

Uncertainty in geological models

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Course outline 1

- Lectures by Irina Overeem:
 - Introduction and overview
 - Deterministic and geometric models
 - Sedimentary process models I
 - Sedimentary process models II
 - **Uncertainty in modeling**

Outline

- **Example of probability model**
- **Natural variability & non-uniqueness**
- **Sensitivity tests**
- **Visualizing Uncertainty**
- **Inverse experiments**

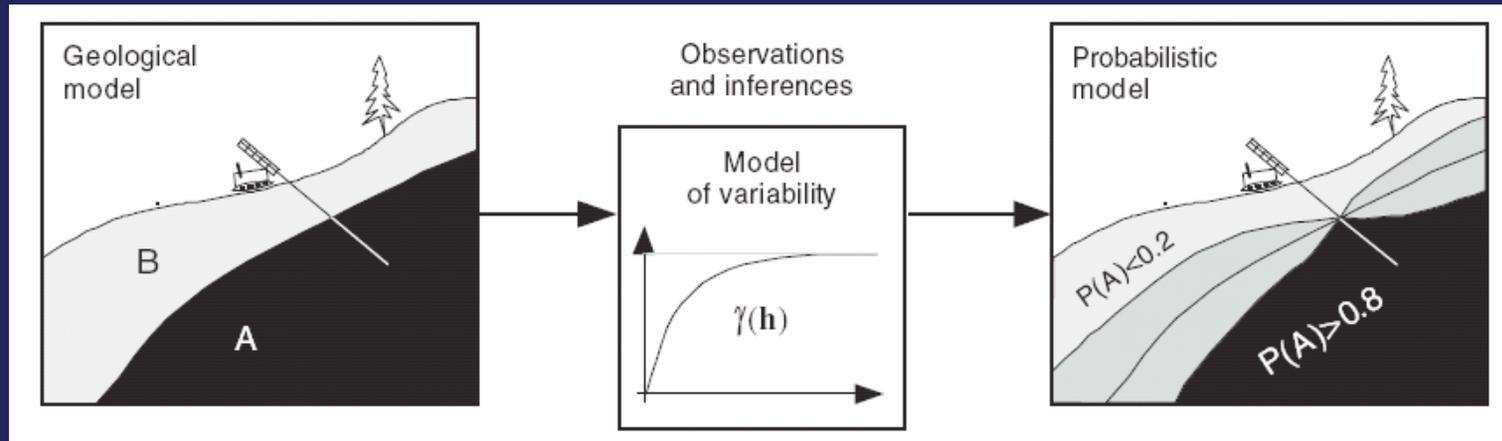
Case Study

Lo'tschberg base tunnel, Switzerland



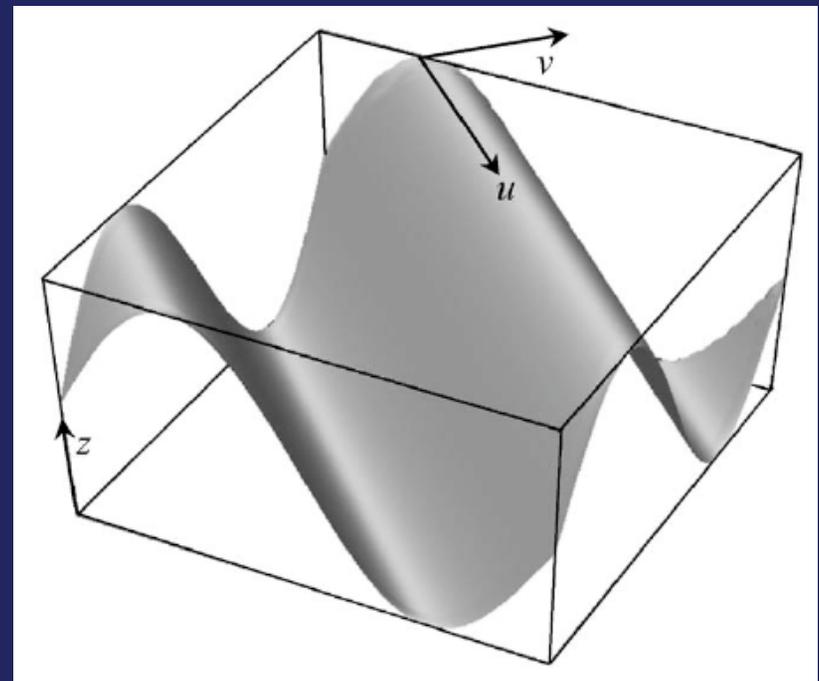
- Scheduled to be completed in 2012
- 35 *km* long
- Crossing the entire the Lo'tschberg massif
- Problem: Triassic evaporite rocks

Variability model



Empirical Variogram model

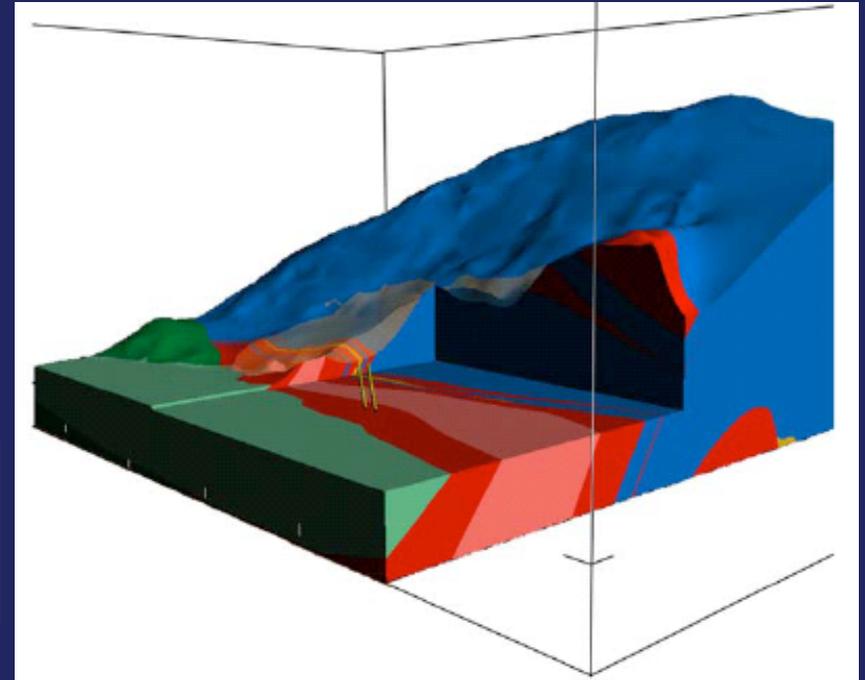
$$Z(u) = m(u) + \sigma(u)\varepsilon(u)$$



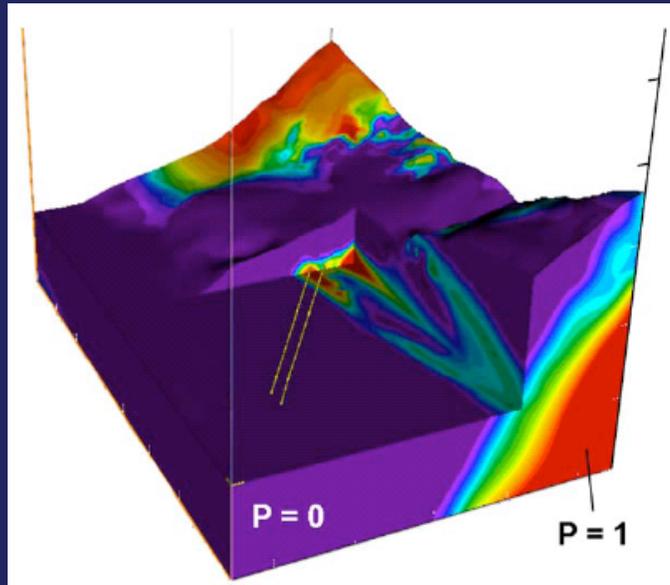
Geological model

$$\gamma(h) = \gamma(h_{\parallel}, h_{\perp})$$

$$\gamma(h) = 20.000 \left[1 - \exp \left(- \sqrt{ \left(\frac{h_{\parallel}}{1500} \right)^2 + \left(\frac{h_{\perp}}{500} \right)^2 } \right) \right]$$

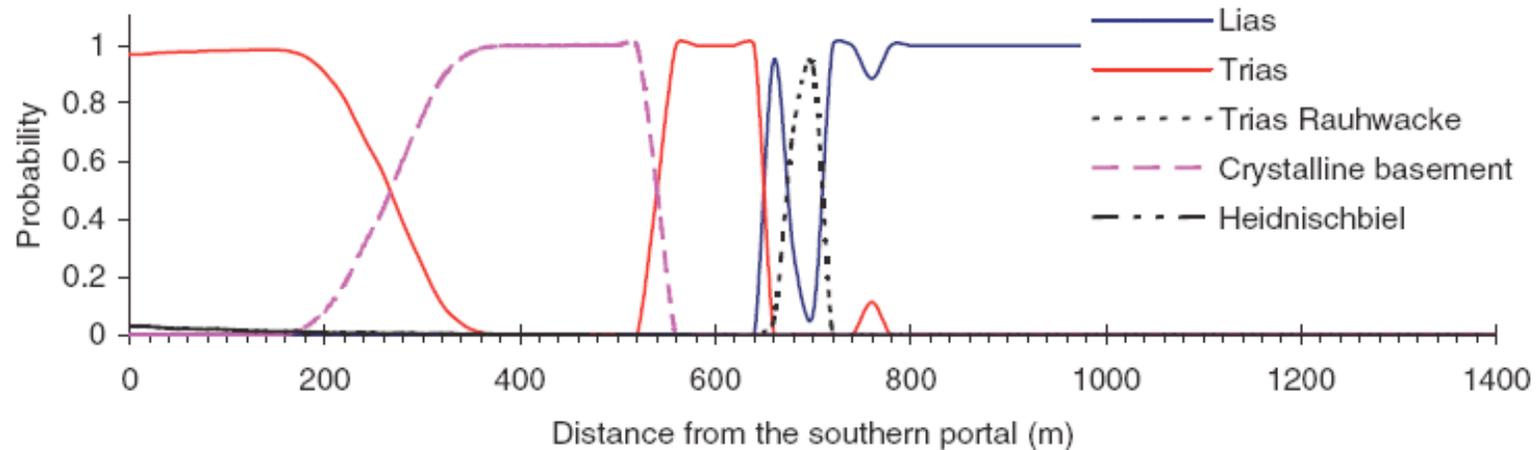


Probability combined into single model



Probability model

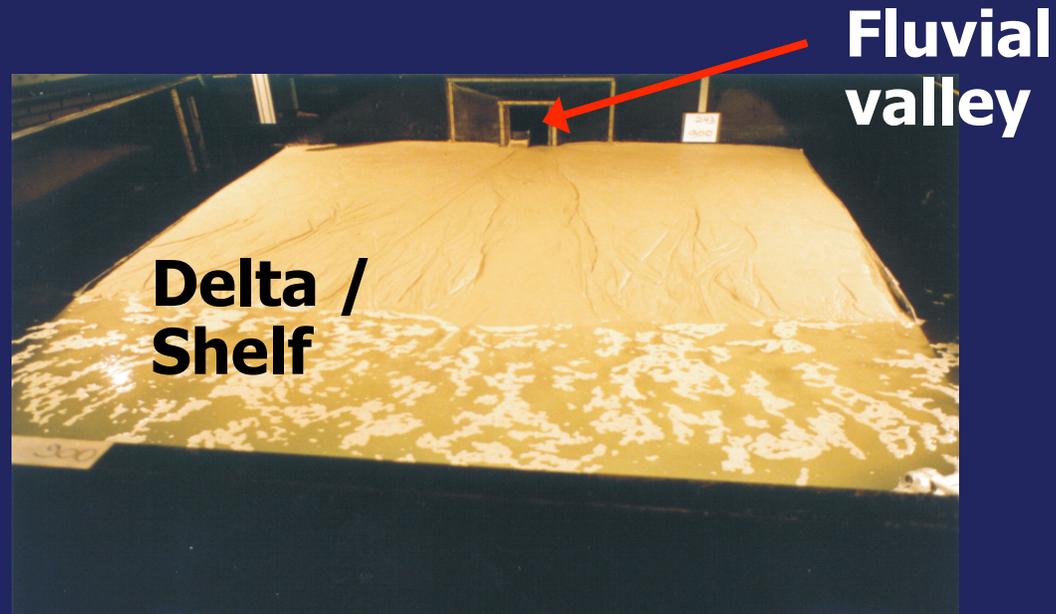
Probability profile along the tunnel



Natural variability and non-uniqueness

- Which data to use for constraining which part of the model?
 - Do the modeling results accurately mimic the data (“reality”)?
 - Should the model be improved?
 - Are there any other (equally plausible) geological scenarios that could account for the observations?
-
- We cannot answer any of the above questions without knowing how to measure the discrepancy between data and modeling results, and interpret this discrepancy in probabilistic terms
 - We cannot define a meaningful measure without knowledge of the “natural variability” (probability distribution of realisations under a given scenario)

Scaled-down physical models

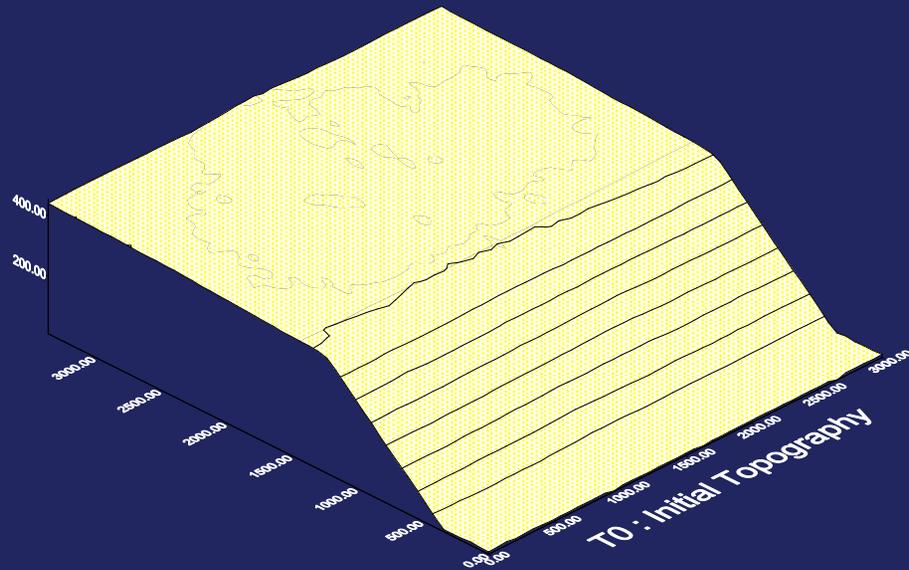


Assumption: scale invariance of major geomorphological features (channels, lobes) and their responses to external forcing (baselevel changes, sediment supply)

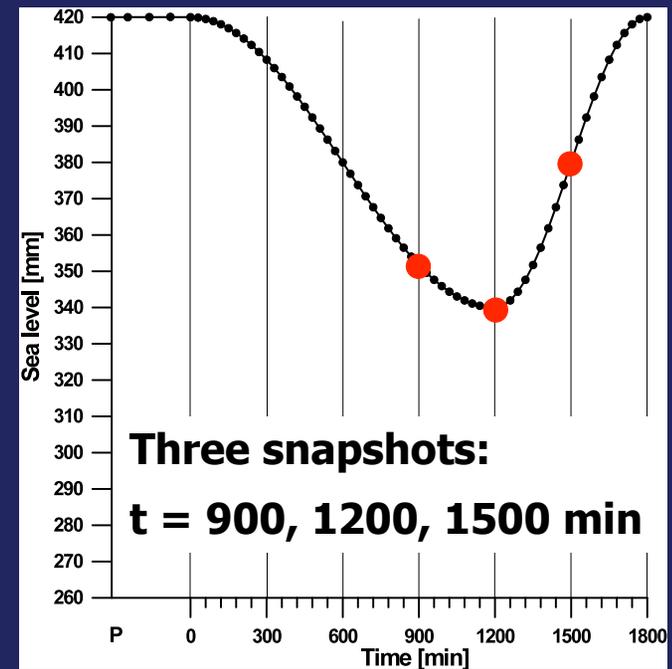
This permits the investigation of natural variability through experiments (multiple realisations)

Model Specifications

Initial topography

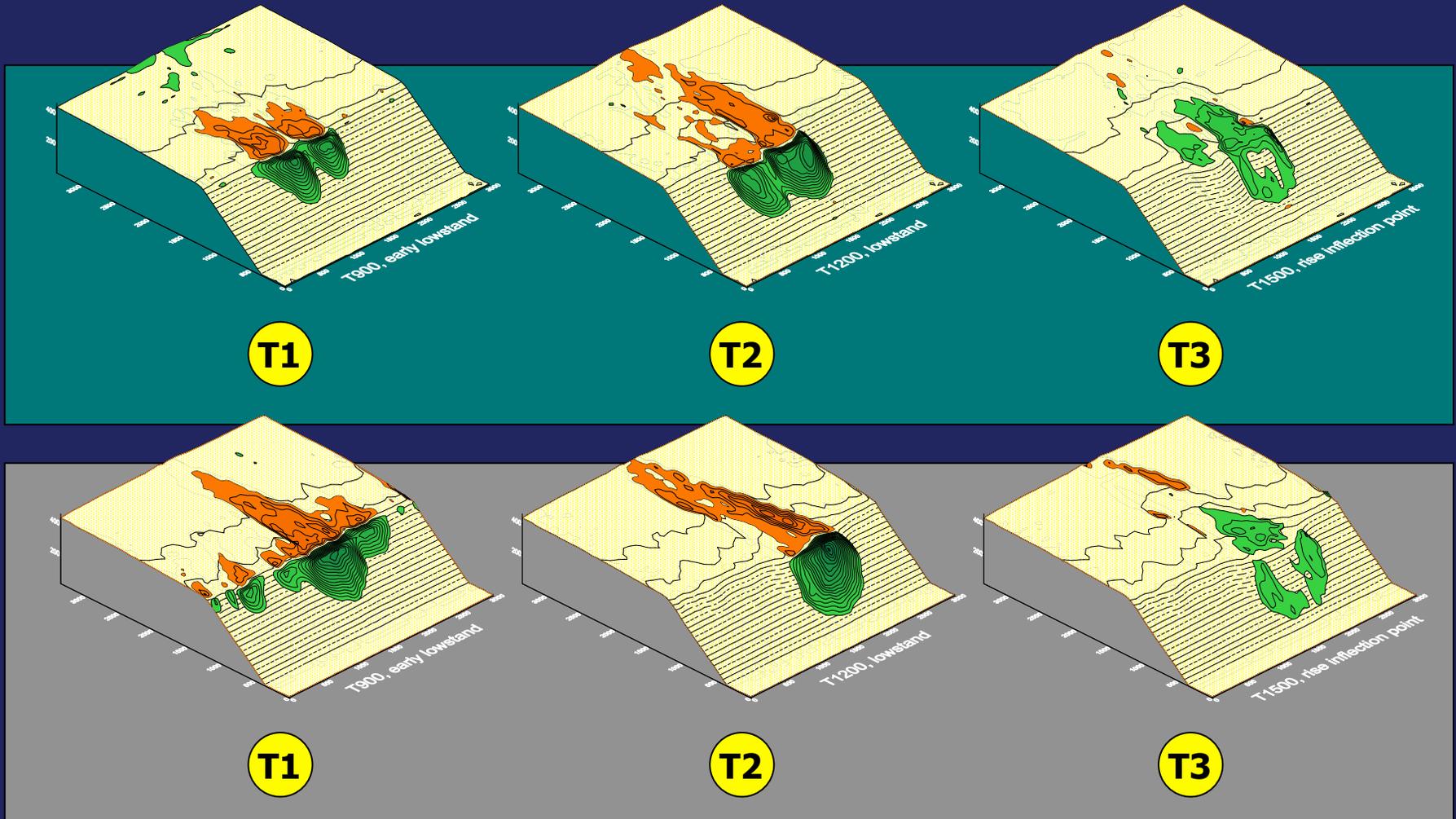


Sea-level curve

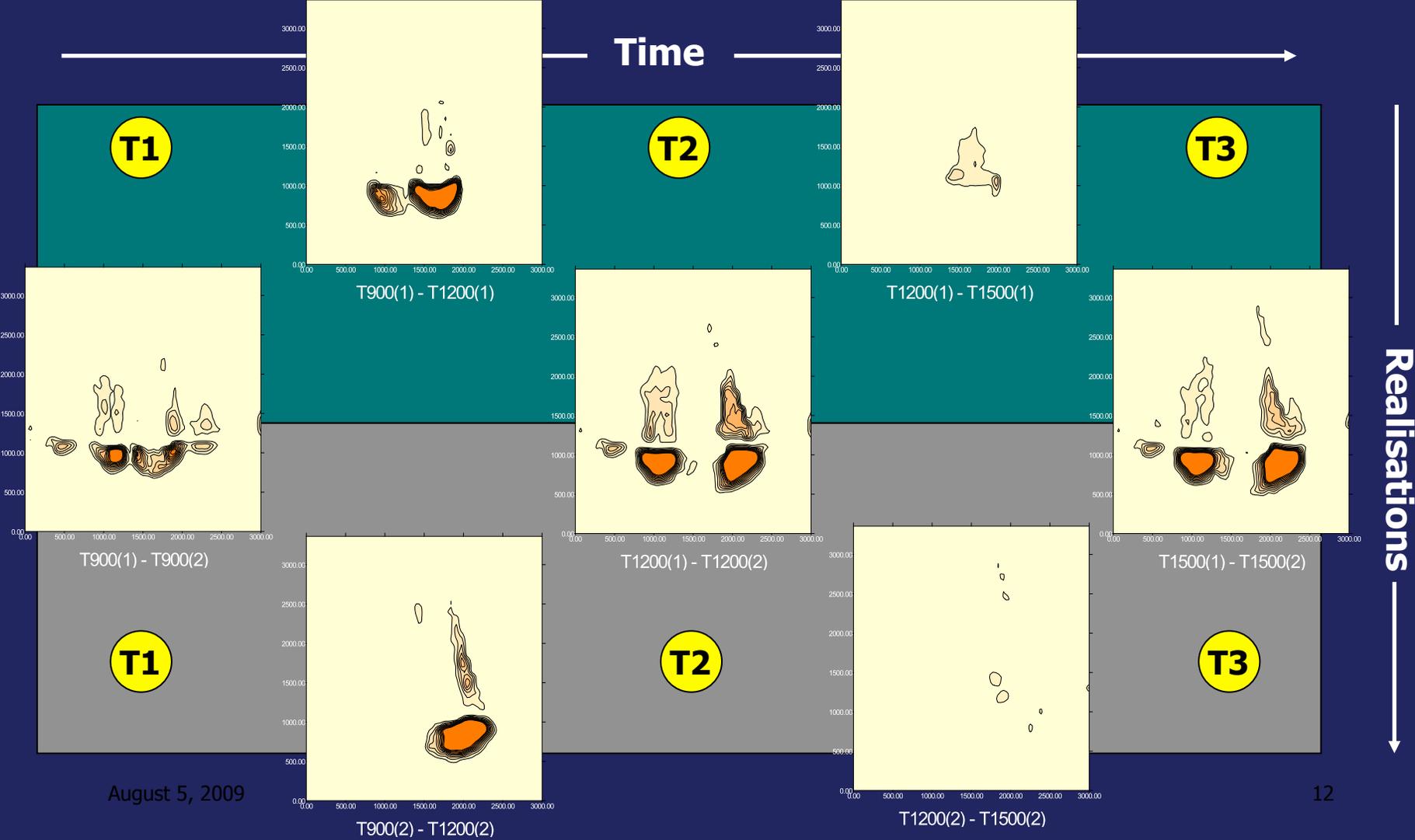


**Discharge and sediment input rate constant
(experiments by Van Heijst, 2001)**

Natural variability: replicate experiments



Squared difference topo grids



Forecasting / Hindcasting / Predictability?

- Sensitivity to initial conditions (topography)
- Presence of positive feedbacks (incision)
- Other possibilities: complex response, negative feedbacks, insensitivity to external influences
- Dependent on when and where you look within a complex system

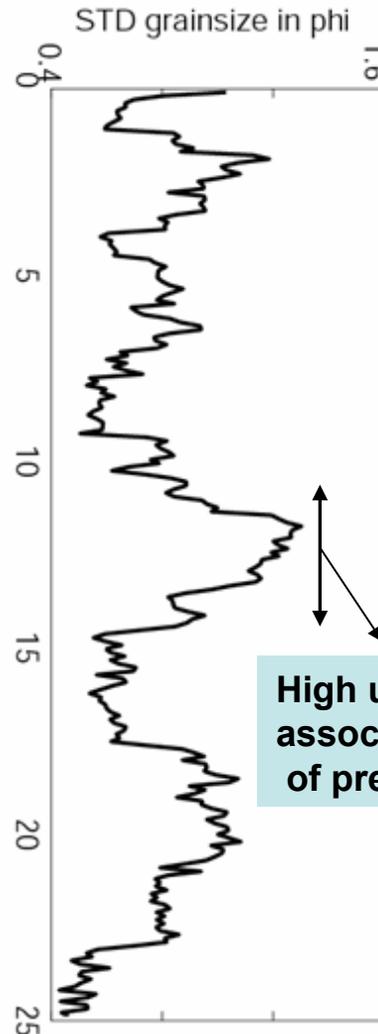
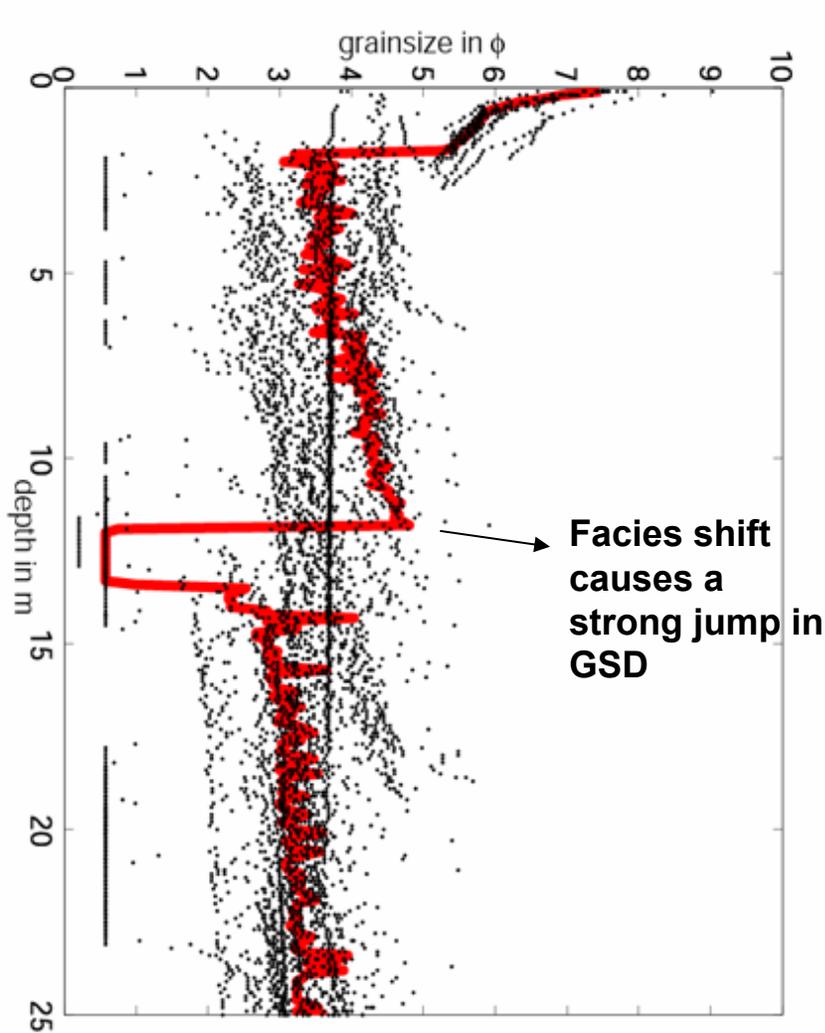
Sensitivity tests

- Run multiple scenarios with ranges of plausible input parameters.
- In the case of stochastic static models the plausible input parameters, e.g. W , D , L of sediment bodies, are sampled from variograms.
- In case of proces models, plausible input parameters can be ranges in the boundary conditions or in the model parameters (e.g. in the equations).

Visualizing uncertainty by using sensitivity tests

- **Variability and as such uncertainty in SEDFLUX output is represented via multiple realizations. We propose to associate sensitivity experiments to a predicted 'base-case' value. In that way the stratigraphic variability caused by ranges in the boundary conditions is evident for later users.**
- **Two main attributes are being used to quantify variability:**
- **TH= deposited thickness and GSD = predicted grain size.**
- **We use the mean and standard deviation of both attributes to visualize the ranges in the predictions.**

Visualizing Grainsize Variability

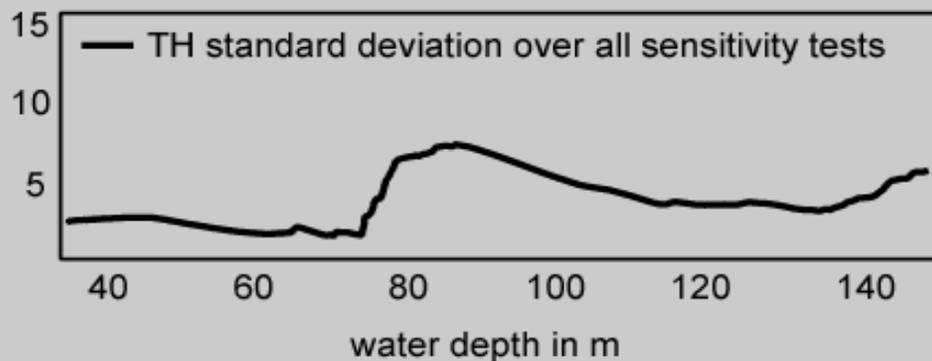
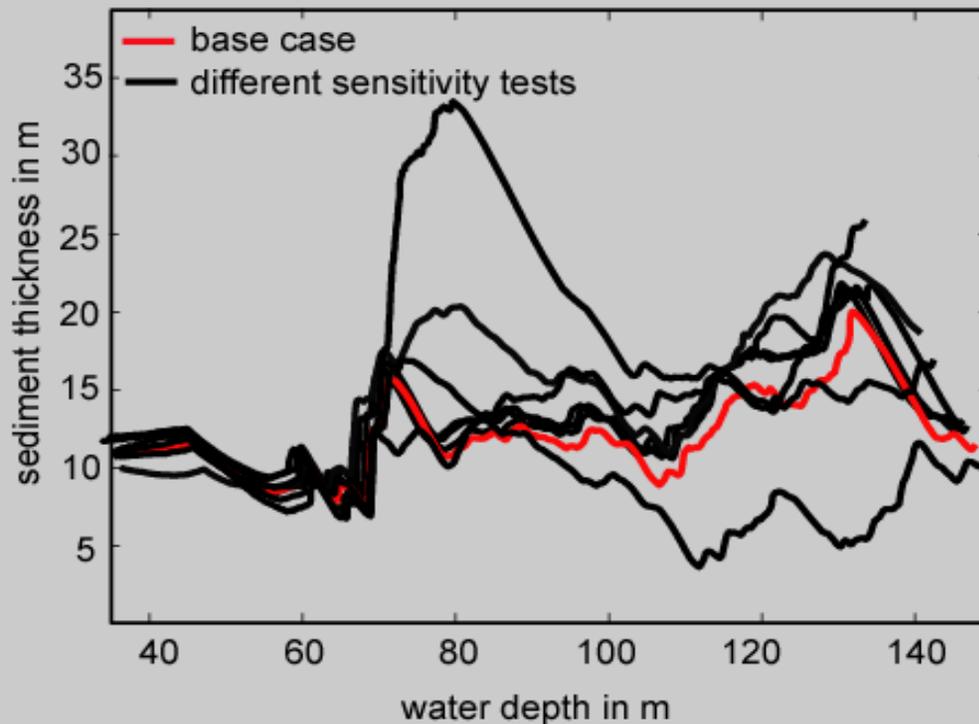


For any pseudo-well the grain size with depth is determined, and attached to this prediction the range of the grain size prediction over the sensitivity tests.

Depth zones of high uncertainty in the predicted core are typically related to strong jumps in the grain size prediction.

High uncertainty zone associated with variation of predicted jump in GSD

Visualizing Thickness Variability

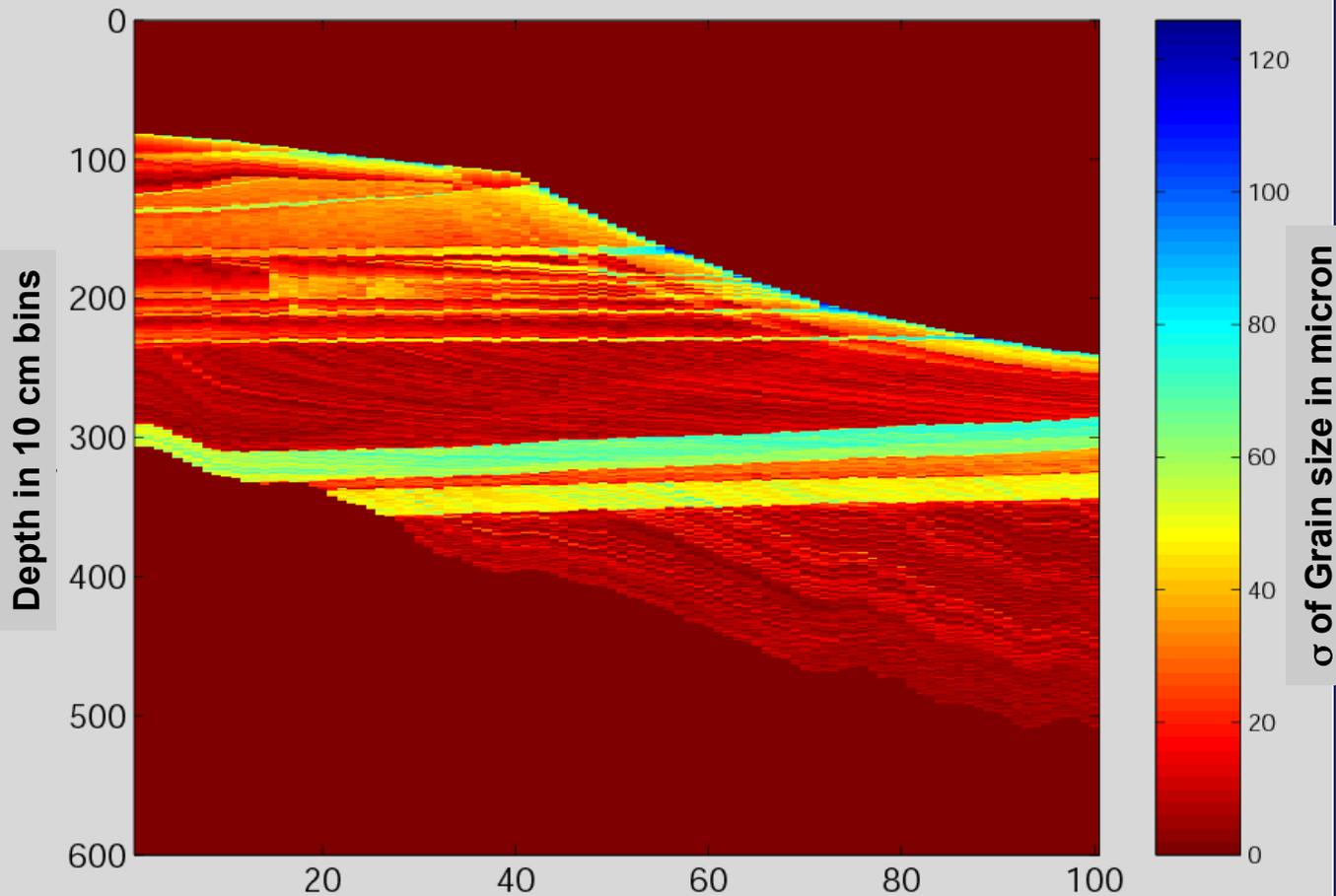


For any sensitivity test the deposited thickness versus water depth is determined (shown in the upper plot).

Attached to the base case prediction (red line) the range of the thickness prediction over the sensitivity tests is then evident. This can be quantified by attaching the associated standard deviations over the different sensitivity tests to the model prediction (lower plot).

Visualizing X-sectional grainsize variability

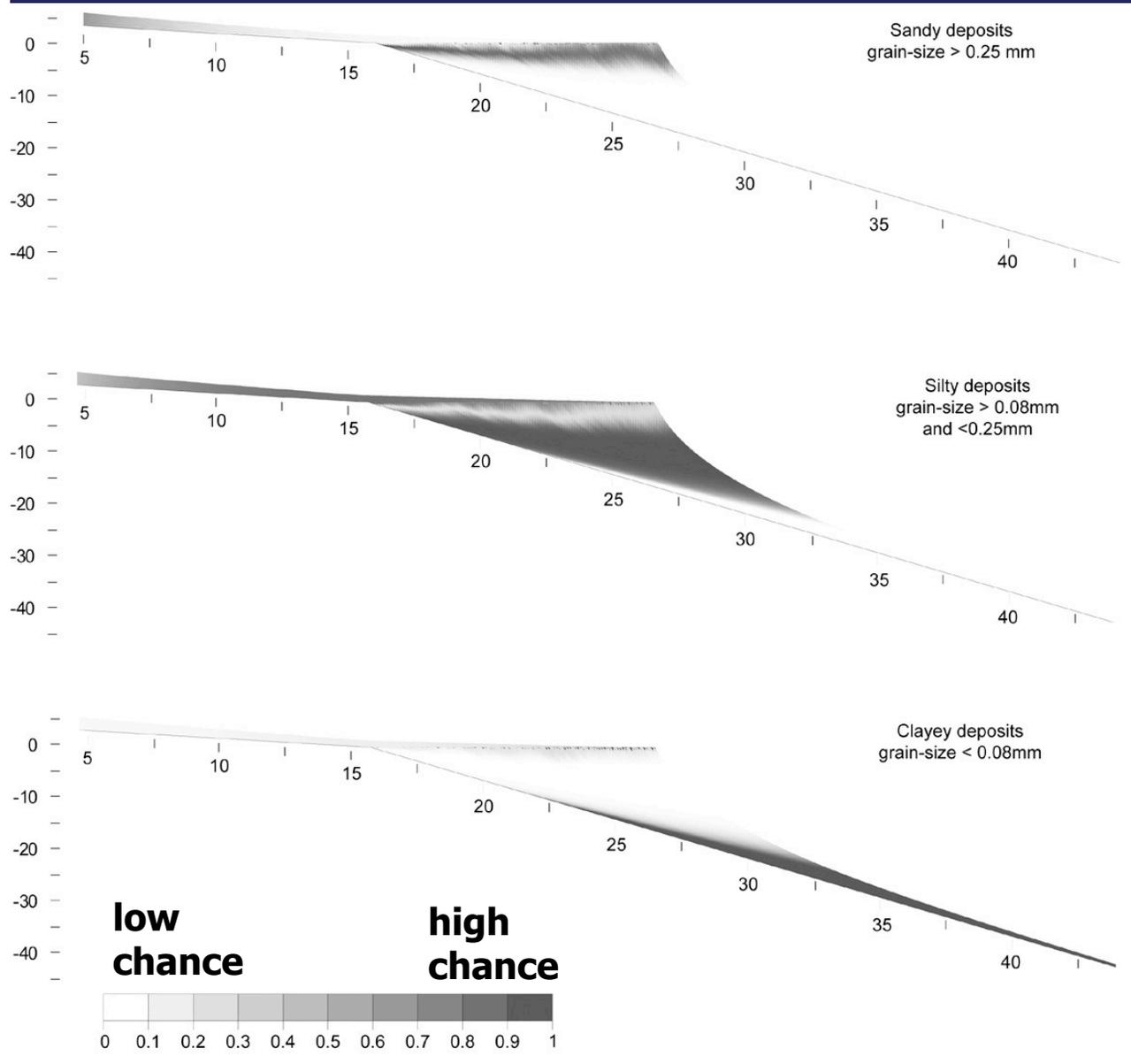
Standard deviation of base case and basin width sensitivity experiment



This example collapses a series of 6 SedFlux sensitivity experiments of one of the tunable parameters of the 2D-model (BW= basinwidth over which the sediment is spread out).

The standard deviation of the predicted grainsize with depth over the experiments has been determined and plotted with distance. Red color reflects low uncertainty (high coherence between the different experiments) and yellow and blue color reflects locally high uncertainty.

Visualizing "facies probability" maps



Probabilistic output of 250 simulations showing change of occurrence of three grain-size classes:

- sandy deposits
- silty deposits
- clayey deposits

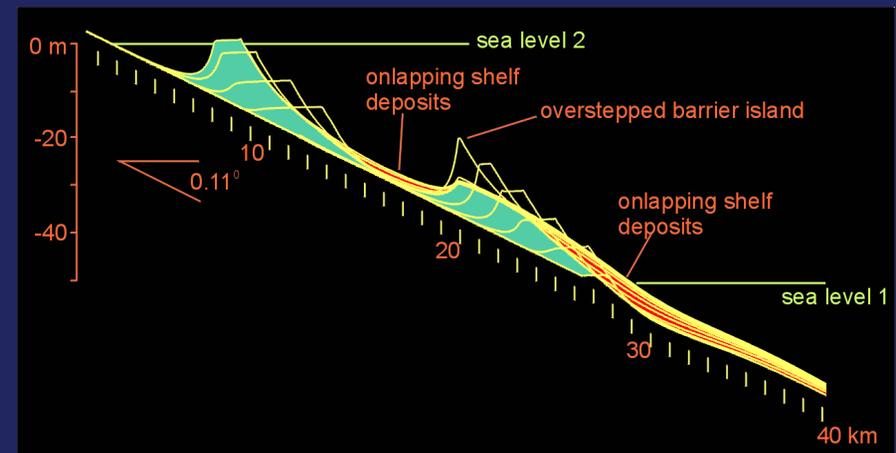
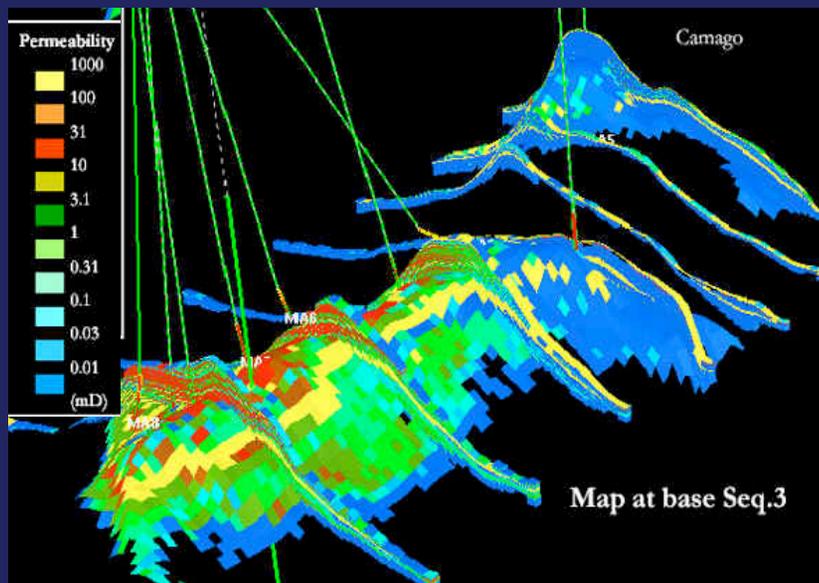
After Hoogendoorn, Overeem and Storms (in prep. 2006)

Inverse Modeling

In an **inverse problem** model values need to be obtained the values from the observed data.

- **Simplest case: linear inverse problems**
- A linear inverse problem can be described by:
 - $d = G(m)$
 -
 - where G is a linear operator describing the explicit relationship between data and model parameters, and is a representation of the physical system.

Inverse techniques to reduce uncertainty by constraining to data



Stochastic, static models are constrained to well data
Example: Petrel realization

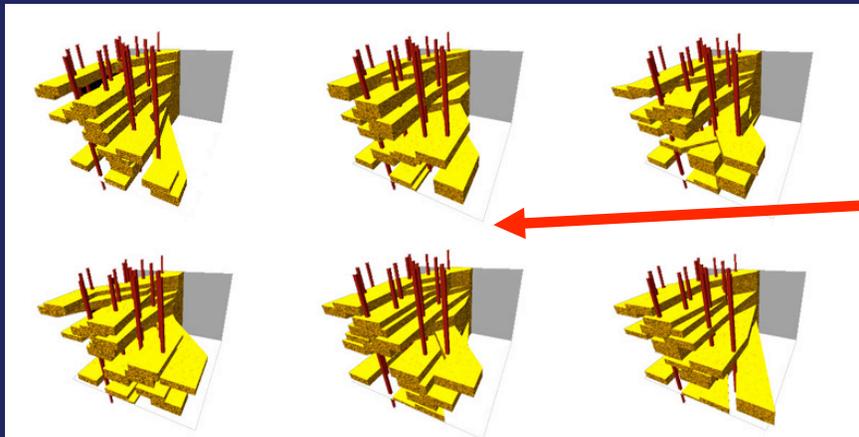
Process-response models can also be constrained to well data
Example: BARSIM

Inversion: automated reconstruction of geological scenarios from shallow-marine stratigraphy

- Inversion scheme (Weltje & Geel, 2004): result of many experiments
- Forward model: BARSIM
- Unknowns: sea-level and sediment-supply scenarios
- Parameterisation: sine functions
 - SL: amplitude, wavelength, phase angle
 - SS: amplitude, wavelength, phase angle, mean
- The “truth” : an arbitrary piece of stratigraphy, generated by random sampling from seven probability distributions

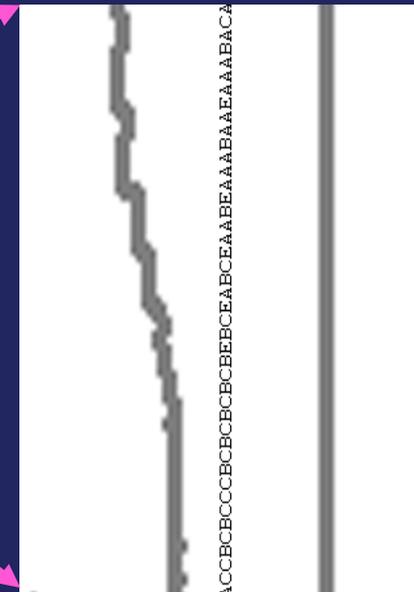
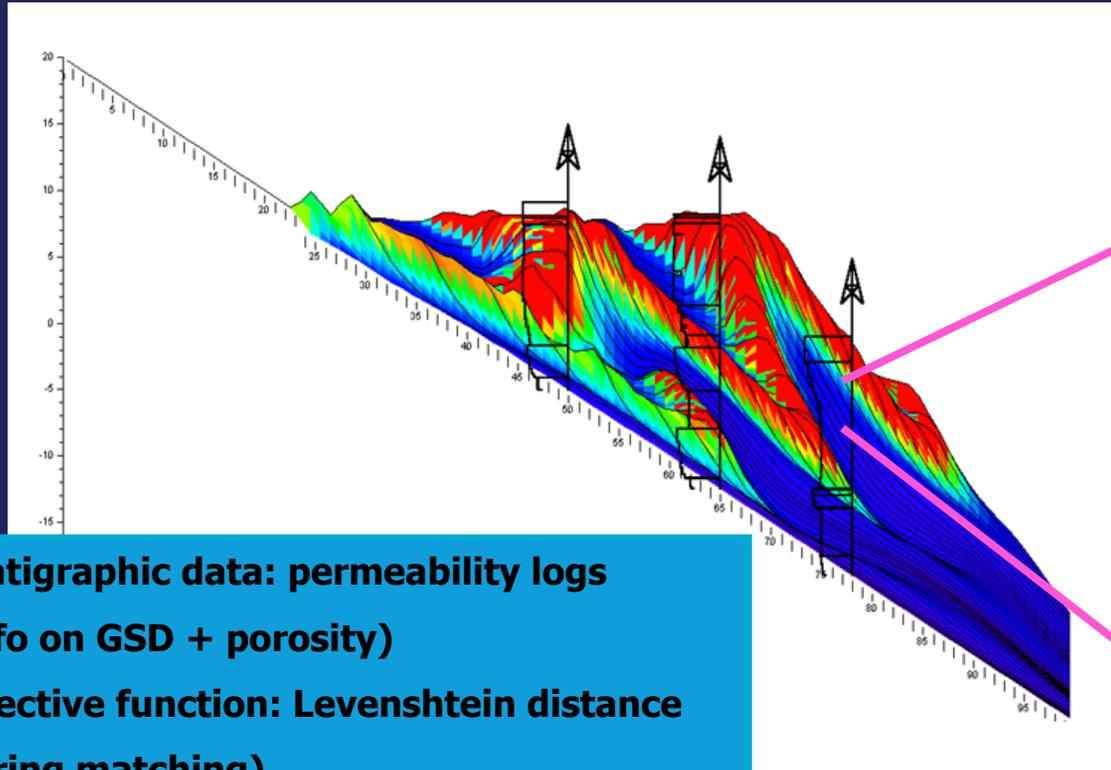
Our goal: minimization of an objective function

- An Objective Function (OF) measures the 'distance' between a realisation and the conditioning data
- Best fit corresponds to lowest value of OF
- Zero value of OF indicates perfect fit:



- Series of fully conditioned realisations
- (OF = 0)

1. Quantify stratigraphy and data-model divergence: String matching of permeability logs



**Stratigraphic data: permeability logs
(info on GSD + porosity)
Objective function: Levenshtein distance
(string matching)**

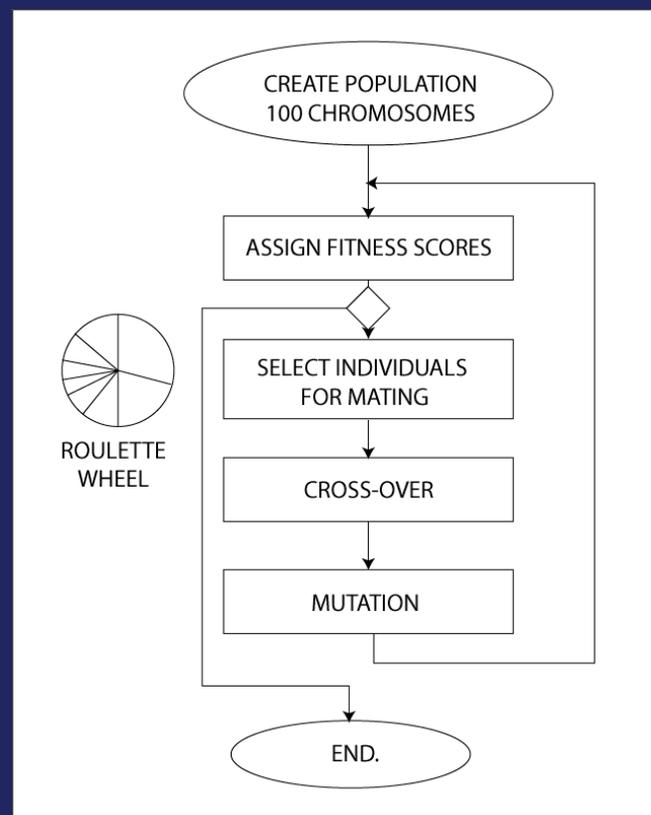
The discrepancy between a candidate solution (realization) and the data is expressed as the sum of Levenshtein distances of three permeability logs.

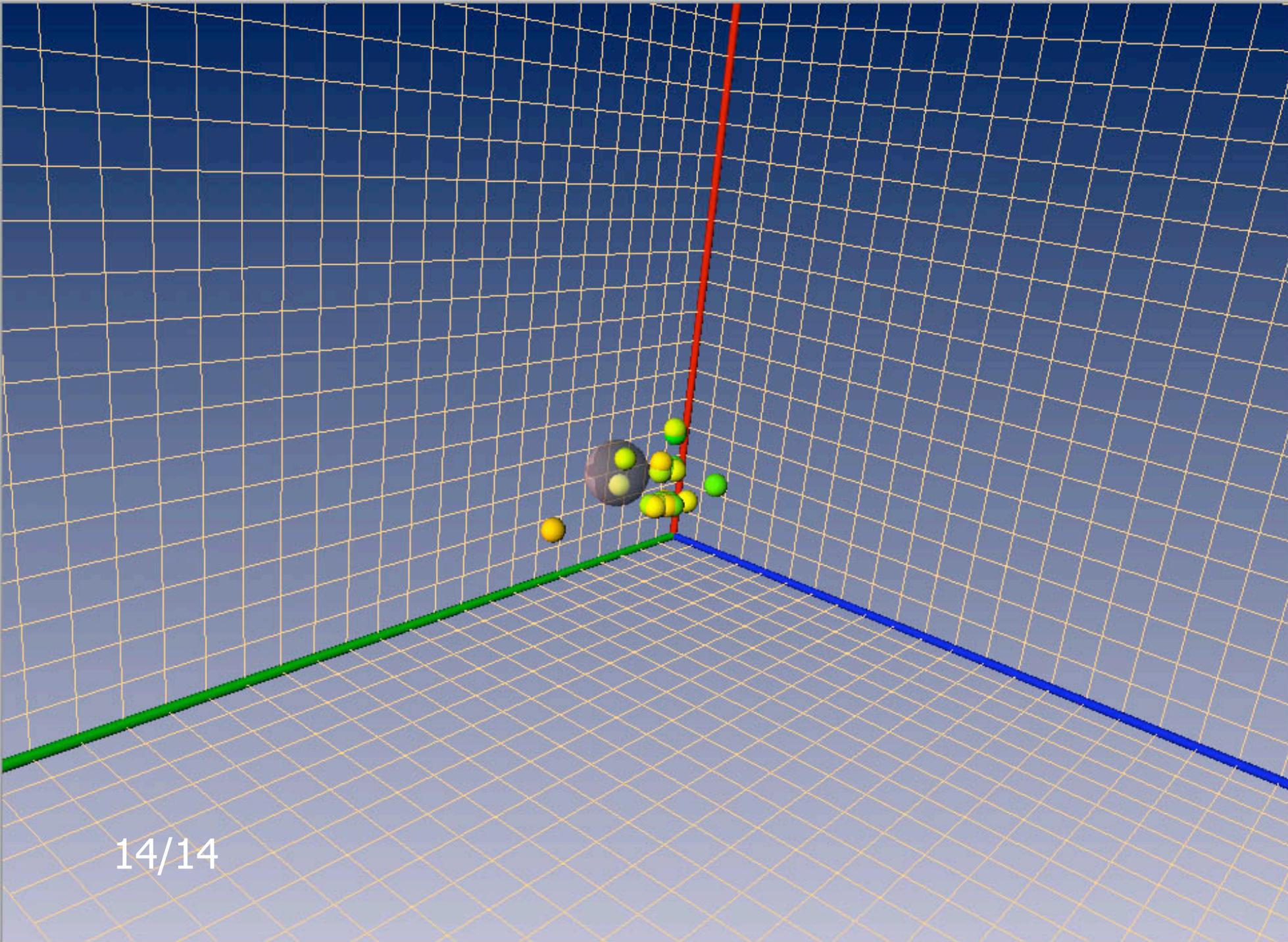
2. Use a Genetic Algorithm as goal seeker: a global “Darwinian” optimizer

Each candidate solution (individual) is represented by a string of seven numbers in binary format (a chromosome)

Its fate is determined by its fitness value (proportional inversely to Levenshtein distance between candidate solution and data)

Fitness values gradually increase in successive generations, because preference is given to the fittest individuals





14/14

Rotx Roty

Zoom 45.0 Dolly

Conclusions from inversion experiments

- Typical seven-parameter inversion requires about 50.000 model runs !
- Consumes a lot of computer power
- Works well within confines of “toy-model” world: few local minima, successful search for truth
- Automated reconstruction of geological scenarios seems feasible, given sufficient computer power (fast computers & models) and statistically meaningful measures of data-model divergence

Conclusions and discussion

- **Validation of models in earth sciences is virtually impossible, inherent natural variability is a problem.**
- **Uncertainty in models can be quantified by making multiple realizations or by defining a base-case and associating a measure for the uncertainty.**
- **'Probability maps of facies occurrence' generated by multiple realizations are a powerful way of conveying the uncertainty.**
- **In the end, inverse experiments are the way to go!**