cases such as Figure 7.a, where the variation of objects/points in the 2D plot is nonlinear. Therefore, it is frequently helpful to first transform the points using a kernel transformation, as shown in Figure 7.b, and then perform k-means clustering. This technique is called kernel k-means in the literature (Williams, 2002) (Dhillon et al., 2004).

The efficiency of kernel KMC in clustering the geological models is shown in Figure 8. It shows how the representation of data and clustering is different in two scenarios: projection with and without kernel transformation. It can be seen that the representation of data looks better and more importantly clustering

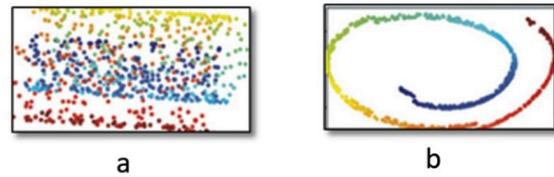


Figure 7: (a) represents projection with MDS, (b) represents projection with MDS using kernel methods. (Zhang et al., 2010).

results are more representative when a kernel transformation has been applied. Without kernel transformation, projected points are very close to each other, and that makes separation of clusters complicated. However, with kernel transformation, a well organized and linear structure can be seen in the results, and clusters are better represented and separated.

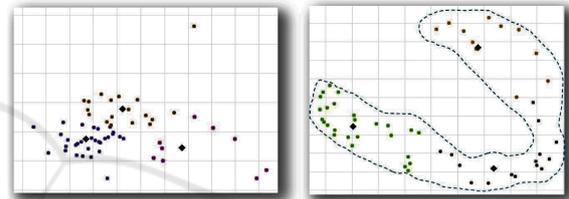


Figure 8: Difference between multidimensional scaling with (right) and without (left) kernel transformation on the case study dataset.

7 EVALUATION

For evaluation of our proposed analytical framework, we compared our results with the current alternative process in the industry (i.e., to run flow simulation for all models individually). We run the complete flow simulation for all the models using the CMG reservoir simulator package, and plot the simulation results for the 'oil recovery factor' dynamic property (Figure 10). The plotted results show a range of uncertainty on the oil production and we expect that our cluster centers cover this range adequately. Regarding the datasets, our industry partner generated different datasets for us using different geostatistical algorithms and scenarios. The idea was to cover almost all different types of datasets in the domain. To evaluate the performance of our proposed analytical framework, they provided a various dataset with a different number of Cartesian models (15 to 100 models) and sizes (1000 to 100,000 cells). Therefore, we evaluated our process in all different scenarios. In the first simple scenario, 15 models were created in 5 groups, and they only changed 'facies' property in each group (Figure 9). Facies is an important geological property that reflects the rock type depositions. When we run

the flow simulation for all the 15 models, and plot a dynamic property (like oil recovery factor vs time), a range of uncertainty can be seen in the plotted curves (high, medium and low recovery factor). To capture this range of uncertainty with fewer of models, our proposed filtering framework is used to cluster models into three clusters. Cluster centers are shown with a star in Figure 11. The results show how cluster centers can represent the range of uncertainty. Highlighted curves in Figure 10 shows the cluster centers. In addition to that, our approach is much faster than the traditional brute-force approach. Depending on the complexity and size of the reservoir model, the execution time of a flow simulation could be different. In this case study, running a complete flow simulation takes around 5 minutes per model, that resulting in 75 minutes (an hour and a half) for all the models in total. However, our approach takes around only 3 minutes to calculate the distance between the models and generates the clustering result. Therefore, it can be seen that our approach is very time efficient in comparison to the existent techniques.



Figure 9: Different types of facies property that used for the creation of geological models.

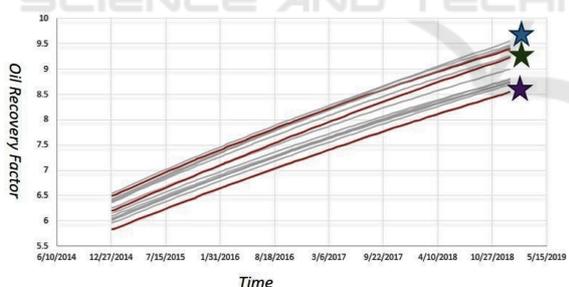


Figure 10: Simulation results of 15 geological models for Oil Recovery Factor property.

In another scenario, domain experts changed the value of all the properties (porosity, permeability, saturation, etc) and they created 100 models. The idea is to see how our proposed analytical framework performs for such scenarios. Figure 12 shows the flow simulation curves for all the 100 models. The range of uncertainty is much broader than the previous scenario. Our clustering result shows how this range of uncertainty can be represented by only six models (see the cluster center stars in Figure 13 and their corresponding curves in Figure 12). Similar to the previous case study, our approach had a very significant

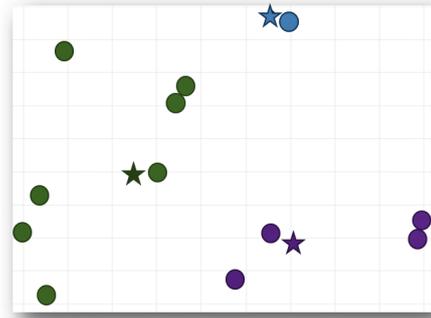


Figure 11: Clustering result for 15 geological models.

performance in comparison to the current brute force approach. The reason is that the flow simulations for all the 100 models took around 7 hours, while our approach generates the clustering results in only 45 minutes.



Figure 12: Simulation results of 100 geological models for Oil Recovery Factor.

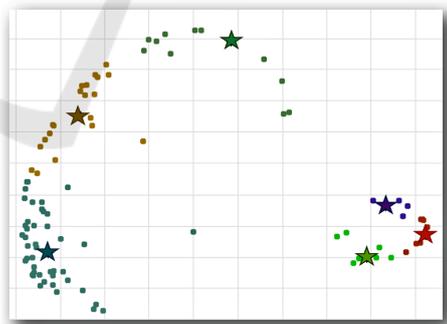


Figure 13: Clustering result for 100 geological models.

8 VISUAL ANALYTICS APPLICATION

This selection process has been designed and developed in a visual analytics framework (Figure 14). It helps the users perform the selection process with a set of user-defined parameters and compare the models at different levels of details and views. The users

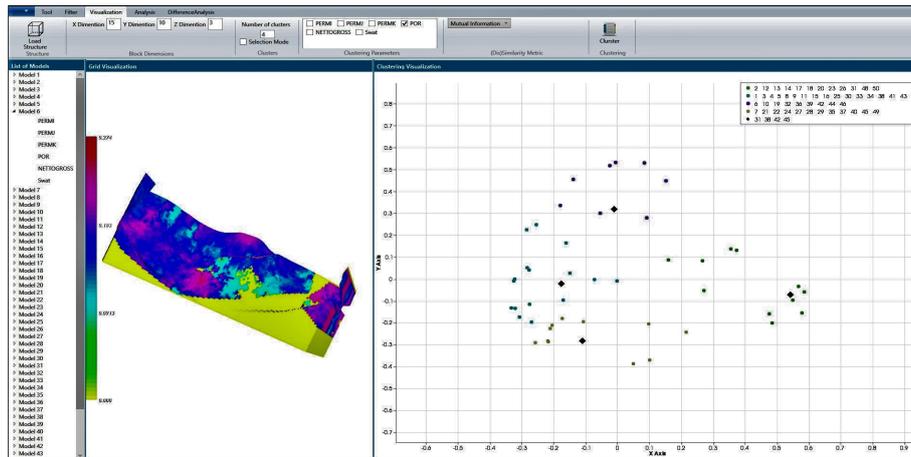


Figure 14: Projection and clustering of loaded models.

can import any number of the models into the application. Each model can be visualized in 3D. The color scale shows the value of a selected property. Warm colors show the higher value of the selected property and in reverse for the cool colors. There are two main visual analytical processes in this prototype: selection process and comparison analysis.

8.1 Selection Process

The selection process consists of two main steps: calculation of (dis)similarity and clustering. Two main parameters are specified by the users: block size and reservoir property(ies). The default optimal block size is calculated in the background (using the entropy-based approach mention in section 5.2) and is provided in the interface as a suggestion. However, users can also change that according to their knowledge of the reservoir. Block size is specified by three values for each 3D dimension: x, y, and z. Each of them can be changed by the users interactively. The other parameter that should be specified is the static reservoir property(ies) that are used for the distance calculation. Users can specify one or more number of properties (R3).

After that, the number of clusters should be specified by the user, that is determined based on user’s budget and time for running flow simulation. The clustering outcome is presented on a diagram in the 2D view. Each point in the diagram corresponds to a projected geological model. The color legend on the 2D diagram shows the clustering results (Figure 14). In result, the median member of each cluster is selected as the representative member of that cluster (R1). Since the calculated distances are mapped to the 2D view, it also helps the users to have an overall representation of models.

According to our discussions with domain experts, they need to perform selection process based on a specific region of a model. This is because they are sometimes dealing with very large reservoirs, and not the whole reservoir geometry is important to them. For instance, in a substantially large reservoir model, the engineers are usually interested in the areas around wells. To leverage this requirement, the users can freely sketch an arbitrary 3D area on the model. And then the selection process constrains the calculation of (dis)similarity only to that specific region (R4). (Figure 15)

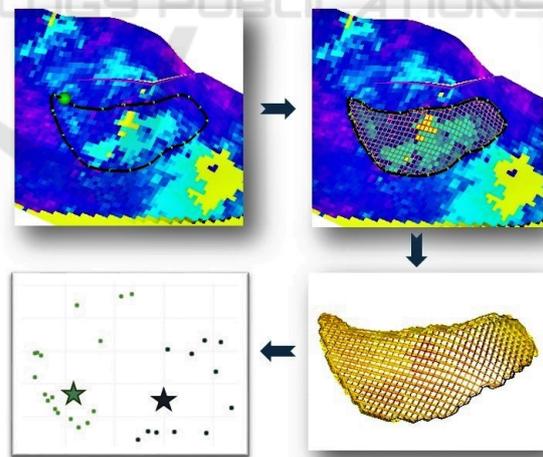


Figure 15: Filtering process for an arbitrary area of interest.

8.2 Comparison Analysis

In addition to the calculated distance values, the users also frequently need to get more detailed spatial information about the differences between models. For instance, the engineers might need to get some in-

sights into the regions that the models show a significant difference. To provide this feature, users can select any number of models from the 2D view. A 3D similarity map is calculated and visualized for the specific selected models (R5). In the similarity map, the users can observe the local similarity between the models - i.e., which parts of the model contribute additional weights in the similarity and dissimilarity calculations. For instance, Figure 16 is a similarity map for four selected models. The color scale shows the amount of mutual information between all these four models. The results show that these models are very similar in the red and dark blue areas, and they are very different light green areas. This feature not only helps identify the important regions of models but also utilizes a useful feature of mutual information that can be calculated between multiple objects at the same time with multivariate mutual information techniques (Batina et al., 2011).

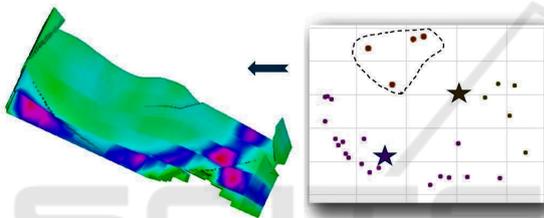


Figure 16: Similarity map for the selected models.

9 CONCLUSION AND FUTURE WORKS

In this paper, we introduced a new visual analytical framework for selecting a few representative models from an ensemble of geostatistical models that represents the overall production uncertainty. To achieve this purpose, a new block wise (dis)similarity metric was defined based on mutual information. This metric is projected to a lower dimension using the MDS technique, and then the new projected distance is used in a kernel KMC algorithm to group models based on their distances. The proposed workflow was evaluated using some datasets generated from various geostatistical algorithms. The results of the case studies show that our technique is accurate and efficient in comparison to the existent techniques. In the future, with the help of domain experts, we need to find more adequate parameters for uncertainty assessment of geological models. Moreover, regarding the application, we need to support comparing of clustering results, and in continuing that, provide more information to the users such as what is the best number

of clusters, or what are the effective parameters. We will also further evaluate our application using a formal user study, that helps identify additional weakness and strengths of the current application and process.

ACKNOWLEDGMENT

We wish to thank the anonymous reviewers for their constructive comments, CMG (Computer Modelling Group Ltd.) for providing the reservoir data sets and Masoud Zehtabioskuie for his valuable help and feedback on the implementation of the application. This research was supported in part by NSERC.

REFERENCES

- Ballin, P., Journel, A., Aziz, K., et al. (1992). Prediction of uncertainty in reservoir performance forecast. *Journal of Canadian Petroleum Technology*, 31(04).
- Batina, L., Gierlichs, B., Prouff, E., Rivain, M., Standaert, F.-X., and Veyrat-Charvillon, N. (2011). Mutual information analysis: a comprehensive study. *Journal of Cryptology*, 24(2):269–291.
- Bordoloi, U. D., Kao, D. L., and Shen, H.-W. (2004). Visualization techniques for spatial probability density function data. *Data Science Journal*, 3:153–162.
- Bruckner, S. and Möller, T. (2010). Isosurface similarity maps. In *Computer Graphics Forum*, volume 29, pages 773–782. Wiley Online Library.
- Bruckner, S. and Moller, T. (2010). Result-driven exploration of simulation parameter spaces for visual effects design. *IEEE Transactions on Visualization and Computer Graphics*, 16(6):1468–1476.
- Caers, J. (2011). *Modeling Uncertainty in the Earth Sciences*. Wiley Online Library.
- Cole-Rhodes, A. A., Johnson, K. L., LeMoigne, J., and Zavorin, I. (2003). Multiresolution registration of remote sensing imagery by optimization of mutual information using a stochastic gradient. *IEEE transactions on image processing*, 12(12):1495–1511.
- Correa, C. D., Chan, Y.-H., and Ma, K.-L. (2009). A framework for uncertainty-aware visual analytics. In *IEEE VAST*, pages 51–58.
- Cover, T. M. and Thomas, J. A. (2012). *Elements of information theory*. John Wiley & Sons.
- Demir, I., Dick, C., and Westermann, R. (2014). Multi-charts for comparative 3d ensemble visualization. *IEEE Transactions on Visualization and Computer Graphics*, 20(12):2694–2703.
- Dhillon, I. S., Guan, Y., and Kulis, B. (2004). Kernel k-means: spectral clustering and normalized cuts. In *Proceedings of the tenth ACM SIGKDD international conference on Knowledge discovery and data mining*, pages 551–556. ACM.

- Fenwick, D. and Batycky, R. (2011). Using metric space methods to analyse reservoir uncertainty. In *Proceedings of the 2011 Gussow Conference*.
- Fofonov, A., Molchanov, V., and Linsen, L. (2016). Visual analysis of multi-run spatio-temporal simulations using isocontour similarity for projected views. *IEEE transactions on visualization and computer graphics*, 22(8):2037–2050.
- France, S. L. and Carroll, J. D. (2011). Two-way multidimensional scaling: A review. *IEEE Transactions on Systems, Man, and Cybernetics, Part C (Applications and Reviews)*, 41(5):644–661.
- Goshtasby, A. A. (2012). *Image registration: Principles, tools and methods*. Springer Science & Business Media.
- Haidacher, M., Bruckner, S., Kanitsar, A., and Gröller, M. E. (2008). Information-based transfer functions for multimodal visualization. In *VCBM*, pages 101–108.
- Honarkhah, M. and Caers, J. (2010). Stochastic simulation of patterns using distance-based pattern modeling. *Mathematical Geosciences*, 42(5):487–517.
- Huttenlocher, D. P., Klanderman, G. A., and Rucklidge, W. J. (1993). Comparing images using the hausdorff distance. *IEEE Transactions on pattern analysis and machine intelligence*, 15(9):850–863.
- Idrobo, E. A., Choudhary, M. K., Datta-Gupta, A., et al. (2000). Swept volume calculations and ranking of geostatistical reservoir models using streamline simulation. In *SPE/AAPG Western Regional Meeting*. Society of Petroleum Engineers.
- Kao, D., Luo, A., Dungan, J. L., and Pang, A. (2002). Visualizing spatially varying distribution data. In *Information Visualisation, 2002. Proceedings. Sixth International Conference on*, pages 219–225. IEEE.
- Kehrer, J., Filzmoser, P., and Hauser, H. (2010). Brushing moments in interactive visual analysis. In *Computer Graphics Forum*, pages 813–822. Wiley Online Library.
- Kehrer, J. and Hauser, H. (2013). Visualization and visual analysis of multifaceted scientific data: A survey. *IEEE transactions on visualization and computer graphics*, 19(3):495–513.
- Kehrer, J., Muigg, P., Doleisch, H., and Hauser, H. (2011). Interactive visual analysis of heterogeneous scientific data across an interface. *IEEE Transactions on Visualization and Computer Graphics*, 17(7):934–946.
- Li, S., Deutsch, C. V., and Si, J. (2012). Ranking geostatistical reservoir models with modified connected hydrocarbon volume. In *Ninth International Geostatistics Congress*, pages 11–15.
- Lin, D. (1998). An information-theoretic definition of similarity. In *ICML*, volume 98, pages 296–304. Citeseer.
- Love, A. L., Pang, A., and Kao, D. L. (2005). Visualizing spatial multivalued data. *IEEE Computer Graphics and Applications*, 25(3):69–79.
- MacKay, D. J. (2003). *Information theory, inference and learning algorithms*. Cambridge university press.
- Nocke, T., Flechsig, M., and Bohm, U. (2007). Visual exploration and evaluation of climate-related simulation data. In *2007 Winter Simulation Conference*, pages 703–711. IEEE.
- Rahim, S. and Li, Z. (2015). Reservoir geological uncertainty reduction: an optimization-based method using multiple static measures. *Mathematical Geosciences*, 47(4):373–396.
- Scheidt, C. and Caers, J. (2010). Bootstrap confidence intervals for reservoir model selection techniques. *Computational Geosciences*, 14(2):369–382.
- Scheidt, C., Caers, J., et al. (2009). Uncertainty quantification in reservoir performance using distances and kernel methods. *SPE Journal*, 14(04):680–692.
- Schölkopf, B., Smola, A., and Müller, K.-R. (1998). Non-linear component analysis as a kernel eigenvalue problem. *Neural computation*, 10(5):1299–1319.
- Scholkopf, B. and Smola, A. J. (2001). *Learning with kernels: support vector machines, regularization, optimization, and beyond*. MIT press.
- Shawe-Taylor, J. and Cristianini, N. (2004). *Kernel methods for pattern analysis*. Cambridge university press.
- Wang, C., Yu, H., and Ma, K.-L. (2008). Importance-driven time-varying data visualization. *IEEE Transactions on Visualization and Computer Graphics*, 14(6):1547–1554.
- Williams, C. K. (2002). On a connection between kernel pca and metric multidimensional scaling. *Machine Learning*, 46(1-3):11–19.
- Wilson, A. T. and Potter, K. C. (2009). Toward visual analysis of ensemble data sets. In *Proceedings of the 2009 Workshop on Ultrascale Visualization*, pages 48–53. ACM.
- Yazdi, M. M. and Jensen, J. L. (2014). Fast screening of geostatistical realizations for sagd reservoir simulation. *Journal of Petroleum Science and Engineering*, 124:264–274.
- Zhang, J., Huang, H., and Wang, J. (2010). Manifold learning for visualization and analyzing high dimensional data. *IEEE*.