

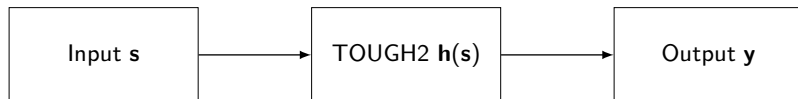
FAST LARGE-SCALE INVERSION FOR DEEP AQUIFER CHARACTERIZATION

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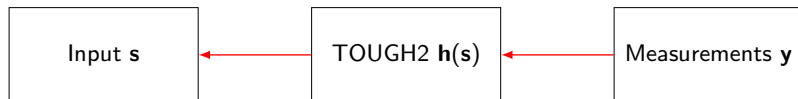
September 30, 2015
TOUGH Symposium 2015

Introduction : Inverse Problem



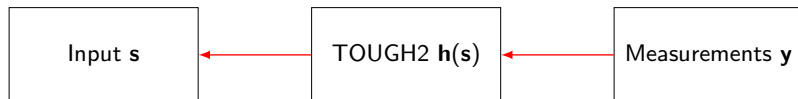
- Given perfect description on s , TOUGH2 predicts the state of the system y

Introduction : Inverse Problem



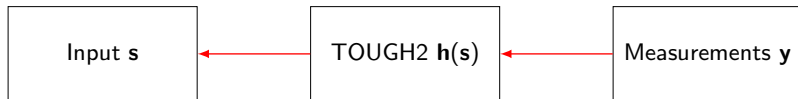
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- In practice, we use measurements of \mathbf{y} to estimate \mathbf{s}
- typically $n_{obs} \ll n_{unknowns}$
- Error in \mathbf{y} and \mathbf{h} leads to uncertainty in estimation \mathbf{s}
- Therefore, \mathbf{s} is characterized in a statistical framework

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- Error in y and h leads to uncertainty in estimation s
- Therefore, s is characterized in a statistical framework
- requires $\mathcal{O}(\min(n_{obs}, n_{unknowns}))$ TOUGH2 runs (or more)

Consider the measurement equation

$$\mathbf{y} = \mathbf{h}(\mathbf{s}) + \mathbf{v} \quad \mathbf{v} \sim \mathcal{N}(0, \mathbf{\Gamma}_{\text{noise}})$$

where,

- \mathbf{y} := n_{obs} measurements, e.g., pressure or temperature
- $\mathbf{h}(\cdot)$:= TOUGH2, e.g., TOUGH2-MP EOS1
- \mathbf{s} := n_{unknowns} model parameters, e.g., permeability
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$$p(\mathbf{s}) \sim \exp \left(\underbrace{-\frac{1}{2}(\mathbf{y} - \mathbf{h}(\mathbf{s}))^\top \mathbf{\Gamma}_{\text{prior}}^{-1}(\mathbf{y} - \mathbf{h}(\mathbf{s}))}_{\text{likelihood}} - \underbrace{\frac{1}{2}(\mathbf{s} - \mathbf{s}_{\text{prior}})^\top \mathbf{\Gamma}_{\text{prior}}^{-1}(\mathbf{s} - \mathbf{s}_{\text{prior}})}_{\text{prior}} \right)$$

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and the best estimate is given by

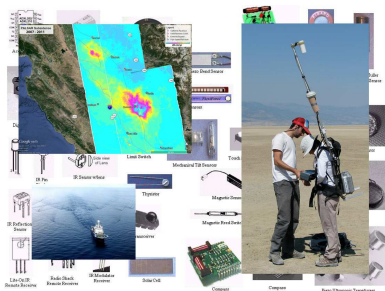
$$\hat{\mathbf{s}} = \mathbf{s}_{\text{prior}} + \mathbf{\Gamma}_{\text{prior}} \mathbf{J}^\top \boldsymbol{\xi}$$

where \mathbf{J} is Jacobian (sensitivity) matrix

$$\mathbf{J} = \frac{\partial \mathbf{h}}{\partial \mathbf{s}}_{\mathbf{s}=\hat{\mathbf{s}}}$$

Computational Challenges in Inverse Modeling

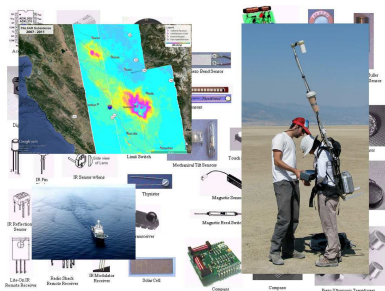
With advances in sensor technology and computational power (e.g., $\min(n_{obs}, n_{unknowns}) \geq 10^6$), we need a **scalable** approach!



images adapted from USGS, <http://cs.txstate.edu/~xc10> and CERN

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In geostatistical approach (as well as other approaches), computational costs from

- Jacobian-Covariance products (e.g., prior cross-covariance) $\mathbf{J}\mathbf{\Gamma}_{\text{prior}}$
- $\mathcal{O}(\min(n_{obs}, n_{unknowns}))$ forward model runs for \mathbf{J}
- $\mathcal{O}(n_{unknowns}^2)$ storage for $\mathbf{\Gamma}_{\text{prior}}$
- $\mathcal{O}(n_{unknowns}^2 n_{obs})$ multiplication for $\mathbf{J}\mathbf{\Gamma}_{\text{prior}}$

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For example, $n_{unknowns} = 6$ mil. and $n_{obs} = 100,000$, how can we compute

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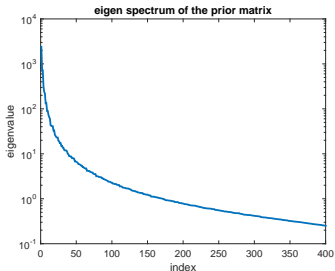
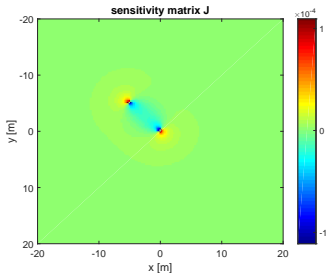
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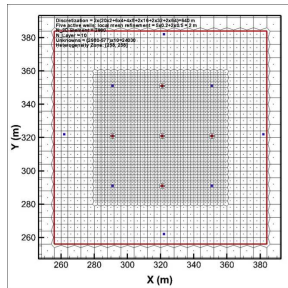
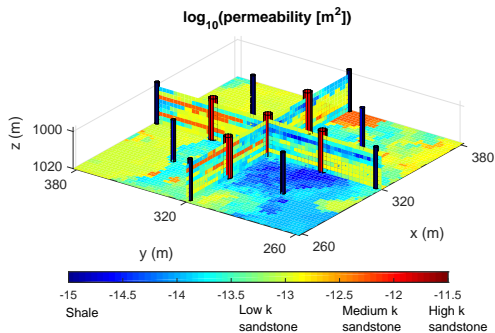
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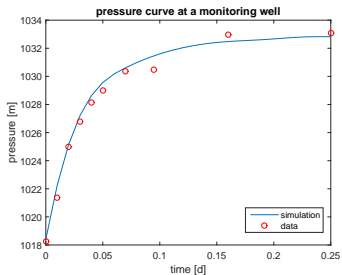
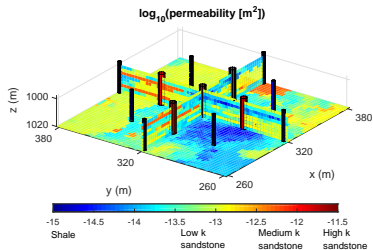
- only $K + 1$ TOUGH2 executions in each iteration; total runs $\sim O(100)$ in most cases
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- easily parallelizable
- previously applied to 3-D hydraulic tomography ($n_{unknown} \sim 3$ mil.), MRI-imaged tracer data inversion ($n_{obs} \sim 6$ mil.), arsenic-bearing mineral characterization (flow - transport - multi-species reaction) and so on

Application : aquifer characterization using CO_2 leakage monitoring network



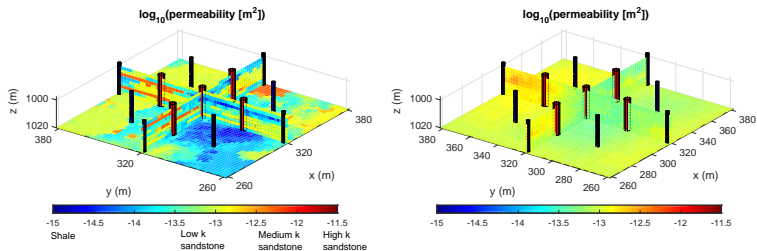
- 120 m x 120 m x 20 m permeability field estimation
- 640 m x 640 m x 20 m model domain
- 5 pumping & 8 monitoring wells
- “True” field from TPROGS [Carle and Fogg, 1996], $n_{unknowns} = 24,040$
- pressure and heat tracer data generated from TOUGH2-MP EOS1

Pressure Data Inversion



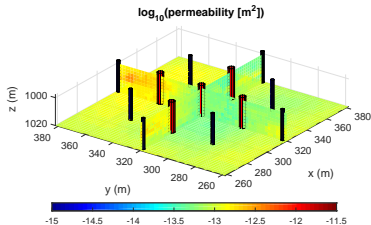
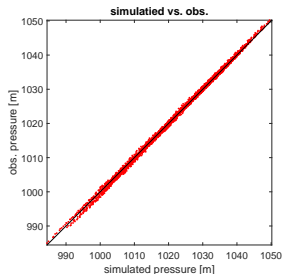
- 4 dipole pumping tests (extraction at the center well)
- $n_{pres. obs.} = 4,400$ (4 dipole tests \times 11 wells \times 10 ports \times 10 transient pts)

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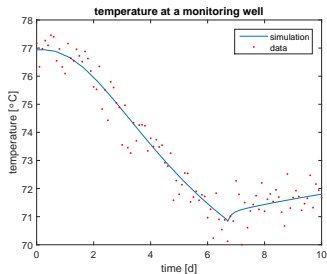
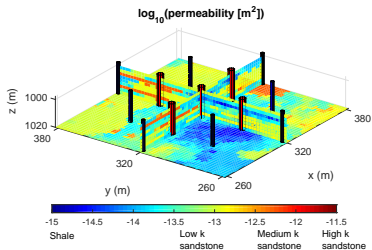
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- $K = 100$ TOUGH2 runs, converged in 3 iterations
- total inversion ~ 300 TOUGH2 runs for each test
- On a 16-core workstation, it took less than 2 hours.

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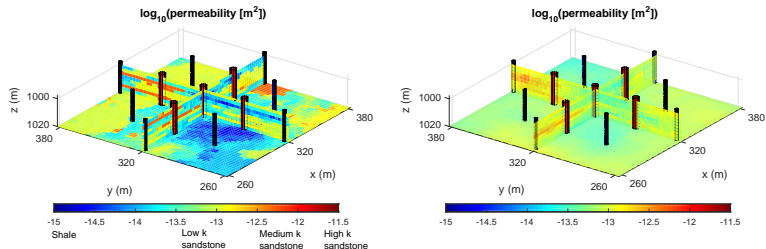
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Pressure & Temperature Data Inversion



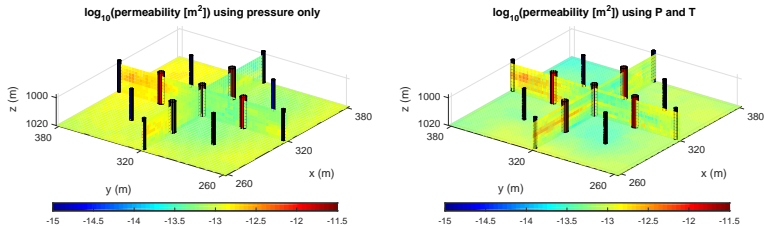
- inject cold water (by 20 °C) and extract in 4 wells for a week
- Here, we use "total heat" (zero-th moment of temperature) as measurements, $n_{temp.obs.} = 40$

Pressure & Temperature Data Inversion



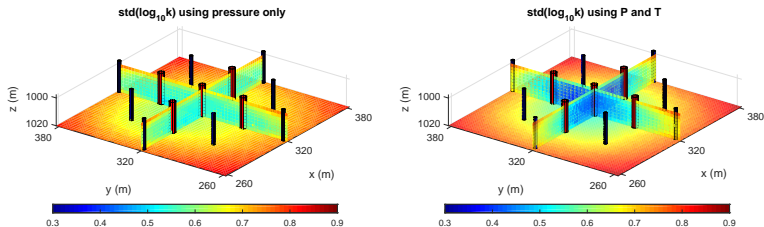
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- On a 16-core workstation, it took 8 hours.
- Estimation uncertainty is reduced with additional temperature data

Contributions

- use of TOUGH2-MP as a **black box** to perform joint inversion
- total $\sim \mathcal{O}(100)$ TOUGH2-MP executions for complex inverse problems
- Potential benefits using temperature tracer data to improve the inversion in CO2 leakage monitoring network

References

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- Kitanidis, Quasi-linear Geostatistical Theory for Inversing, *WRR*, 1995
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Acknowledgements

- This material is based upon work supported by US Department of Energy, National Energy Technology Laboratory (DOE, NETL) under the award DE-FE0009260: "An Advanced Joint Inversion System for CO₂ Storage Modeling with Large Data Sets for Characterization and Real-Time Monitoring".
- We would like to thank Dr. Quanlin Zhou of LBNL for support on TOUGH2.