

Assessing uncertainties and identifiability of foam displacement models employing different objective functions for parameter estimation

InterPore 2022
Abu Dhabi - United Arab Emirates

Bernardo M. Rocha, Andres R. Valdez, R. W. dos Santos, G. Chapiro

Laboratory of Applied Mathematics (LAMAP)
Department of Computer Science and Computational Modeling Program
Universidade Federal de Juiz de Fora



Laboratory of Applied Mathematics
www.ufjf.br/lamap



Overview

1. Introduction

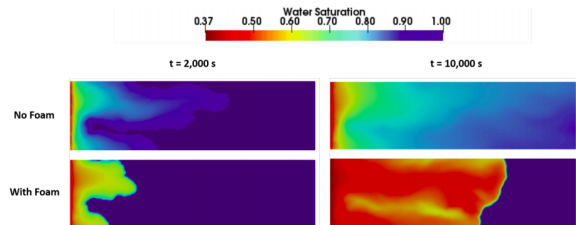
2. Mathematical models and methods

3. Results

4. Conclusions

EOR with Foam Injection

- Water-alternating gas (WAG) injection process can increase the sweep efficiency in EOR
- Gas fingering, channeling, and gravity override, may hamper this technique
- The injection of foam can help by reducing gas mobility and increasing apparent viscosity
- Mathematical models are extensively used for foam flooding in porous media



F. F. de Paula, T. Quinelato, I. Igreja and G. Chapiro, A Numerical Algorithm to Solve the Two-Phase Flow in Porous Media Including Foam Displacement. In: Computational Science - ICCS 2020 pp. 18-31, 2020.

How to model foam injection effects?

- Apparent viscosity (**data**)

$$\mu_{app} = -\frac{\kappa \nabla p}{u_g + u_w}, \quad (1)$$

- The CMG-STARs mathematical **model** for foam flow is given by

$$\mu_{app} = \left(\lambda_w + \frac{\lambda_g}{MRF} \right)^{-1}, \quad MRF = 1 + fmmob F_{water} F_{shear}, \quad (2)$$

$$F_{water} = \frac{1}{2} + \frac{1}{\pi} \arctg(sfbet(S_w - SF)), \quad F_{shear} = \begin{cases} \left(\frac{fmcap}{N_{ca}} \right)^{epcap} & , \text{ if } N_{ca} \geq fmcap, \\ 1 & , \text{ if } N_{ca} < fmcap, \end{cases}$$

$$\text{where } N_{ca} = \frac{\mu_{app} U}{\sigma}.$$



CMG STARs. STARs users manual; version 2019.10, 2019.

An expression to obtain data for the MRF

Using the following relations for apparent viscosity and total mobility

$$\mu_{app} = \lambda_T^{-1} = \left(\lambda_w + \frac{\lambda_g}{MRF} \right)^{-1} \quad \text{and} \quad \lambda_T = \lambda_w + \frac{\lambda_g}{MRF} = \frac{\kappa_{rw}}{\mu_w} + \frac{\kappa_{rg}}{\mu_g MRF} \quad (3)$$

Rearranging previous equation as $\lambda_T - \lambda_w = \lambda_g/MRF$, and considering that $\lambda_w = f_w \lambda_T$, we have:

$$\lambda_T (1 - f_w) = \frac{\lambda_g}{MRF}. \quad (4)$$

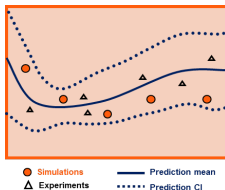
Water and gas fractional flows are defined such that $f_g + f_w = 1$. Using $f_w = 1 - f_g$ in Equation (4) and the relation $\mu_{app} = \lambda_T^{-1}$, we have the following expression to obtain **MRF data**:

$$MRF = \frac{\lambda_g}{f_g} \mu_{app}. \quad (5)$$

What do we mean by UQ and SA?

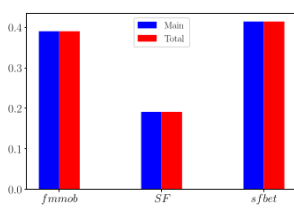
Uncertainty Quantification (UQ)

- UQ is the science of quantitative characterization and **reduction of uncertainties** in both computational and real world applications.
- Estimation and propagation of uncertainties from input parameters for simulations



Sensitivity Analysis (SA)

- Relation between input (parameters) uncertainties with the variance of the model's response;
- Global sensitivity analysis:
 - Identification of the **most influential and non-influential** inputs.

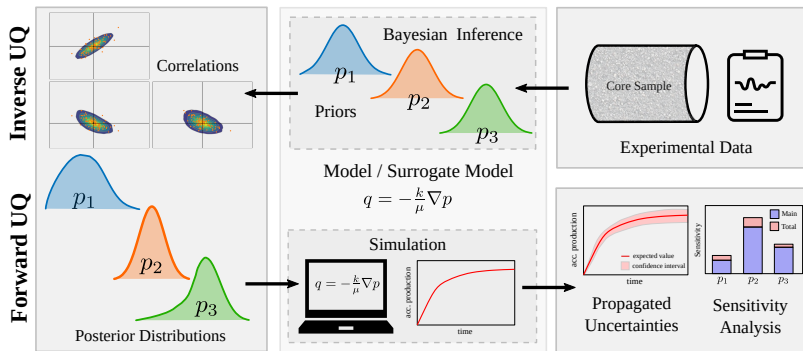


What are the main goals of this work?

- Present a new objective function that can be used for foam flow model calibration.¹
- The objective function combines the traditional apparent viscosity experimental data with information that reflects the mobility reduction factor.
- Improve parameter estimation and reduce parametric uncertainty.
- Circumvent difficulties such as non-uniqueness in parameter estimation for CMG-STARS model, specially when the non-Newtonian behavior is considered

¹ *Valdez et al.*, Journal of Petroleum Science and Engineering, 2022. doi: [10.1016/j.petrol.2022.110551](https://doi.org/10.1016/j.petrol.2022.110551)

UQ and SA in foam-assisted EOR



Methods

- Non-linear least squares
- Profile likelihood for identifiability analysis
- MCMC method for parameter inference
- Sensitivity analysis based on Sobol indices
- Polynomial Chaos Expansion for surrogate modeling

Datasets used in this study

- Synthetic dataset # 1
with sharp transition
from LQR to HQR
- Synthetic dataset # 2
with smooth
transition from LQR
to HQR
- Experimental data
from Kapetas et al.
(2016)
- Experimental data
from Moradi-Araghi
et al. (1997)

Table: Overview of input parameters for all investigations of this study.

Dataset	Synthetic	Kapetas (2016)	Moradi-Araghi (1997)
μ_w [Pa s]	7×10^{-4}	1×10^{-3}	6.5×10^{-4}
μ_g [Pa s]	2×10^{-5}	2×10^{-5}	5×10^{-5}
σ_{wg} [N/m]	3×10^{-2}	2.81×10^{-2}	5×10^{-3}
u [m/s]	98.819×10^{-6}	1.383×10^{-5}	1.763×10^{-5}
κ [m ²]	5.23×10^{-13}	1.67×10^{-12}	5.44×10^{-13}
ϕ	0.18	0.24	0.18
S_{wc}	0.20	0.25	0.10
S_{gr}	0.20	0.20	0.05
n_w	4.20	2.86	4.00
n_g	1.30	0.70	1.83
κ_w^0	0.20	0.39	0.22
κ_g^0	0.94	0.59	1.00

Objective Functions for Model Calibration

1) OF1 uses μ_{app} data

$$\chi_{\mu}^2 = \sum_{k=1}^{N_p} \left(\frac{\mu_{app,k}^{exp} - \mu_{app,k}^{model}(x)}{\max(\mu_{app}^{exp})} \right)^2$$

2) OF2 uses *MRF* data

$$\chi_{MRF}^2 = \sum_{k=1}^{N_p} \left(\frac{MRF_k^{exp} - MRF_k^{model}(x)}{\max(MRF^{exp})} \right)^2$$

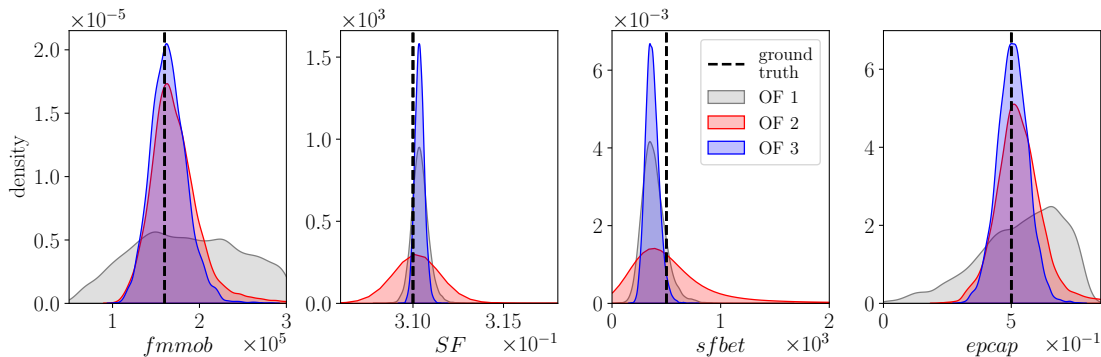
3) OF3 uses (μ_{app}, MRF) data

$$\chi_{\mu, MRF}^2 = \sum_{k=1}^{N_p} \left(\frac{\mu_{app,k}^{exp} - \mu_{app,k}^{model}(x)}{\max(\mu_{app}^{exp})} \right)^2 + \left(\frac{MRF_k^{exp} - MRF_k^{model}(x)}{\max(MRF^{exp})} \right)^2$$

- For Bayesian inference (MCMC), these objective functions are defined accordingly.

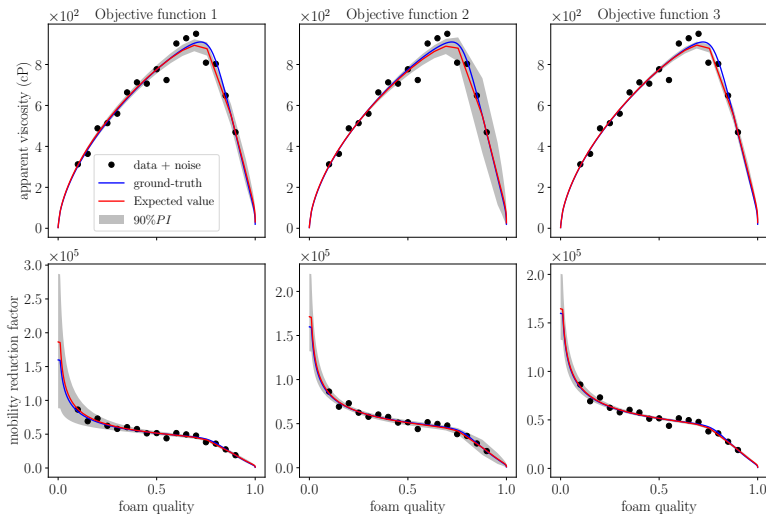
Estimated posterior distributions

Posterior distributions obtained using different objective functions (OF) for MCMC parameter inference for the **synthetic dataset #1**



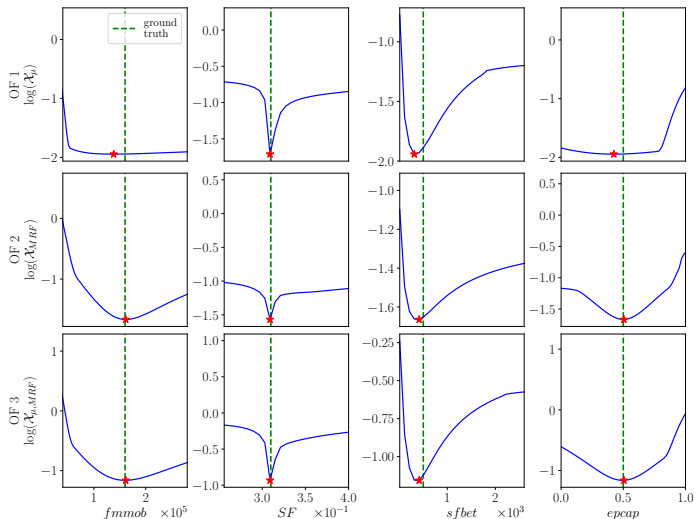
Forward UQ results for μ_{app} and MRF

- OF1 propagates more uncertainty to MRF
- OF2 propagates more uncertainty to μ_{app} and less to MRF
- OF3 combines the good features of OF1 and OF2



Profile-likelihood analysis

- Identifiability issues for *fmmob* and *epcap* with OF1 propagates more uncertainty to *MRF*
- OF2 improves the identifiability of these parameters
- OF3 combines the features of OF1 and OF2



Variance-based Sensitivity Analysis

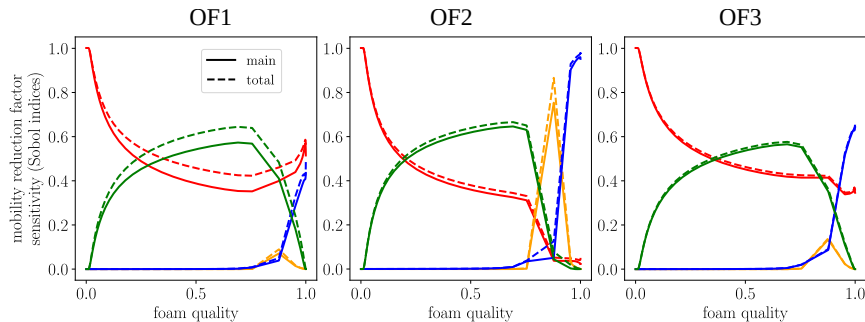
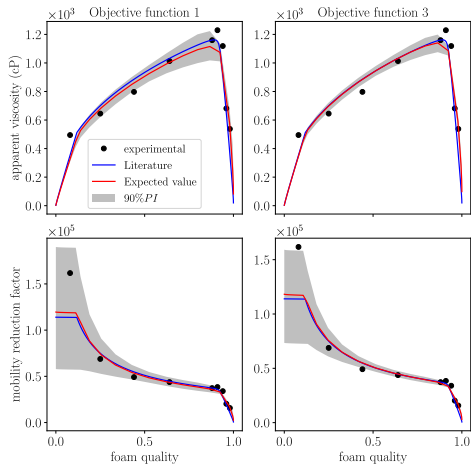
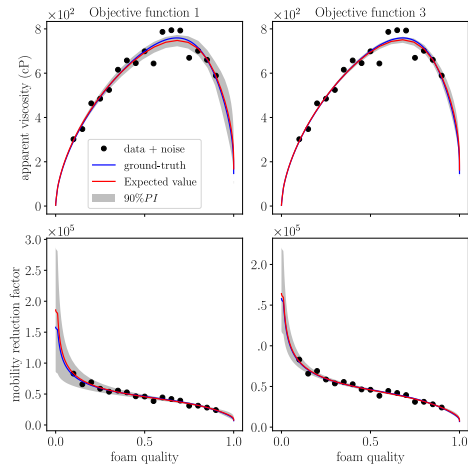


Figure: Sobol indices for *MRF* with respect to parameters: *fmmob*, *SF*, *sfbet*, and *epcap*.

- Results for the OF1 present high-order interactions (see total Sobol indices).
- Parameter interactions can cause model parameters to be not uniquely identifiable.
- This was noticed before in posteriors distributions and shallow profile likelihoods.

Other datasets...

- For the other datasets (synthetic #2 and experimental ones), the results follow the same trend from dataset #1.



Conclusions

- An **improved objective function** for model calibration of non-Newtonian two-phase flow with foam in porous media was presented.
- The proposed objective function **does not require additional experimental observations** and can be simply derived from existing two-phase foam flow relations.
- The probability density functions estimated for the parameters were more compact, that is, with lower uncertainty. better estimated with our approach.
- The proposed objective function generated estimates with **higher fidelity** and **lower uncertainties**.²

²Assessing uncertainties and identifiability of foam displacement models employing different objective functions for parameter estimation, *Valdez et al.*, Journal of Petroleum Science and Engineering, 2022.
doi: 10.1016/j.petrol.2022.110551

Support from Shell, UFJF, TU Delft, PUC-Rio.

Thank you for your attention!



www.ufjf.br/lamap