

## PGE 338 Data Analytics and Geostatistics

**Lecture 6: Heterogeneity** 

Lecture outline . . .

- Static Measures of Heterogeneity
- Lorenz Coefficient

Introduction

General Concepts

Univariate

PDF / CDF

Statistics

**Distributions** 

**Heterogeneity** 

**Hypothesis** 

**Bivariate** 

**Time Series Analysis** 

**Spatial Analysis** 

**Machine Learning** 

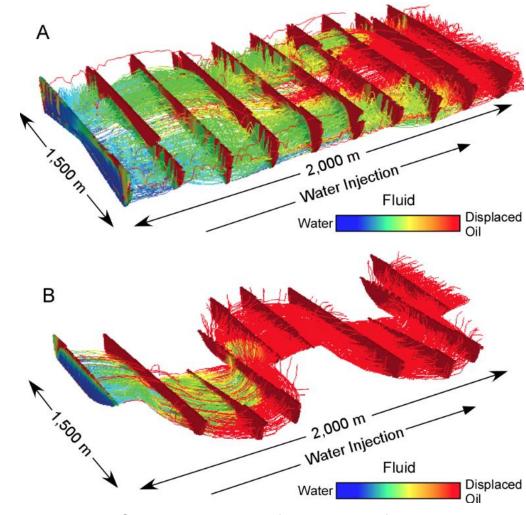
**Uncertainty Analysis** 



### **Motivation**

There is a vast difference in heterogeneity of reservoirs

- Heterogeneity is the change in features over location or time.
- Conversely, homogeneity is the consistency of variables over location or time.
- Heterogeneity impacts the recovery of hydrocarbons from the reservoir.
- We need metrics to quantify the heterogeneity of our models.



Streamline simulation for two distinct fluvial reservoir styles Willis and Tang (2010).



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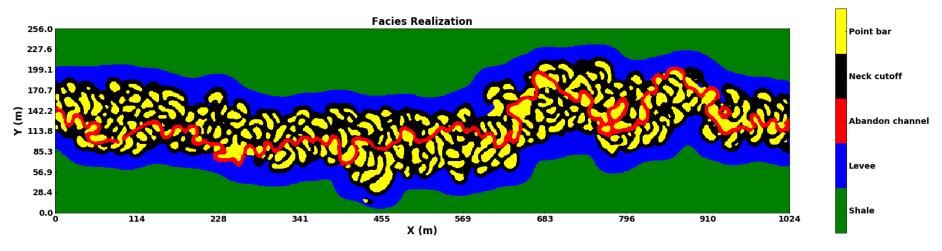
**Machine Learning** 

**Uncertainty Analysis** 



## Heterogeneity Definition

The feature changes over a space or time study interval.



Deep learning, machine learning generated fluvial reservoir heterogeneity (Pan et al., 2022).

- many possible forms, scales, orientations / anisotropy etc.
- we calculate heterogeneity metrics to characterize, rank, and group the subsurface:

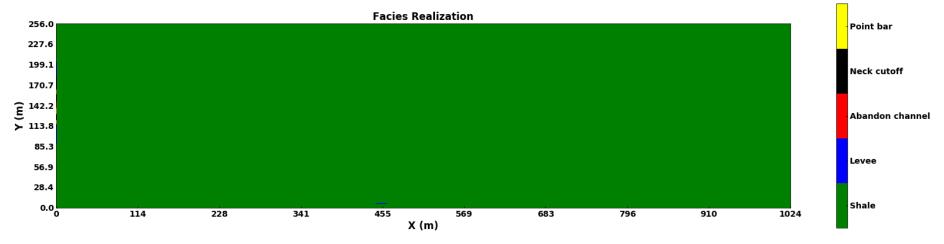
'This reservoir has high heterogeneity and we will need to drill more wells to reach production targets.'

'Reservoir A is less heterogeneous than Reservoir B and will be a better target for CO2 sequestration.'



## Homogeneity Definition

The feature does not change over a space or time study interval.



An example of homogeneous facies.

homogeneity is extremely rare in the subsurface, heterogeneity is the default!

'Change is the only constant in life.' – Heraclitus (500 BC)

"Heraclitus, I believe, says that all things pass and nothing stays, and comparing existing things to the flow of a river, he says you could not step twice into the same river." – Plato (423 – 347 BC)



## Measures of Heterogeneity Comments

#### **Applications with Measures of Heterogeneity**

- Measures of heterogeneity are often applied proxy, approximate measures to indicate reservoir production / performance.
- These measures may be applied to compare and rank reservoirs or reservoir model realizations for a single reservoir.

#### **Best Practice**

None of these measures are perfect.

The **best result possible from rigorous flow forecasting applied to good, full 3D reservoir models**. Use the physics when possible!

- integrating all relevant information
- at sufficient scale to resolve important features



## Measures of Heterogeneity Comments

#### **Caution**

Use of simple heterogeneity measures for ranking reservoir and reservoir models can be dangerous.

Inaccuracy can result in incorrect rank estimates; therefore, incorrect business decisions.

#### **Other Measures**

We just consider simple, static measures here

Got your own measure? You may develop a new metric.

• Novel methods for quantifying heterogeneity within reservoirs is a currently active area of research.



# Measures of Heterogeneity

### **Common Measures of Heterogeneity**

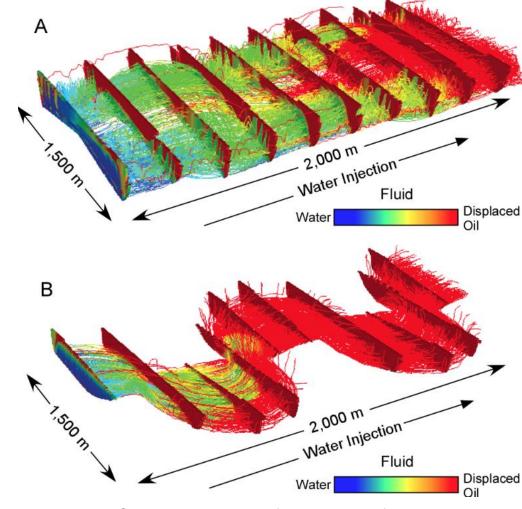
- Static Measures
  - Variance
  - The Coefficient of Variation
  - Dykstra-Parsons Coefficient of Variation
  - Lorenz Coefficient
  - Gelhar-Axness Coefficient  $\sigma_{ln(k)}^2$ x autocorrelation length
- Dynamic Measures
  - Koval Factor = total volume swept / pore volume at sweepout
  - Dispersion longitudinal dispersivity



# Measures of Heterogeneity

## Motivation for the Use of Measures of Heterogeneity

- Heterogeneity matters
  - Direct impact on recovery factor, number of well required, production volumes and rates
- Heterogeneity varies greatly
  - DW proximal lobes vs. isolated DW channels
  - Even varies with the same net-to-gross
- Quantification is Beneficial
  - Decision of analogous fields
  - Comparison and decision making
  - Initial forecasts



Streamline simulation for two distinct fluvial reservoir styles Willis and Tang (2010).

# Measures of Dispersion

### **Measures of Dispersion**

- Variance of permeability
  - Population variance average squared difference from the mean

$$\sigma^2 = \frac{1}{N} \sum_{i=1}^{N} (x_i - \bar{x})^2$$

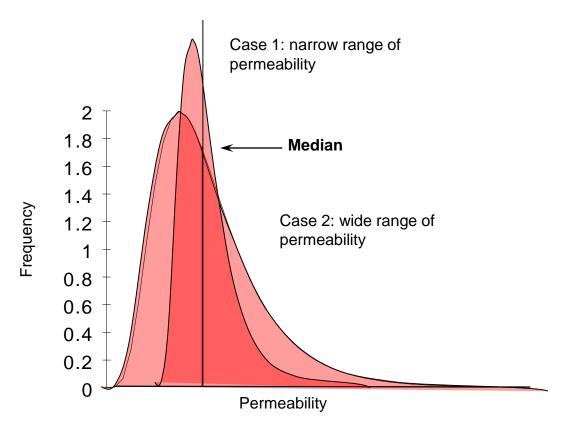
Unbiased estimate of population variance from sample set

$$s^{2} = \frac{1}{N-1} \sum_{i=1}^{N} (x_{i} - \bar{x})^{2}$$

Standard Deviation of permeability

$$\sigma = \sqrt{\sigma^2}$$

Low dispersion = Low Heterogeneity



Lognormal distributions with different dispersions. Note for lognormal distribution the median = geometric mean, the value that a lognormal collapses to as variance goes to 0.0.



## Coefficient of Variation

#### **Standardized Measures of Dispersion**

Coefficient of Variation (CV),  $C_v = \frac{\sigma}{\mu}$ , or relative standard deviation is a standardized measure of dispersion, two common CV-based heterogeneity measures.

#### Coefficient of variation of permeability:

coefficient of variation  $C_v = \frac{\sigma}{\mu}$  of permeability

 $C_v = \frac{1}{\mu} = \frac{\sqrt{K}}{E[K]}$ 

arithmetic mean

### Coefficient of variance of the ratio of permeability / porosity:

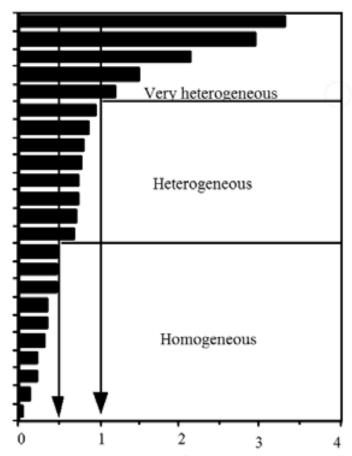
coefficient of variation of permeability / porosity 
$$C_{v'} = \frac{\sqrt{\sigma_{K/\phi}^2}}{E\left[\frac{K}{\sigma}\right]}$$



# **Coefficient of Variation Examples**

### **Standardized Measures of Dispersion**

Carbonate (mixed pore type) S.North Sea Rotliegendes Fm Crevasse splay sst Shallow marine rippled micaceous sst Fluvial lateral accretion sst Distributary/tidal channel Etive ssts Beach/stacked tidal Etive Fm. Heterolithic channel fill Shallow marine HCS Shallow marine high contrast lamination Shallow marine Lochaline Sst Shallow marine Rannoch Fm Aeolian interdune Shallow marine SCS Large scale cross-bed channel Mixed aeolian wind ripple/grainflow Fluvial trough-cross beds Fluvial trough-cross beds Shallow marine low contrast lamination Aeolian grainflow Aeolian wind ripple Homogeneous core plugs Synthetic core plugs



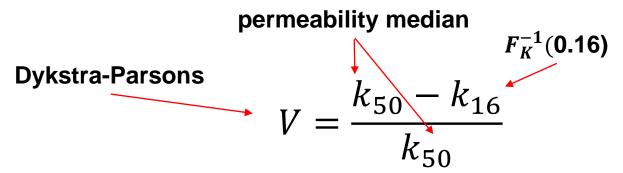
Coefficients of variation, typical values for various reservoir types.



## Dykstra-Parsons Coefficent

#### **Dykstra-Parsons Coefficient**

Dykstra-Parsons Coefficient is a popular method for assessment of permeability variation (another dispersion measure):



Practical interpretation:

Homogeneous Reservoir

 $0.0 \le V \le 1.0$ 

Very Heterogeneous Reservoir

Consider end members:

- If  $\sigma_k^2 = 0$ , then  $k_{50} = k_{16}$  and V = 0.0
- $V \le 1.0$  since  $k_{16} \ge 0.0$ .



### Measures of Heterogeneity Exercise

#### **Dykstra-Parsons Coefficient**

Here's the data and fit lognormal distribution CDF for a more reliable P50 and P16 assessment.

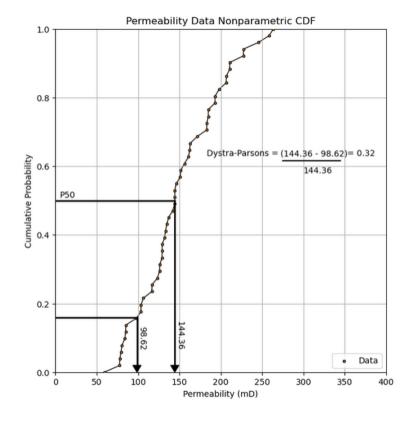
Fitting the lognormal distribution,

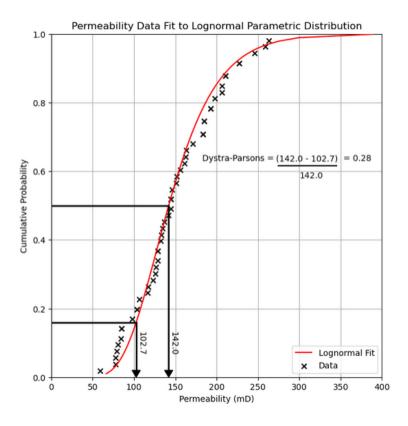
from the data calculate, mu:

$$\mu = ln\left(\frac{E[K]^2}{\sqrt{var[K] + (E[K])^2}}\right)$$

and calculate, sigma:

$$\sigma = \sqrt{\ln\left(\frac{var[K]}{(E[K])^2} + 1\right)}$$





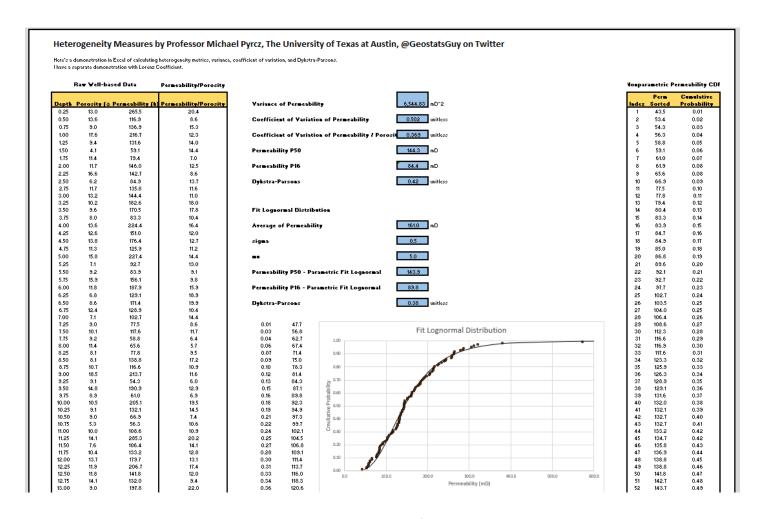
P50 and P16 of permeability from data CDF (left) and fit lognormal distribution for a more reliable calculation of Dykstra-Parsons (file is PythonDatBasics\_Heterogeneity\_Metrics.ipynb)



### Heterogeneity Measures Demonstration in Excel

Here's a complete workflow in Excel to calculate heterogeneity metrics:

- permeability variance
- coefficient of variation
- Dykstra-Parsons (including fitting a lognormal parametric distribution)



Heterogeneity metrics demonstration in Excel, file is Heterogeneity\_Metrics.xlsx.



## Heterogeneity Measures Demonstration in Python

Here's a complete workflow in Excel to calculate heterogeneity metrics:

- permeability variance
- coefficient of variation
- Dykstra-Parsons (including fitting a lognormal parametric distribution)



#### **Heterogeneity Metrics Demonstration**

#### Calculating Heterogeneity Metrics to Summarize Subsurface Heterogeneity Tutorial

- . demonstrate various mathematical operations for statistical expectation with distributions
- . the same workflow is and data is demonstrated in Excel Heterogeneity Metrics

Michael Pyrcz, Associate Professor, University of Texas at Austin

Twitter | GitHub | Website | GoogleScholar | Book | YouTube | LinkedIn | GeostatsPy

#### **Heterogeneity Metrics**

#### Applications with Measures of Heterogeneity

- . Measures of heterogeneity are often applied proxy, approximate measures to indicate reservoir production / performance
- . These measures may be applied to compare and rank reservoirs or reservoir model realizations for a single reservoir.

#### Best Practice

- · None of these metrics are perfect.
- The best result possible from rigorous flow forecasting applied to good, full 3D reservoir models, use the physics when possible!
- . Integrate all relevant information, at sufficient scale to resolve important features

#### Caution

- . Use of simple heterogeneity measures for ranking reservoir and reservoir models can be dangerous
- . Inaccuracy can result in incorrect rank estimates; therefore, incorrect business decisions.

#### Other Measures

- · We just consider simple, static measures here
- I also have a Python demonstration for <u>Lorenz coefficient</u>
- . Got your own measure? You may develop a new metric. Novel methods for quantifying heterogeneity within reservoirs is a currently active area of research.

#### Objective

Let's demonstate these heterogeneity metrics on a subsurface dataset.

Heterogeneity metrics demonstration in Python, file is PythonDataBasics\_Heterogeneity\_Metrics.ipynb.



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### Lorenz Coefficient

Lorenz Coefficient (also known as Static Lorenz in contrast to Dynamic Lorenz, not covered here)

Method was taken from Economics, Lorenz curve for distribution of income.

Order sample set from poorest to richest.

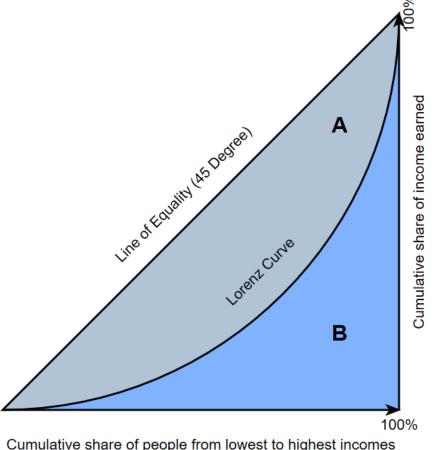
Calculate cumulative share of population and cumulative share of income earned.

A metric could be the area A as a proportion of area B.

- 1.0 perfect inequality
- 0.0 perfect equality

This is like heterogeneity if we think of rock and contribution to flow in a reservoir.

we apply Lorenz to calculate heterogeneity over a well by comparing individual beds / geologic units.



Cumulative share of people from lowest to highest incomes

Illustration of Lorenz curve from economics.



### Lorenz Coefficient

To calculate the Lorenz curve for a reservoir unit

- 1. sort the data in decreasing order of  $^{k}/_{\emptyset}$ .
- 2. for each layer calculate flow capacity  $(k \times h)$  (permeability x layer thickness)
- 3. for each layer calculate storage capacity  $(\varphi \times h)$  (porosity x layer thickness)
- 4. for each layer calculate cumulative flow and storage capacity (sum all the layers  $\sum_{i=1}^{current\ layer} \varphi h$ ,  $\sum_{i=1}^{current\ layer} kh$
- 5. for each layer calculate the cumulative fraction of flow and storage capacity (divide the cumulative by the sum of all layers so the values are [0,1] (between 0 and 1).
- 6. plot cumulative fraction of flow capacity vs. storage capacity
- 7. fit polynomial function and calculate the area between function and straight line
- 8. Lorenz = this area  $/ \frac{1}{2}$  (1/2 is the area of the triangle)

Steps 4 and 5 can be reversed. My Excel demo does step 5 and then step 4.



### orenz Coefficient

To calculate the Lorenz curve for a set of reservoir units sort the Storage and Flow Capacity data in decreasing order of  $k/_{\emptyset}$  then calculate as: Flow Capacity **Storage Capacity** 

Steps for calculating the Lorenz curve from sorted well data (each row is a reservoir unit).

Cumulative Fraction of

X-axis

Y-axis



### Lorenz Coefficient

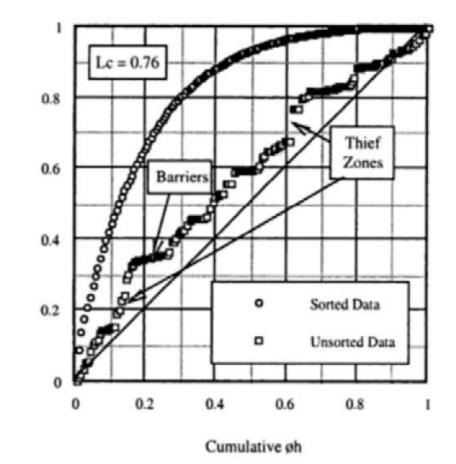
#### There is an alternative to the Lorenz curve with unsorted data.

Cumulative kh

 sorted data for Lorenz coefficient calculation

#### General Rule:

- $L_c > 0.6 high$
- $L_c < 0.3 low$
- unsorted to identify barriers and thief zones along the well.



Note: Lorenz curve in Oil and Gas is above the homogeneous, y = x, line. Lorenz curve in Economics is below the y = x line.

Sorted and unsorted from Jensen, J. R., Lake, L. W., Corbett P. M. W., and Goggin, D. J., 2000, Statistics for Petroleum Engineers and Geoscientists, Elsevier.



## **Lorenz Coefficient Example**

There is an example of Lorenz coefficient calculated from regularly sampled porosity and permeability on a well.

	-based	

Depth	Porosity (φ)	Permeability (k)
0.25	13.0	265.5
0.50	13.6	116.9
0.75	9.0	136.9
1.00	17.6	216.7
1.25	9.4	131.6
1.50	4.1	59.1
1.75	11.4	79.4
2.00	11.7	146.0
2.25	16.6	142.7
2.50	6.2	84.9
2.75	11.7	135.8
3.00	13.2	144.4
3.25	10.2	182.6
3.50	9.6	170.5
3.75	8.0	83.3
4.00	13.6	224.4

2. Ratio	Perm.
/ Por.	

	Perm. / P	or	
k/φ	k/ф	Porosity	Permeability
20.4	33.3	17.2	573.5
8.6	28.6	9.2	263.5
15.3	27.7	11.0	305.1
12.3	27.4	8.9	244.1
14.0	22.1	17.2	380.1
14.4	22.0	9.0	197.8
7.0	20.4	13.0	265.5
12.5	20.2	14.1	285.3
8.6	19.9	8.6	171.4
13.7	19.5	10.5	205.1
11.6	19.4	13.4	258.6
11.0	19.3	11.1	214.9
18.0	19.0	16.9	321.1
17.8	18.9	6.8	129.1
10.4	18.9	14.0	264.2
16.4	18.4	13.1	240.6

3. Sorted by Descending Ratio of

4. Calculat	e kh and				
phi h					
Phi h	k h				
8.6	286.7				
4.6	131.7				
	150.6				

Phi h	k h
8.6	286.7
4.6	131.7
5.5	152.6
4.4	122.0
8.6	190.0
4.5	98.9
6.5	132.8
7.1	142.7
4.3	85.7
5.3	102.5
6.7	129.3
5.6	107.5
8.4	160.5
3.4	64.5

132.1 120.3

7.0

5. Calculate Fraction	6. Calculate
of Total	Cumulative Fraction

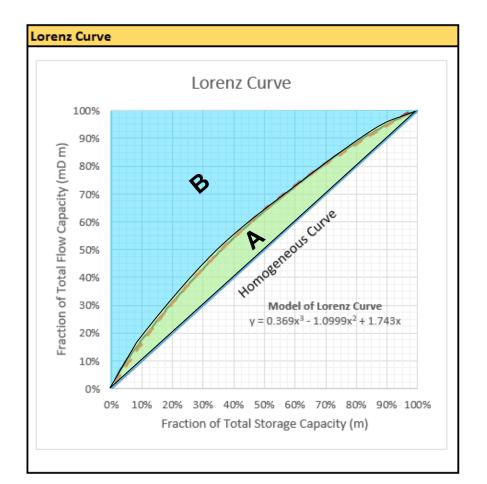
		_		
ac Phi h	Frac k h		Σ Phi h	Σkh
1.4%	3.4%		1.4%	3.4%
0.8%	1.6%		2.2%	5.0%
0.9%	1.8%		3.1%	6.8%
0.7%	1.4%		3.8%	8.2%
1.4%	2.2%		5.2%	10.4%
0.7%	1.2%		5.9%	11.6%
1.1%	1.6%		7.0%	13.2%
1.2%	1.7%		8.1%	14.9%
0.7%	1.0%		8.8%	15.9%
0.9%	1.2%		9.7%	17.1%
1.1%	1.5%		10.8%	18.6%
0.9%	1.3%		11.7%	19.9%
1.4%	1.9%		13.1%	21.8%
0.6%	0.8%		13.6%	22.6%
1.1%	1.6%		14.8%	24.1%
1.1%	1.4%		15.8%	25.6%

truncated



# Lorenz Coefficient Example

There is an example of Lorenz coefficient calculated from regularly sampled porosity and permeability on a well.



$$\frac{\text{Lorenz}}{\text{Coefficient}} = \frac{A}{A + B}$$

Did this by fitting a function interpolating and numerical integration.

$$A = \sum_{k=1}^{K} (L(s) - H(s)) \Delta s$$
$$A + B = 0.5$$

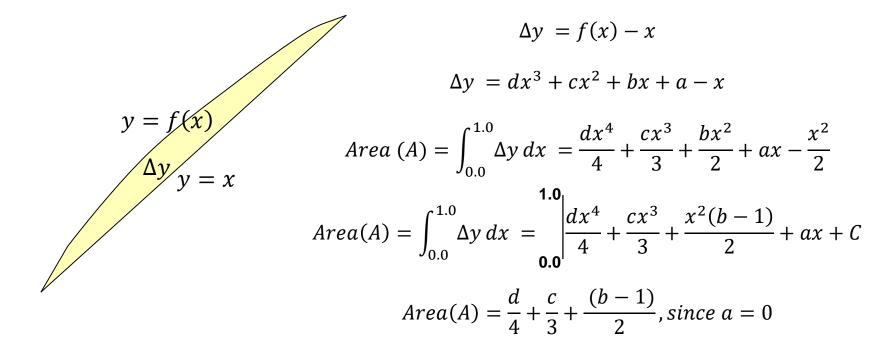


## Lorenz Coefficient Example

There is an example of Lorenz coefficient calculated from regularly sampled porosity and permeability on a well.

Calculating the area through integration of the y = f(x) polynomial -y = x line.

Assuming a 3<sup>rd</sup> order polynomial is fit to the Lorenz curve.



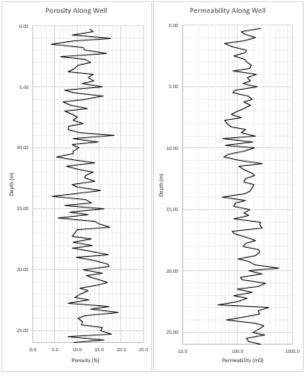
Your project team would like further information to help characterize the heterogeneity for a recent well. Previous experience has shown that Lorenz is a good predictor of flow rates.

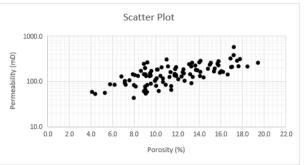
Use small dataset available on canvas and the github example as a guide to calculate Lorenz coefficient. PorPermSample1.xlsx again.

What is the Lorenz coefficient?

What will you report for heterogeneity? High, medium or low?

Should we expect simple displacement, high recovery factor?





Porosity and permeability data.



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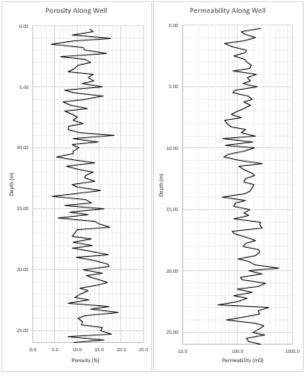
Use small dataset available on canvas and the github example as a guide to calculate Lorenz coefficient. PorPermSample1.xlsx again.

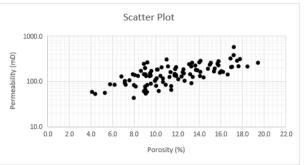
What is the Lorenz coefficient? 0.19

What will you report for heterogeneity? High, medium or low? Low

Should we expect simple displacement, high recovery factor?

Simple, piston-like displacement with high recovery factor.





Porosity and permeability data.

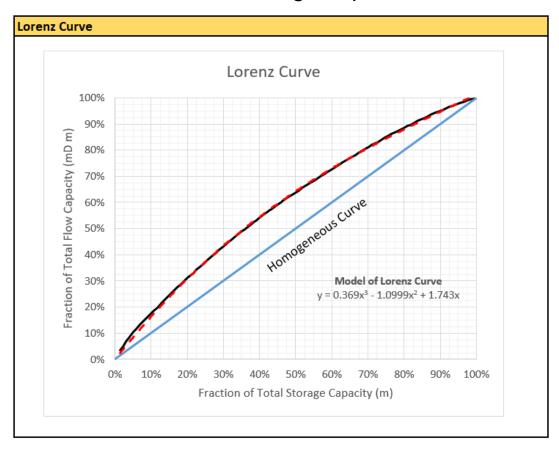
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		cending Ratio	4. Calcu		5. Calculat		6. Calcu	
of Pern			and phi		 Fraction of		Cumula	
kłφ		Permeability	Phi h	k h	Frac Phi h		ΣPhih	Σkh
33.3	17.2	573.5	4.3	143.4	1.4%	3.4%	1.4%	3.4%
28.6	9.2	263.5	2.3	65.9	0.8%	1.6%	2.2%	5.0%
27.7	11.0	305.1	2.7	76.3	0.9%	1.8%	3.1%	6.8%
27.4	8.9	244.1	2.2	61.0	0.7%	1.4%	3.8%	8.2%
22.1	17.2	380.1	4.3	95.0	1.4%	2.2%	5.2%	10.4%
22.0	9.0	197.8	2.3	49.4	0.7%	1.2%	5.9%	11.6%
20.4	13.0	265.5	3.2	66.4	1.1%	1.6%	7.0%	13.2%
20.2	14.1	285.3	3.5	71.3	1.2%	1.7%	8.1%	14.9%
19.9	8.6	171.4	2.2	42.8	0.7%	1.0%	8.8%	15.9%
19.5	10.5	205.1	2.6	51.3	0.9%	1.2%	9.7%	17.1%
19.4	13.4	258.6	3.3	64.6	1.1%	1.5%	10.8%	18.6%
19.3	11.1	214.9	2.8	53.7	0.9%	1.3%	11.7%	19.9%
19.0	16.9	321.1	4.2	80.3	1.4%	1.9%	13.1%	21.8%
18.9	6.8	129.1	1.7	32.3	0.6%	0.8%	13.6%	22.6%
18.9	14.0	264.2	3.5	66.0	1.1%	1.6%	14.8%	24.1%
18.4	13.1	240.6	3.3	60.1	1.1%	1.4%	15.8%	25.6%
18.3	7.9	144.3	2.0	36.1	0.6%	0.9%	16.5%	26.4%
18.1	10.1	183.1	2.5	45.8	0.8%	1.1%	17.3%	27.5%
18.0	10.2	182.6	2.5	45.7	0.8%	1.1%	18.1%	28.6%
17.8	9.6	170.5	2.4	42.6	0.8%	1.0%	18.9%	29.6%
17.7	15.8	279.8	3.9	70.0	1.3%	1.7%	20.2%	31.2%
17.5	17.8	311.6	4.4	77.9	1.4%	1.8%	21.6%	33.1%
17.4	11.9	206.7	3.0	51.7	1.0%	1.2%	22.6%	34.3%
17.2	8.1	138.8	2.0	34.7	0.7%	0.8%	23.3%	35.1%
17.1	15.1	257.4	3.8	64.4	1.2%	1.5%	24.5%	36.6%
16.4	13.6	224.4	3.4	56.1	1.1%	1.3%	25.6%	38.0%
16.4	17.5	286.8	4.4	71.7	1.4%	1.7%	27.0%	39.7%
16.3	8.9	144.7	2.2	36.2	0.7%	0.9%	27.8%	40.5%
16.1	13.3	214.1	3.3	53.5	1.1%	1.3%	28.8%	41.8%
16.0	9.5	151.5	2.4	37.9	0.8%	0.9%	29.6%	42.7%
15.9	11.8	187.9	2.9	47.0	1.0%	1.1%	30.6%	43.8%
15.9	8.4	132.7	2.1	33.2	0.7%	0.8%	31.3%	44.6%
15.9	9.1	143.7	2.3	35.9	0.7%	0.8%	32.0%	45.4%
15.7	15.7	245.7	3.9	61.4	1.3%	1.5%	33.3%	46.9%
15.6	15.0	234.5	3.7	58.6	1.2%	1.4%	34.5%	48.3%
15.3	9.0	136.9	2.2	34.2	0.7%	0.8%	35.2%	49.1%

truncated

Lorenz coefficient in Excel demonstration.

Your project team would like further information to help characterize the heterogeneity for a recent well. Previous experience has shown that Lorenz is a good predictor of flow rates.



$$Area(A) = \frac{d}{4} + \frac{c}{3} + \frac{(b-1)}{2}$$

$$= \frac{(0.369)}{4} + \frac{(-1.100)}{3} + \frac{(1.743 - 1.0)}{2}$$

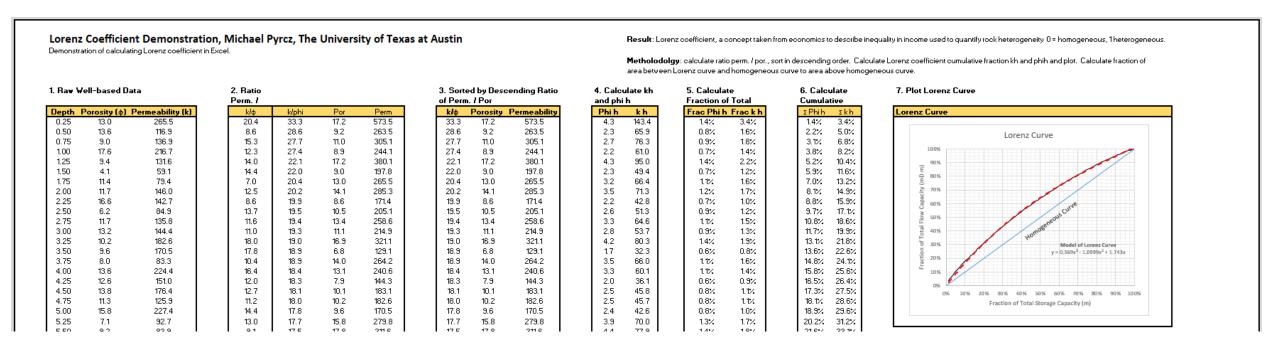
$$Lorenz = \frac{Area(A)}{0.5} = \frac{0.097}{0.5} = 0.194$$

Lorenz curve and integration to calculate the Lorenz coefficient (area under the curve above the homogeneous line / area of upper triangle (0.5).



Here's a complete workflow in Excel to:

- perform each step of the Lorenz coefficient calculation
- calculate the Lorenz coefficient and produce the associated plot



Lorenz coefficient demonstration in Excel, file is Lorenz\_Coefficient\_Demo.ipynb.



Here's a complete workflow in Python to:

- load a data table
- perform each step of the Lorenz coefficient calculation
- calculate the Lorenz coefficient and produce the associated plot

Credit to my former SURI student, Alan Scherman from Rice University for Python:

- functions for Lorenz
- well-documented workflow



#### Demonstration of Lorenz Coefficient for Quantifying Spatial, Subsurface Heterogeneity

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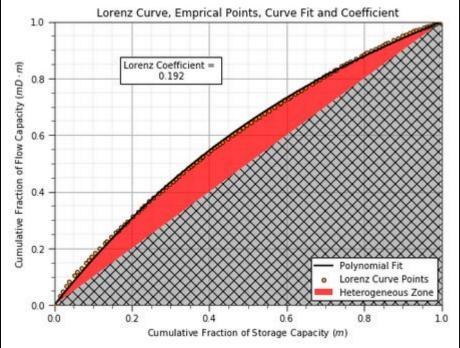
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#### Introduction

This is a demonstration of how to calculate the Lorenz Lorenz Coefficient is an important heuristic imported for sample. The Lorenz Coefficient is obtained by doubling convention, a coefficient of less than 0.3 suggests low low spatial heterogeneity allows for simple displacements.

#### Objective

To understand and apply the methodology to calculate functionalities



Lorenz coefficient demonstration in Python, file is Lorenz\_coefficient\_demo.ipynb.



## PGE 338 Data Analytics and Geostatistics

**Lecture 6: Heterogeneity** 

Lecture outline . . .

- Static Measures of Heterogeneity
- Lorenz Coefficient

Introduction

General Concepts

Univariate

PDF / CDF

Statistics

**Distributions** 

**Heterogeneity** 

**Hypothesis** 

**Bivariate** 

**Time Series Analysis** 

**Spatial Analysis** 

**Machine Learning** 

**Uncertainty Analysis**