Parker, Peter

DESIGN DE TEIAS: COMO PEGAR BANDIDOS USANDO TEIAS

Dissertação presented to the Programa de Treinamento de Jovens Talentos in partial fulfillment of the requirements for the degree of mestrado in Engenharia de Teias.

Advisor: Prof. Dr. Gunther Octavius Co-advisor: Prof. Dr. ...

Florianópolis

2017

Ficha de identificação da obra elaborada pelo autor, através do LTFX utilizando a classe ufsc-thesis.

Parker, Peter

Design de Teias: Como pegar bandidos usando teias / Parker, Peter; orientador, Prof. Dr. Gunther Octavius, 2017
?? p.

Dissertação (mestrado) - Universidade Federal de Santa Catarina, Centro Tecnológico, Programa de Treinamento de Jovens Talentos, Florianópolis, 2017.

Inclui referências.

Keyword 1. Keyword 2. Keyword 3.. I. Prof. Dr. Gunther Octavius, II. Prof. Dr. ..., III. Universidade Federal de Santa Catarina. Programa de Treinamento de Jovens TalentosIV. Título.

Parker, Peter

DESIGN DE TEIAS: COMO PEGAR BANDIDOS USANDO TEIAS

This Dissertação is recommended in partial fulfillment of the requirements for the degree of "mestrado in Engenharia de Teias", which has been approved in its present form by the Programa de Treinamento de Jovens Talentos.

	Florianópolis, Abril 29th 2017.	
_		
	Prof. Dr Graduate Program Coordinator Universidade	
Dissertat	ion Committee:	
_	Prof. Dr. Gunther Octavius Advisor Universidade	_
_	Primeiro membro Universidade	_
_	Segundo membro Universidade	_
_	Terceiro membro Universidade (Videoconferência)	_



ACKNOWLEDGEMENTS

Inserir os agradecimentos aos colaboradores à execução do trabalho. Inserir os agradecimentos aos colaboradores à execução do trabalho.

Texto da Epígrafe. Citação relativa ao tema do trabalho. É opcional. A epígrafe pode também aparecer na abertura de cada seção ou capítulo.

(Autor da epígrafe, ano)

RESUMO

O texto do resumo deve ser digitado, em um único bloco, sem espaço de parágrafo. O resumo deve ser significativo, composto de uma sequência de frases concisas, afirmativas e não de uma enumeração de tópicos. Não deve conter citações. Deve usar o verbo na voz passiva. Abaixo do resumo, deve-se informar as palavras-chave (palavras ou expressões significativas retiradas do texto) ou, termos retirados de thesaurus da área.

Palavra-chave: Palavra-chave 1. Palavra-chave 2. Palavra-chave 3.

RESUMO EXPANDIDO

Introdução

O resumo expandido é previsto na Resolução Normativa nº 95/CUn/2017, Art. 55, § 2, de 4 de abril de 2017, e exigido para teses e dissertações escritas em idiomas estrangeiros (com exceção dos cursos pertinentes ao estudo de idiomas estrangeiros - Programa de Pós-Graduação em Estudos da Tradução e Programa de Pós-Graduação em Inglês: Estudos Linguísticos e Literários). O resumo expandido é considerado um elemento pré-textual e deverá ser incluído no trabalho após o resumo e antes do abstract. Deverá iniciar em página impar (no anverso de uma folha) continuando no verso da folha. O texto deverá seguir o formato A5, com margens espelhadas: superior 2,0 cm, inferior 1,5 cm, interna 2,5 cm e externa 1,5. Deve ser empregada a fonte Time New Roman. Todo o texto deve ser digitado em tamanho 10,5. O espaçamento entre as linhas deverá ser simples. A expressão "resumo expandido" deve seguir a mesma tipografia das demais sessões primárias do trabalho. O texto do resumo expandido deve ser redigido em português e conter as seguintes seções (ver modelo): Introdução, Objetivos, Metodologia, Resultados e Discussão e Considerações Finais. Deve apresentar no mínimo duas (02) e, no máximo, cinco (05) páginas contendo a mesma formatação em A5 do resumo e do abstract, bem como palavras-chave.

Objetivos

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Phasellus vitae dolor lacus. Ut accumsan vitae felis nec porttitor. Integer interdum fringilla feugiat. Nullam pulvinar sit amet tellus eget maximus. Donec sit amet magna eget justo semper fermentum vel eget velit. In iaculis imperdiet mauris, ac ornare libero placerat non. Nulla libero lectus, ullamcorper ac ornare eget, pulvinar ac nulla. Curabitur vestibulum non nisl eget sagittis. Proin gravida lacus id eros bibendum interdum. Mauris ullamcorper elementum tortor sed consequat. Integer tempus, est a lobortis vehicula, nisi mi fringilla augue, non semper leo metus in quam.

Metodologia

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Phasellus vitae dolor lacus. Ut accumsan vitae felis nec porttitor. Integer interdum fringilla feugiat. Nullam pulvinar sit amet tellus eget maximus. Donec sit amet magna eget justo semper fermentum vel eget velit. In iaculis imperdiet mauris, ac ornare libero placerat non. Nulla libero lectus, ullamcorper ac ornare eget, pulvinar ac nulla. Curabitur vestibulum

non nisl eget sagittis. Proin gravida lacus id eros bibendum interdum. Mauris ullamcorper elementum tortor sed consequat. Integer tempus, est a lobortis vehicula, nisi mi fringilla augue, non semper leo metus in quam.

Resultados e Discussão

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Phasellus vitae dolor lacus. Ut accumsan vitae felis nec porttitor. Integer interdum fringilla feugiat. Nullam pulvinar sit amet tellus eget maximus. Donec sit amet magna eget justo semper fermentum vel eget velit. In iaculis imperdiet mauris, ac ornare libero placerat non. Nulla libero lectus, ullamcorper ac ornare eget, pulvinar ac nulla. Curabitur vestibulum non nisl eget sagittis. Proin gravida lacus id eros bibendum interdum. Mauris ullamcorper elementum tortor sed consequat. Integer tempus, est a lobortis vehicula, nisi mi fringilla augue, non semper leo metus in quam.

Considerações Finais

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Phasellus vitae dolor lacus. Ut accumsan vitae felis nec porttitor. Integer interdum fringilla feugiat. Nullam pulvinar sit amet tellus eget maximus. Donec sit amet magna eget justo semper fermentum vel eget velit. In iaculis imperdiet mauris, ac ornare libero placerat non. Nulla libero lectus, ullamcorper ac ornare eget, pulvinar ac nulla. Curabitur vestibulum non nisl eget sagittis. Proin gravida lacus id eros bibendum interdum. Mauris ullamcorper elementum tortor sed consequat. Integer tempus, est a lobortis vehicula, nisi mi fringilla augue, non semper leo metus in quam.

Palavras-chave: Palavra-chave 1. Palavra-chave 2. Palavra-chave 3.

ABSTRACT

Resumo traduzido para outros idiomas, neste caso, inglês. Segue o formato do resumo feito na língua vernácula. As palavras-chave traduzidas, versão em língua estrangeira, são colocadas abaixo do texto precedidas pela expressão "Keywords", separadas por ponto.

Keywords: Keyword 1. Keyword 2. Keyword 3.

CONTENTS

1	Introdução / Introduction	25
	1.1 Problem statement	25
	1.2 Objectives and contributions	26
	1.2.1 Organization of the dissertation	27
	1.2.1.1 First final comments	27
2	Fundamentação / Literature Review	29
3	Desenvolvimento / Development	31
4	Resultados / Results	33
5	Conclusão / Conclusion	35
Re	eferences	37
Sa	ampling Algorithm	39

1 INTRODUÇÃO / INTRODUCTION

This chapter presents an overview of the purpose and focus of the study, its significance, and how it was conducted. Each of the following chapters is outlined at the end.

1.1 PROBLEM STATEMENT¹

In the daily operation of an oil field many decisions have to be taken that affect the volume of fluids produced. A decision made by a production engineer or field operator takes into account the capacities of the surface facility in processing, storing, and exporting fluids, the pressures and fluid handling limits in subsea equipment, the restrictions coming from reservoir management, and all these are linked by production models that predict the production of the wells. Many studies have been carried out to propose mathematical tools that help the decision-makers to select the best production plan. A particular type of oil field operation is required when a gaslift system is used, and there are several works that deal with this problematic including [1, 2, 3, 4, 5, 6, 7, 8]. Each of these studies suggests an approach to solve the daily production optimization problem considering an specific set of variables and constraints, among the many possible scenarios of optimization that arise when gaslift is present. Although those approaches can consider variation in equipment operating conditions (e.g. failures and valves alignments) they all considered only nominal operating conditions of the wells which, despite being valid for a short time horizon, may vary significantly to the extent of compromising and even invalidating a nominal solution.

Uncertainty in production optimization problems could be found in the definition of the system capacities as well as in the production models. In the latter, the lack of accuracy to predict the system production arise from measurement errors, unmodeled oscillating behavior, and system trends evolving dynamically in time, which hinders the sampling of informative data. All happening in a time scale that could affect a daily production optimization solution. Few works have investigated manners of dealing with uncertainty in the scope of daily production optimization. The problem is in fact twofold: quantifying uncertain data [9], and handling the uncertainty in the optimization problems in order to provide a solution that is at least to some extent immune to data perturbation

¹footnote text goes here

[10, 11, 12]. Besides the small number of studies on the latter issue, there is only one that to some extent considered uncertainty explicitly in the optimization problem [11], but only for few parameters.

To this end, this work presents a formulation for production optimization which can account explicitly for uncertainty that are inherent to production wells.

1.2 OBJECTIVES AND CONTRIBUTIONS

The research purpose is to develop production optimization models that can produce practical and robust solutions when the operative scenario faces uncertainty in the parameters that characterize reservoirs, wells, or equipment.

The proposed production optimization models are designed based on the theory developed for robust linear optimization [13, 14, 15, 16], extending and adapting it to the specific requirements of this application. The robust production optimization models have their solutions compared to standard production optimization models, which are based on nominal (i.e. expected value) parameter values, in order to highlight the benefits and drawbacks of the optimal robust solutions and to demonstrate the impact of using standard optimal solutions in an uncertain scenario. Experiments are performed by using synthetic but representative oil fields instantiated in a commercial simulator.

The main contributions of this work can be synthesized as:

- The development of a robust optimization methodology that can be applied to several instances of gas-lift optimization problems;
- An analysis of the performance of standard and robust production optimization to oil fields operating under uncertainty, using their optimal solutions in multiphase simulation softwares.

One central assumption of this work is that each uncertain parameter can be modeled as a range of possible values, not requiring a complicated description. Intuitively this provides an easier approach for modeling uncertainty, however, even finding relevant bounds for the parameter values remains a practical and theoretical challenge.

1.2.1 Organization of the dissertation

This dissertation is divided in six chapters and one appendix. Chapter 1 e Section 1.2.1 Gunnerud and Foss, Codas and Camponogara, Mixed-Integer Linear Programming (MILP), p_{wf} , q.

1.2.1.1 First final comments

That is it!

2~ FUNDAMENTAÇÃO / LITERATURE REVIEW

3 DESENVOLVIMENTO / DEVELOPMENT

4 RESULTADOS / RESULTS

5 CONCLUSÃO / CONCLUSION

REFERENCES

- 1 REDDEN, J.; SHERMAN, T.; BLANN, J. Optimizing gas-lift systems. *Fall Meeting of the Society of Petroleum Engineers of AIME*, 1974.
- 2 BUITRAGO, S.; RODRIGUEZ, E.; ESPIN, D. Global optimization techniques in gas allocation for continuous flow gas lift systems. *SPE Gas Technology Symposium*, 1996.
- 3 KOSMIDIS, V. D.; PERKINS, J. D.; PISTIKOPOULOS, E. N. Optimization of Well Oil Rate Allocations in Petroleum Fields. *Industrial & Engineering Chemistry Research*, v. 43, p. 3513–3527, 2004.
- 4 CAMPOS, S. et al. Urucu Integrated Production Model. *Proceedings of SPE Intelligent Energy Conference and Exhibition*, n. 2005, p. 1–21, 2010.
- 5 GUNNERUD, V.; FOSS, B. Oil production optimization-A piecewise linear model, solved with two decomposition strategies. *Computers and Chemical Engineering*, v. 34, n. 11, p. 1803–1812, 2010.
- 6 CODAS, A.; CAMPONOGARA, E. Mixed-integer linear optimization for optimal lift-gas allocation with well-separator routing. *European Journal of Operational Research*, v. 217, n. 1, p. 222–231, feb. 2012.
- 7 SILVA, T. L.; CAMPONOGARA, E. A computational analysis of multidimensional piecewise-linear models with applications to oil production optimization. *European Journal of Operational Research*, Elsevier B.V., v. 232, n. 3, p. 630–642, feb. 2014.
- 8 LIMA, T. et al. Modeling of flow splitting for production optimization in offshore gas-lifted oil fields: Simulation validation and applications. *Journal of Petroleum Science and Engineering*, Elsevier, v. 128, p. 86–97, 2015.
- 9 ELGSÆTER, S.; SLUPPHAUG, O.; JOHANSEN, T. A. Production optimization; System Identification and Uncertainty Estimation. *Intelligent Energy Conference and Exhibition*, 2008.
- 10 NAKASHIMA, P.; CAMPONOGARA, E. Solving a gas-lift optimization problem by dynamic programming. *IEEE Transactions on Systems, Man, Cybernetics Part A*, v. 36, n. 2, p. 407–414, 2006.
- 11 BIEKER, H. P.; SLUPPHAUG, O.; JOHANSEN, T. A. Well Management Under Uncertain Gas/ or Water/Oil Ratios. *Proceedings of Digital Energy Conference and Exhibition*, p. 1–6 SPE106959, 2007.

38 References

12 ELGSÆTER, S. M.; SLUPPHAUG, O.; JOHANSEN, T. A. A structured approach to optimizing offshore oil and gas production with uncertain models. *Computers & Chemical Engineering*, v. 34, p. 163–176, 2010.

- 13 BEN-TAL, A.; NEMIROVSKI, A. Robust solutions of uncertain linear programs. *Operations Research Letters*, v. 25, n. 1, p. 1–13, aug. 1999.
- 14 BEN-TAL, A.; NEMIROVSKI, A. Robust solutions of linear programming problems contaminated with uncertain data. *Math. Programming*, v. 88, n. 3, p. 411–421, sep. 2000.
- 15 BEN-TAL, A.; GHAOUI, L. E.; NEMIROVSKI, A. *Robust Optimization*. New Jersey: Princeton University Press Requests, 2009.
- 16 BERTSIMAS, D.; BROWN, D. B.; CARAMANIS, C. Theory and Applications of Robust Optimization. *SIAM Review*, v. 53, n. 3, p. 464–501, jan. 2011.

SAMPLING ALGORITHM

Approximating a complicated function by piecewise functions is an alternative to reduce complexity. This is a common approach in optimization to create tractable versions of originally hard to solve problems. In this line, the most ordinary approach is to build piecewise-linear (PWL) functions, where in each interval a linear function is used to represent the original function. When the original function is well defined (with known derivatives), or at least has a mathematical description, many algorithms exist to find the appropriate breakpoints that define the intervals, and to designate their linear app

Approximating a complicated function by piecewise functions is an alternative to reduce complexity. This is a common approach in optimization to create tractable versions of originally hard to solve problems. In this line, the most ordinary approach is to build piecewise-linear (PWL) functions, where in each interval a linear function is used to represent the original function. When the original function is well defined (with known derivatives), or at least has a mathematical description, many algorithms exist to find the appropriate breakpoints that define the intervals, and to designate their linear app

Approximating a complicated function by piecewise functions is an alternative to reduce complexity. This is a common approach in optimization to create tractable versions of originally hard to solve problems. In this line, the most ordinary approach is to build piecewise-linear (PWL) functions, where in each interval a linear function is used to represent the original function. When the original function is well defined (with known derivatives), or at least has a mathematical description, many algorithms exist to find the appropriate breakpoints that define the intervals, and to designate their linear app

Approximating a complicated function by piecewise functions is an alternative to reduce complexity. This is a common approach in optimization to create tractable versions of originally hard to solve problems. In this line, the most ordinary approach is to build piecewise-linear (PWL) functions, where in each interval a linear function is used to represent the original function. When the original function is well defined (with known derivatives), or at least has a mathematical description, many algorithms exist to find the appropriate breakpoints that define the intervals, and to designate their linear app

Approximating a complicated function by piecewise functions

is an alternative to reduce complexity. This is a common approach in optimization to create tractable versions of originally hard to solve problems. In this line, the most ordinary approach is to build piecewise-linear (PWL) functions, where in each interval a linear function is used to represent the original function. When the original function is well defined (with known derivatives), or at least has a mathematical description, many algorithms exist to find the appropriate breakpoints that define the intervals, and to designate their linear app

Approximating a complicated function by piecewise functions is an alternative to reduce complexity. This is a common approach in optimization to create tractable versions of originally hard to solve problems. In this line, the most ordinary approach is to build piecewise-linear (PWL) functions, where in each interval a linear function is used to represent the original function. When the original function is well defined (with known derivatives), or at least has a mathematical description, many algorithms exist to find the appropriate breakpoints that define the intervals, and to designate their linear app