



Lecture

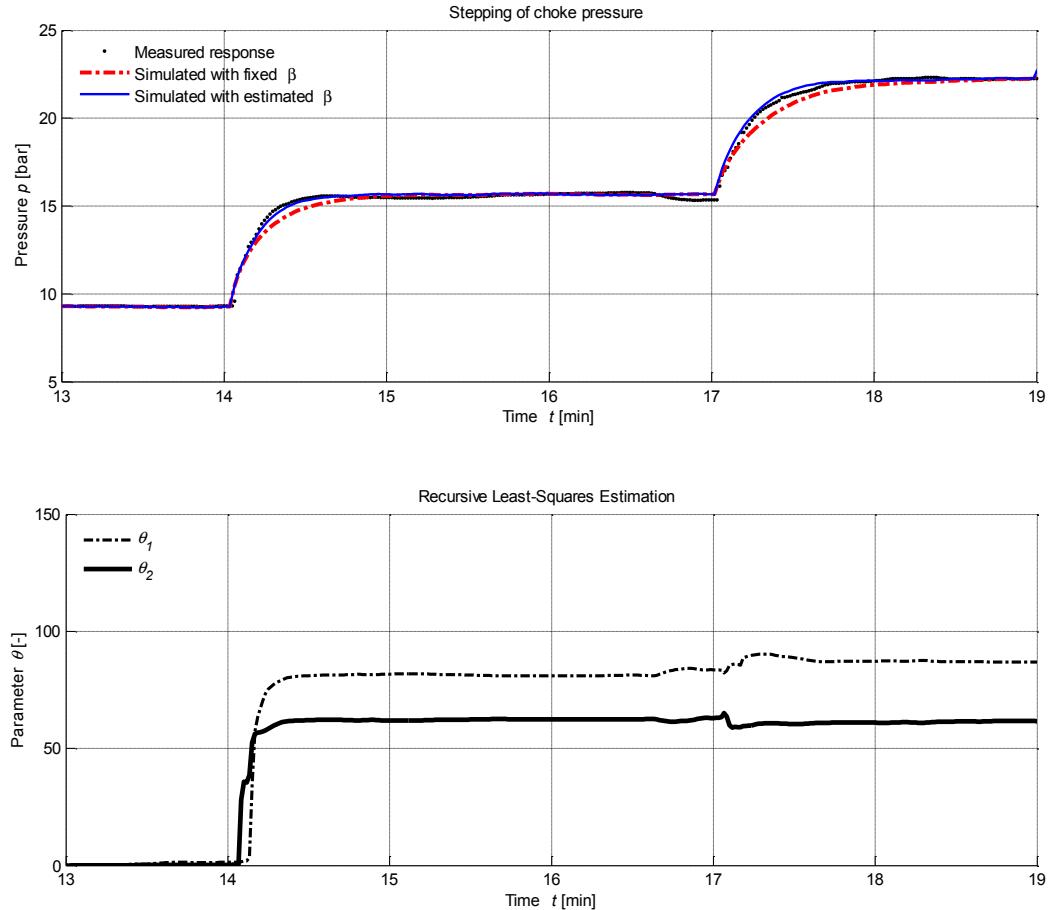
TK17 System Identification, 2015

Glenn-Ole Kaasa



Overview

- The steps of system identification
 - Practical aspects
 - Illustrated on case study
- Topics
 - System description
 - Mathematical modelling
 - » Nonlinearities
 - » Parametrization
 - » Discretization
 - » Estimation
 - » Data processing



System description

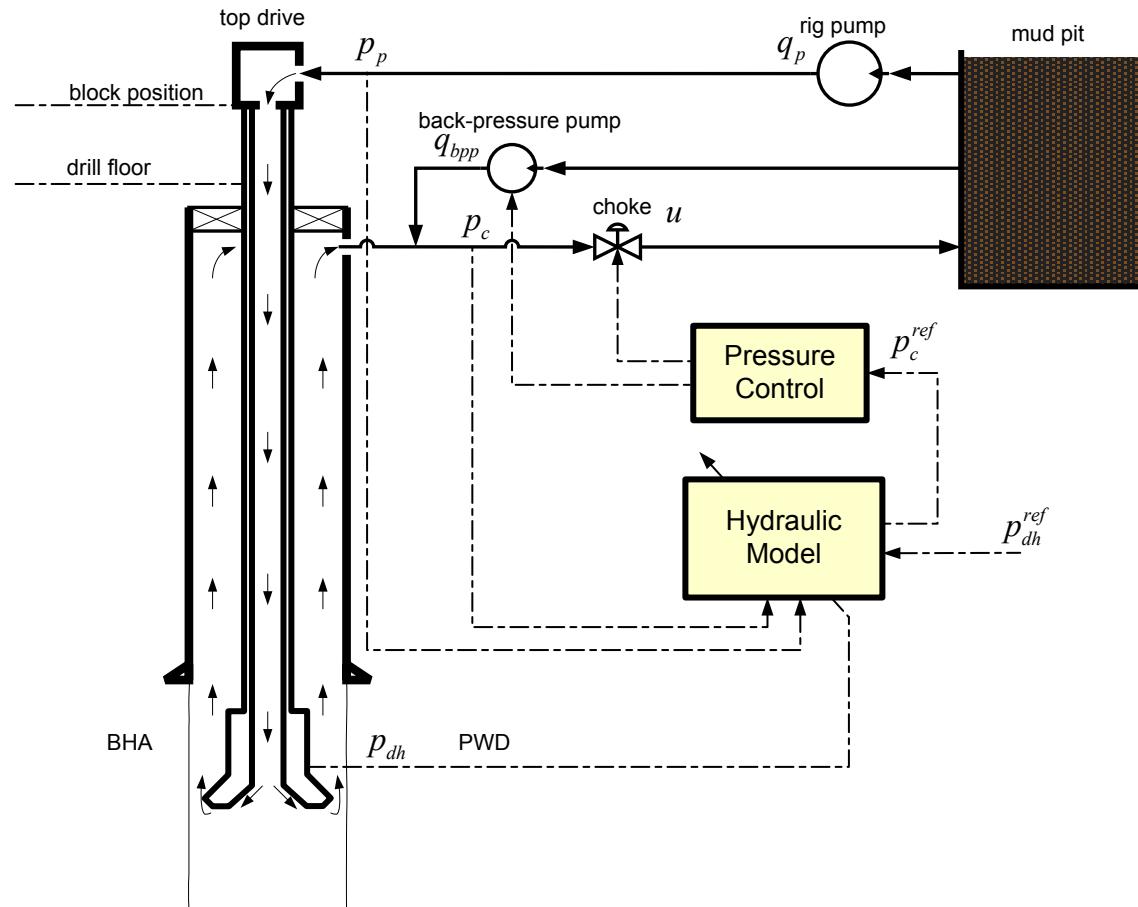


- Understand your system...

Case study: Managed Pressure Drilling



- Application: Downhole pressure control during drilling operations
- Objective
 - Observer design for estimation of downhole pressure
 - Model-based control design
 - Online calibration of model (adaptation)
 - Fault-detection
- Task
 - Identify parameters of hydraulic model from real well data

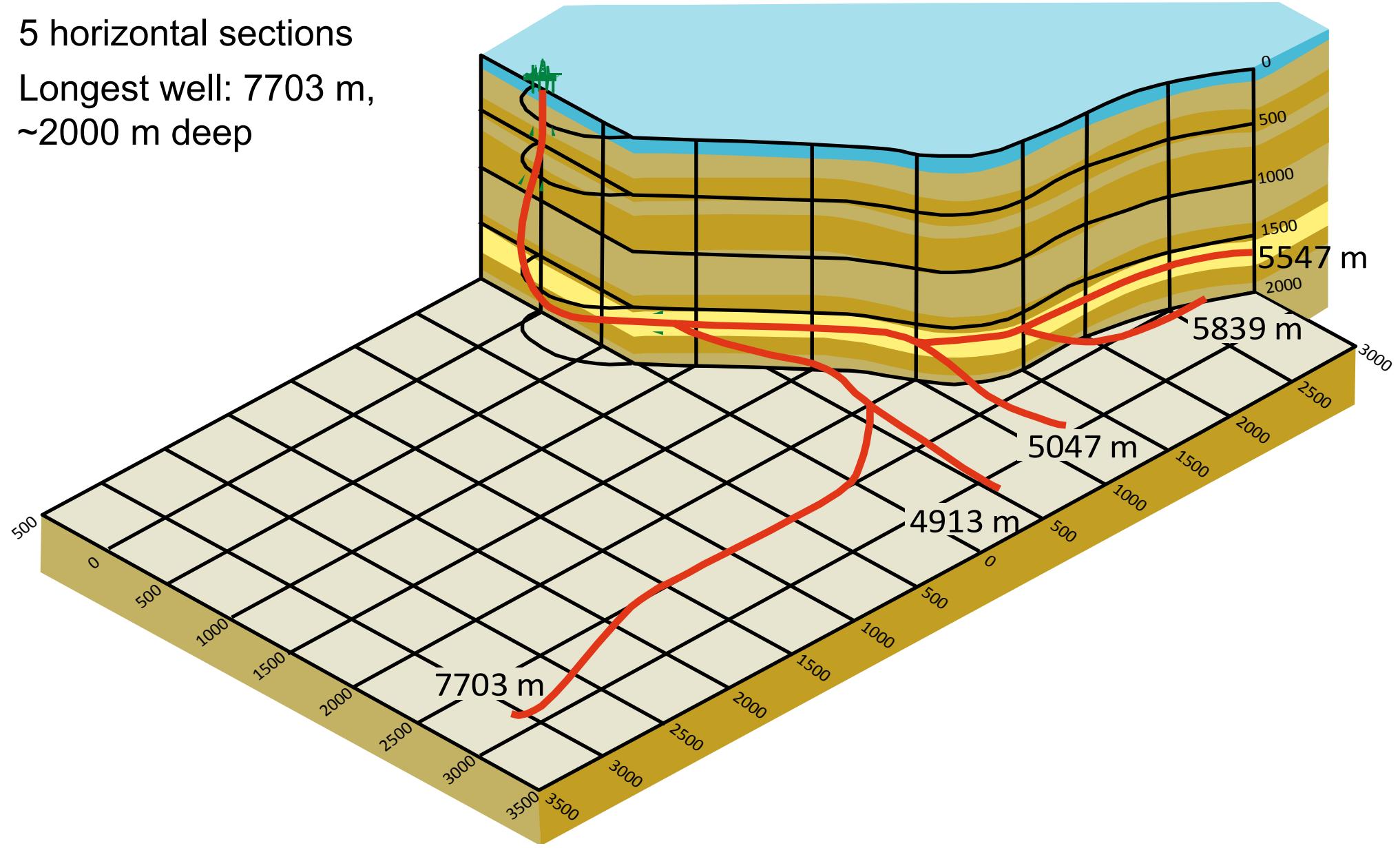


Drilling – It's big

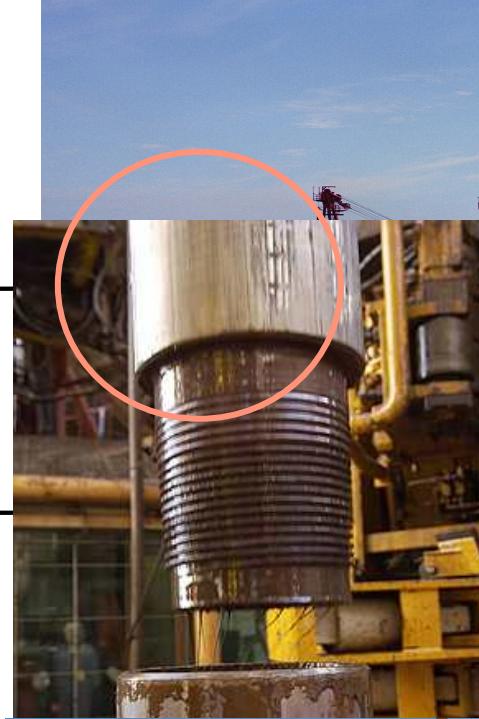
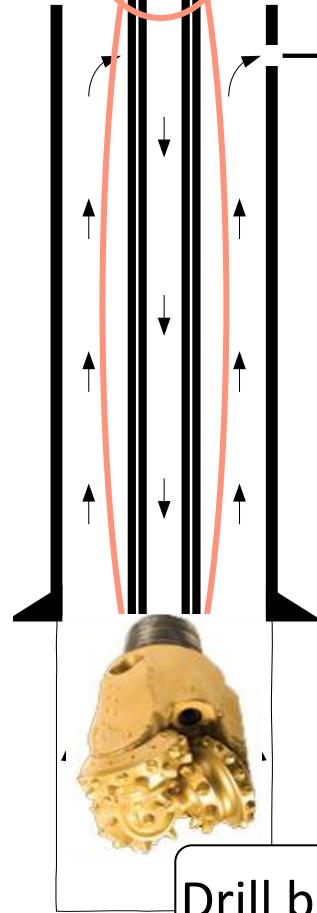
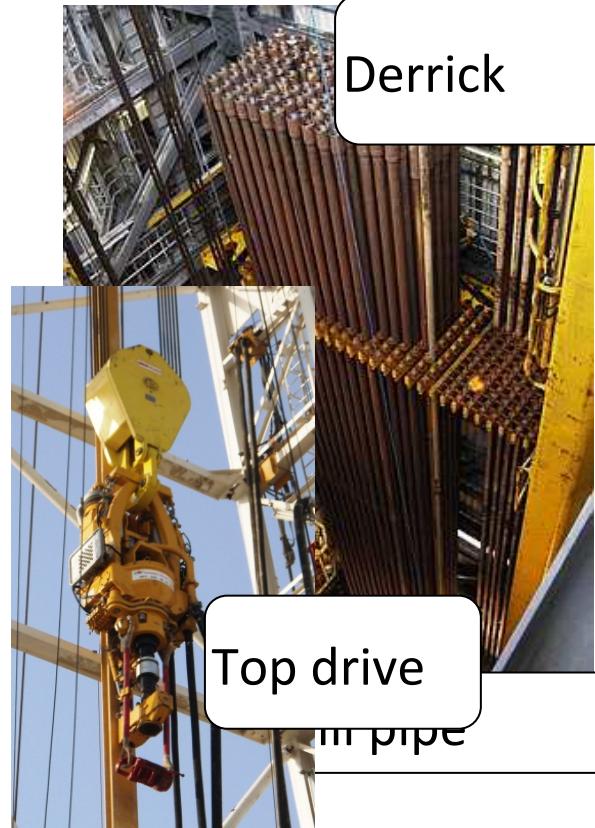


Example Troll

- 5 horizontal sections
- Longest well: 7703 m,
~2000 m deep

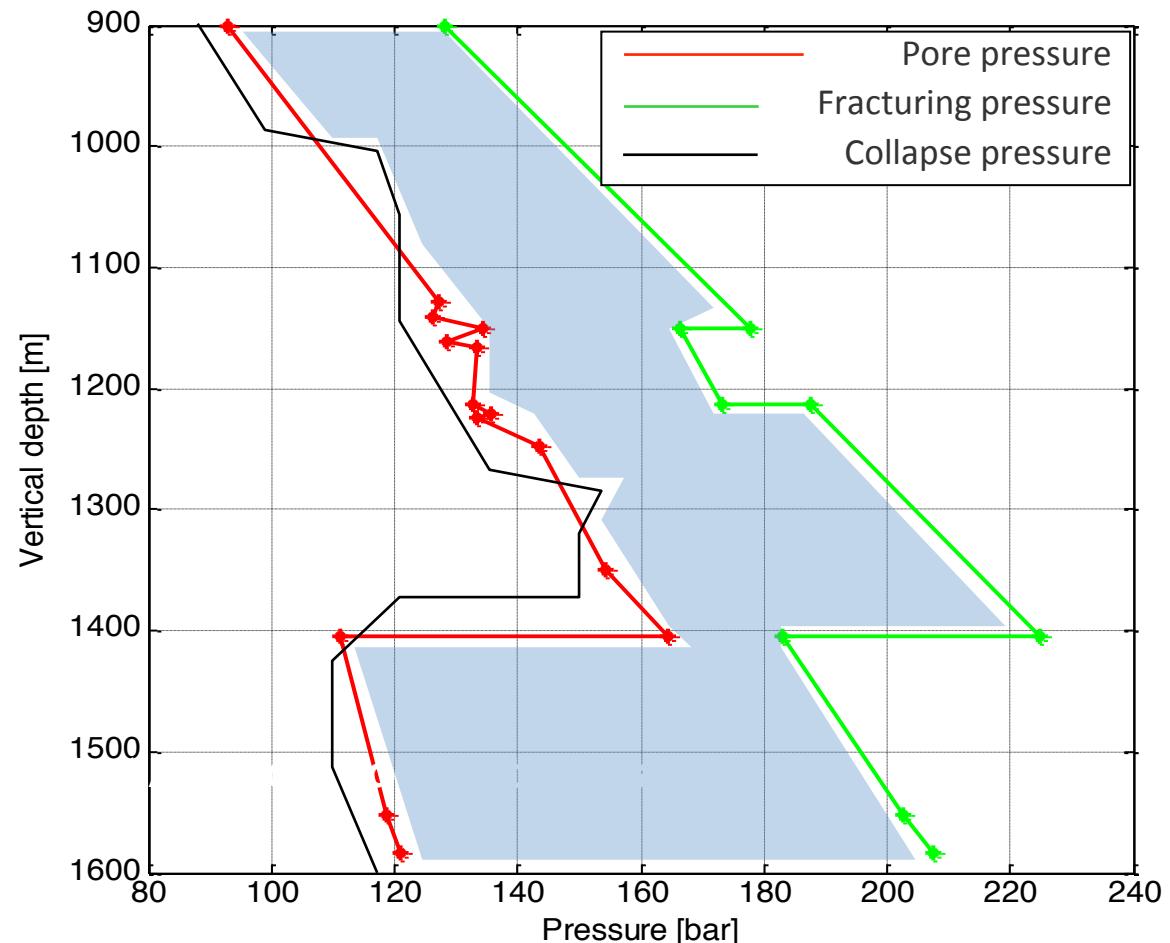


Drilling



Introduction to pressure control

- Drilling window management
 - Fracture pressure
 - Pore/Collapse pressure
- Too high pressure
 - Loss of drilling fluid
 - Damage reservoir
- Too low pressure
 - Wellbore collapse
 - Influx of formation fluid



Well control – Influx

- **Kick:** unwanted influx of formation fluids into a well during a drilling operation
- **Well control:** the technique used to prevent influx of formation fluids into the wellbore involving pore and fracture pressure estimation.
 - **Primary well control:** mud with controlled density, such that the pressure in the open wellbore is kept between the pore pressure and the fracture pressure.
 - **Secondary well control:** BOP (Blow Out Preventer)
- **Blowout:** uncontrolled flow of formation fluids to surface



A FOUNTAIN AT BIBI-KEPES IN FLAMES, BAKU

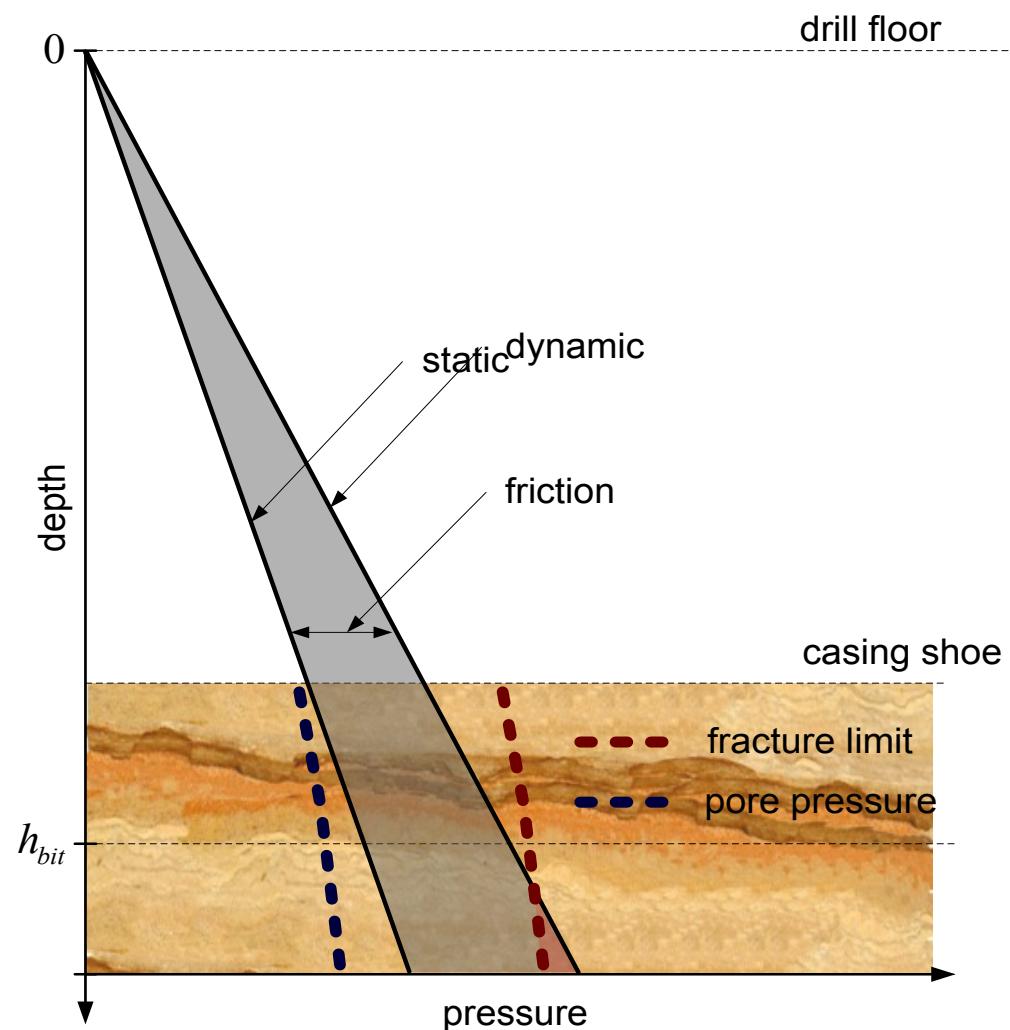
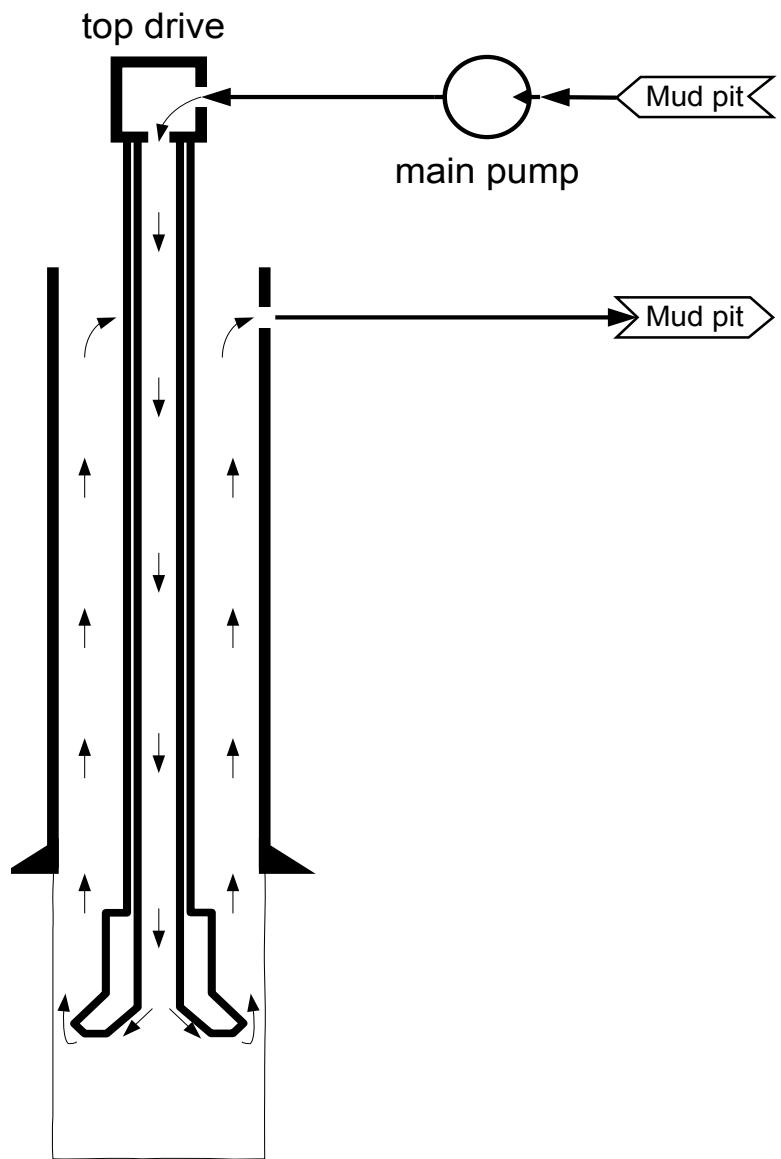
Importance of pressure control

- Safety is extremely important
 - HSE (loss of lives, spills to environment)
 - License to drill
- Economy
 - Enable drilling of targets with small margins
 - Reduce Non-Productive Time
 - Avoid sidetracks
 - Reach TD with desired ID



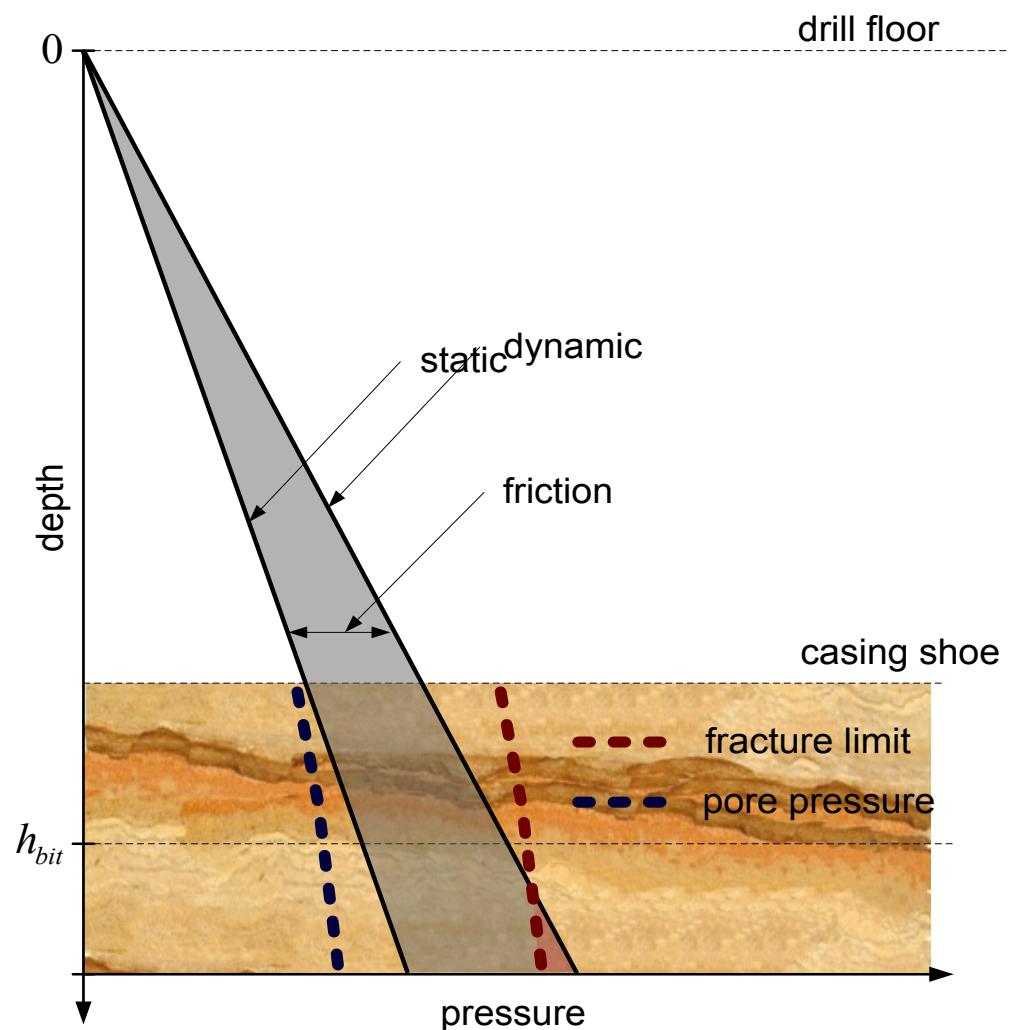
Macondo: Gulf of Mexico April 2010

Conventional drilling

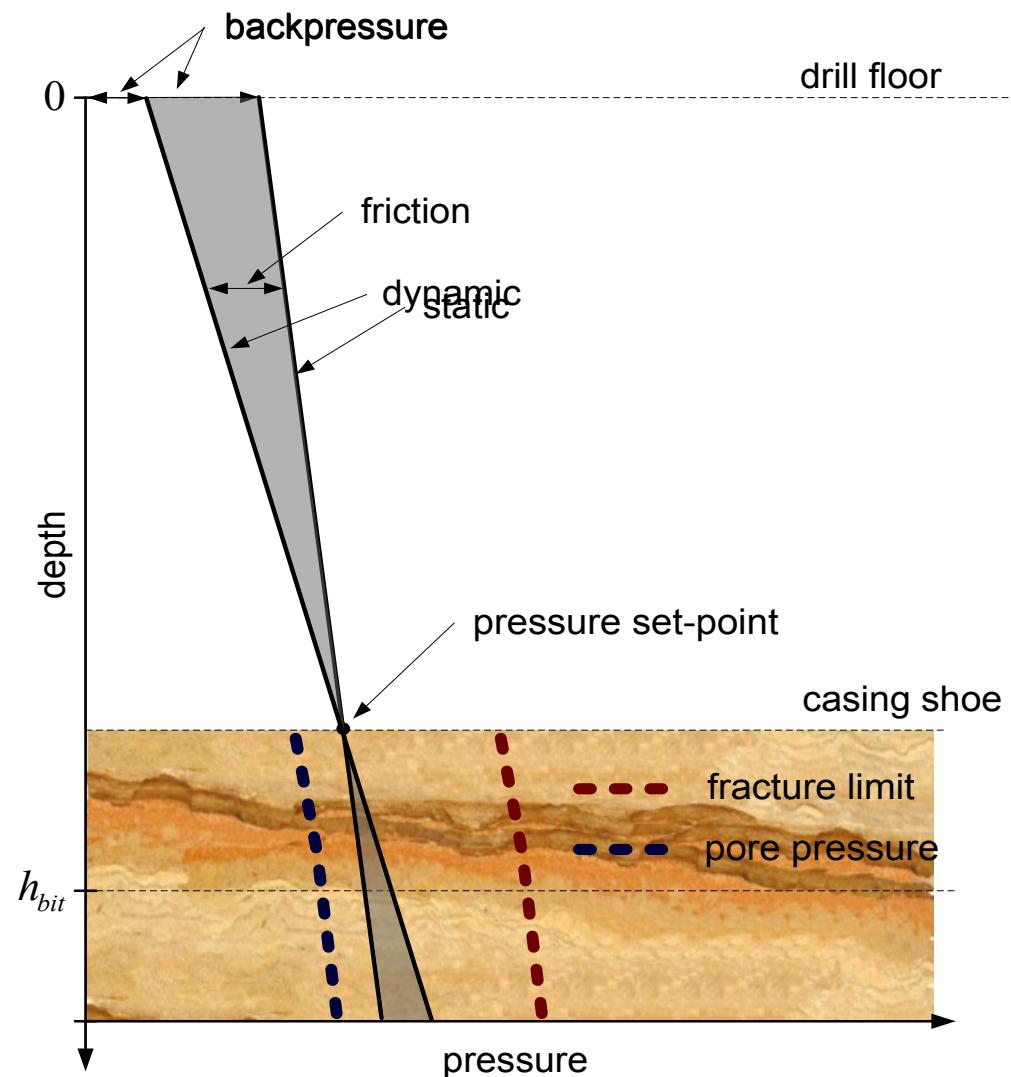
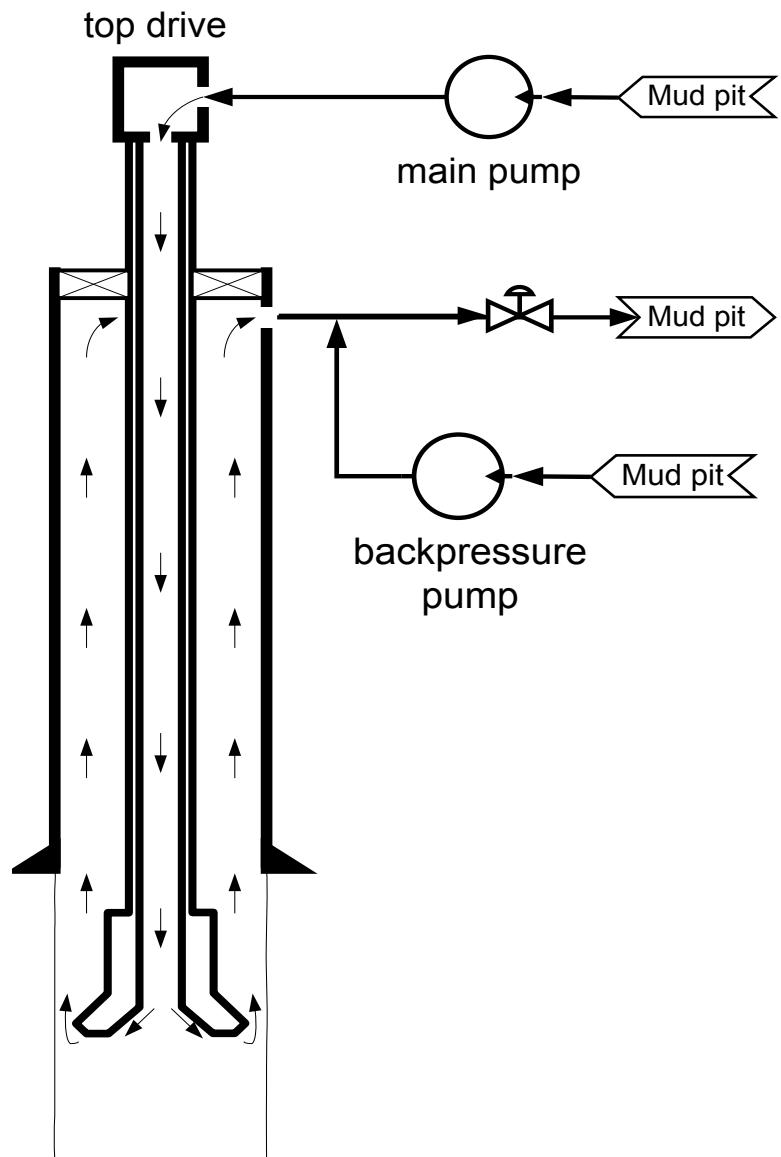


Conventional drilling

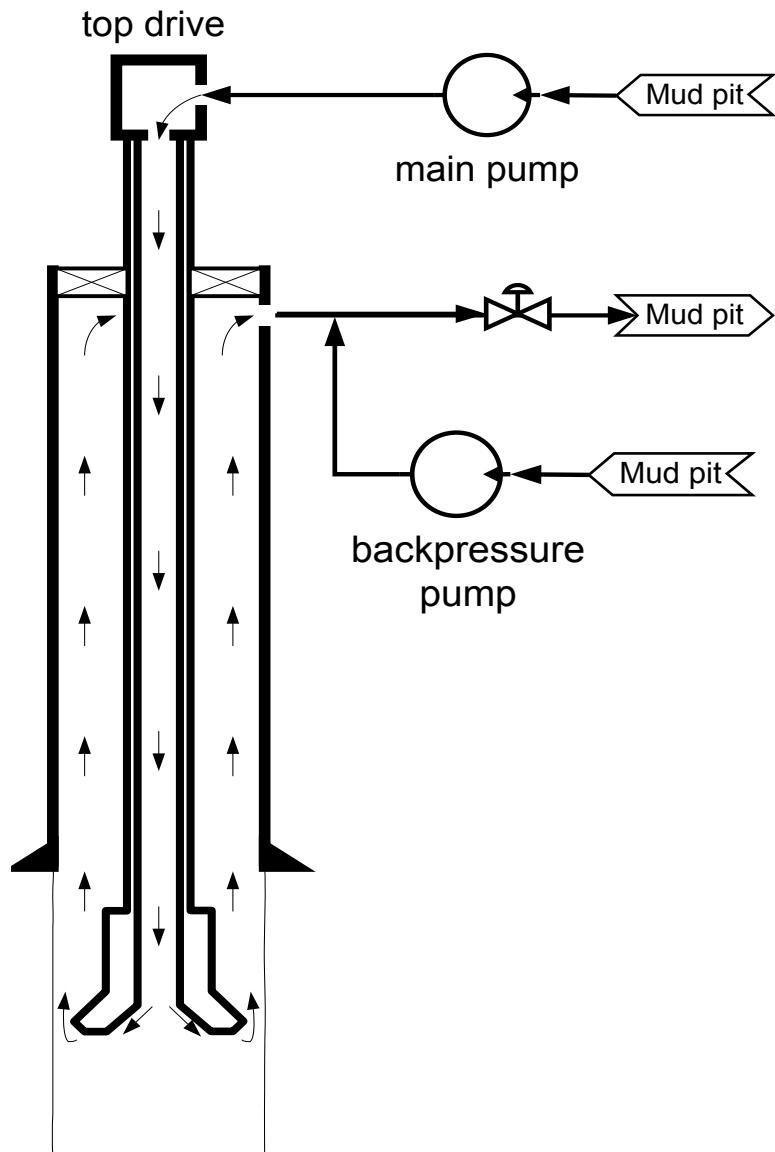
- Downhole pressure primarily controlled by density (pressure gradient)
- Frictional pressure drop (ECD) primarily controlled by circulation rate
- Other transient effects
 - Block velocity: Surge & swab
 - Drillstring rotation: Friction (ECD)
 - Heat transfer; temperature dynamics: Density (PVT)



Managed pressure drilling



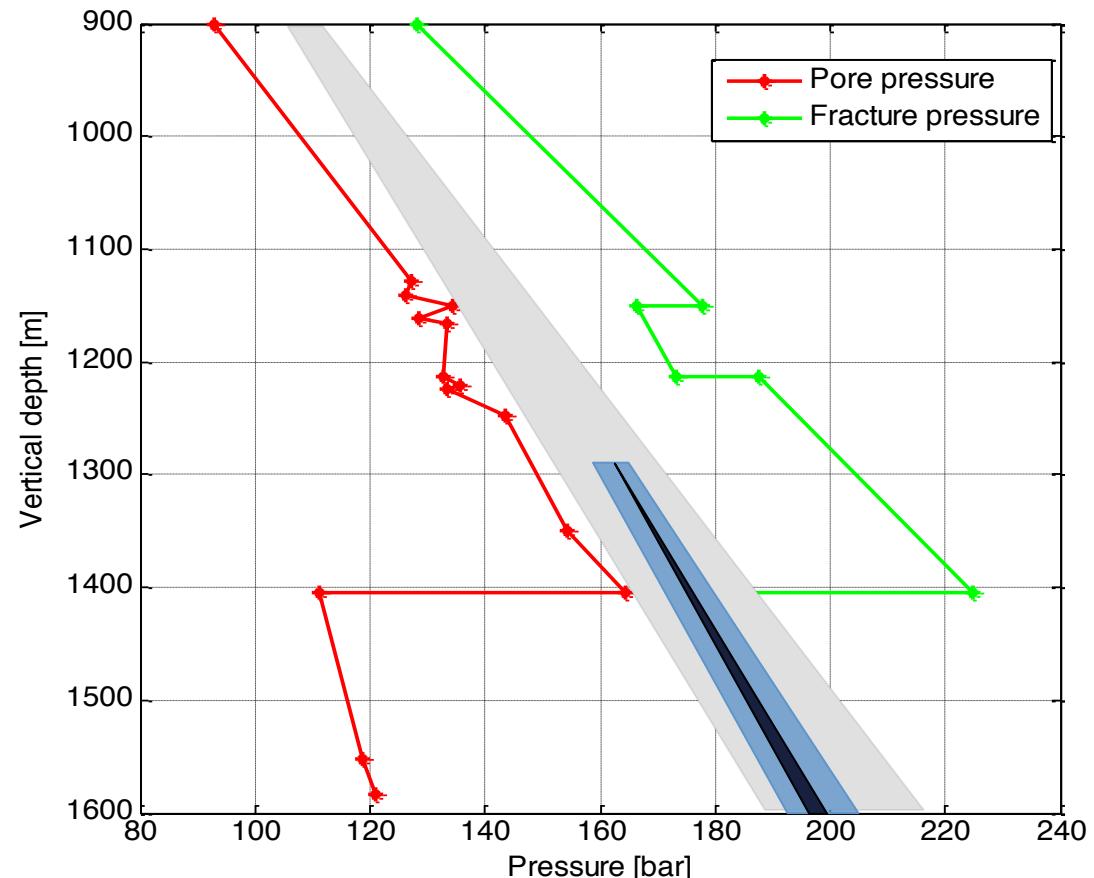
Managed pressure drilling



- Downhole pressure indirectly controlled by back-pressure
 - MPD choke manifold
- Enable fast compensation of well hydraulics
 - Density changes
 - Friction (ECD)
 - Surge & swab
- Hardware setup similar to well control and underbalanced drilling
 - BOP
 - Rig choke

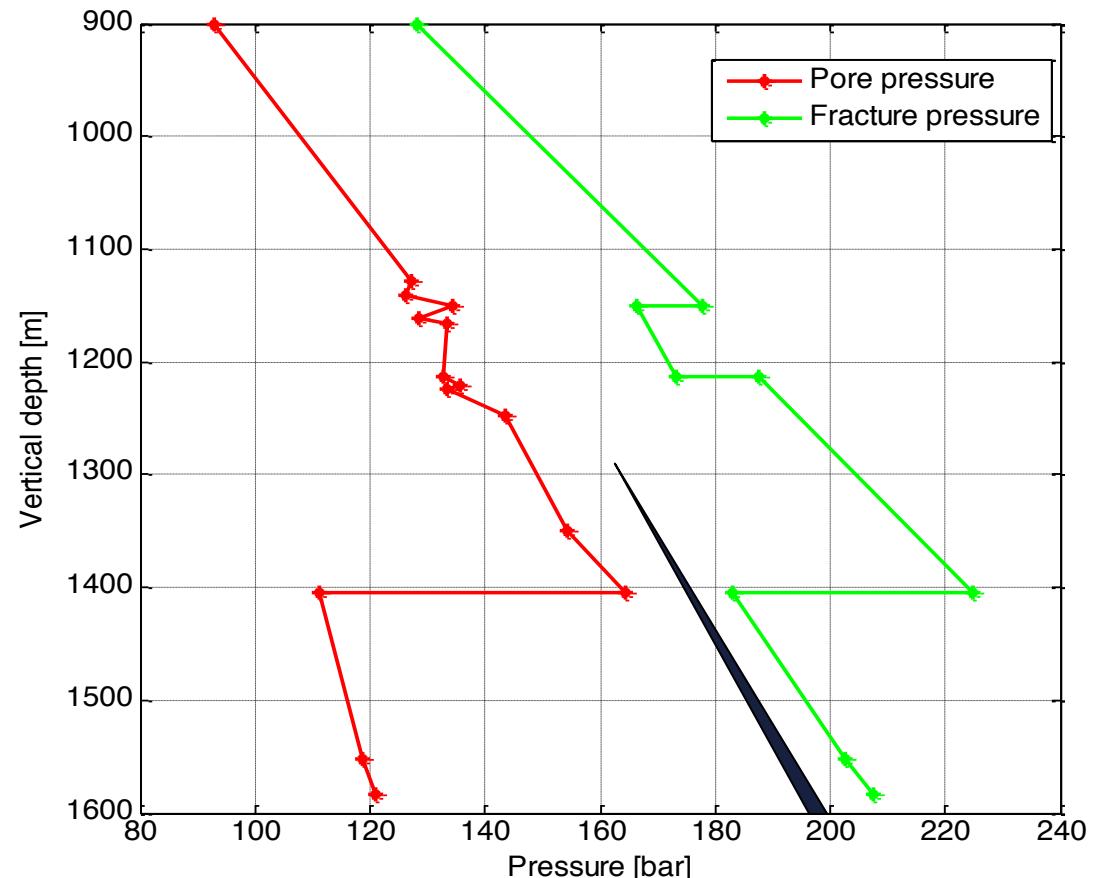
Precision of pressure control

- Conventional drilling ± 20 bar (hr)
- Manual MPD ± 10 bar (min)
- Automatic MPD ± 2.5 bar (sec)
- MPD enables fast and precise control of well hydraulics



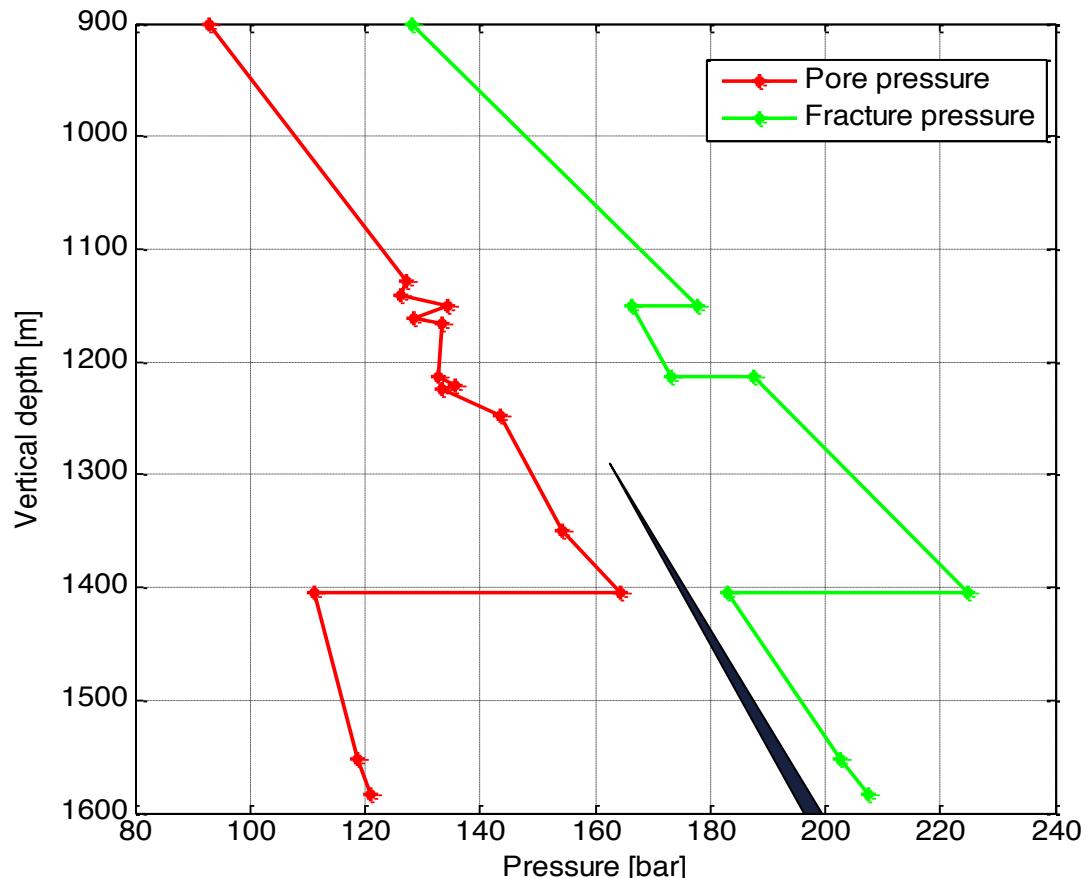
Main business drivers for MPD

- Enable drilling of reservoirs with tight pressure margins
 - Fast and precise control of well hydraulics
- MPD technology increasingly important; enabling drilling of difficult reservoirs
 - Maturing fields, longer wells, depletion, complex geology, etc.



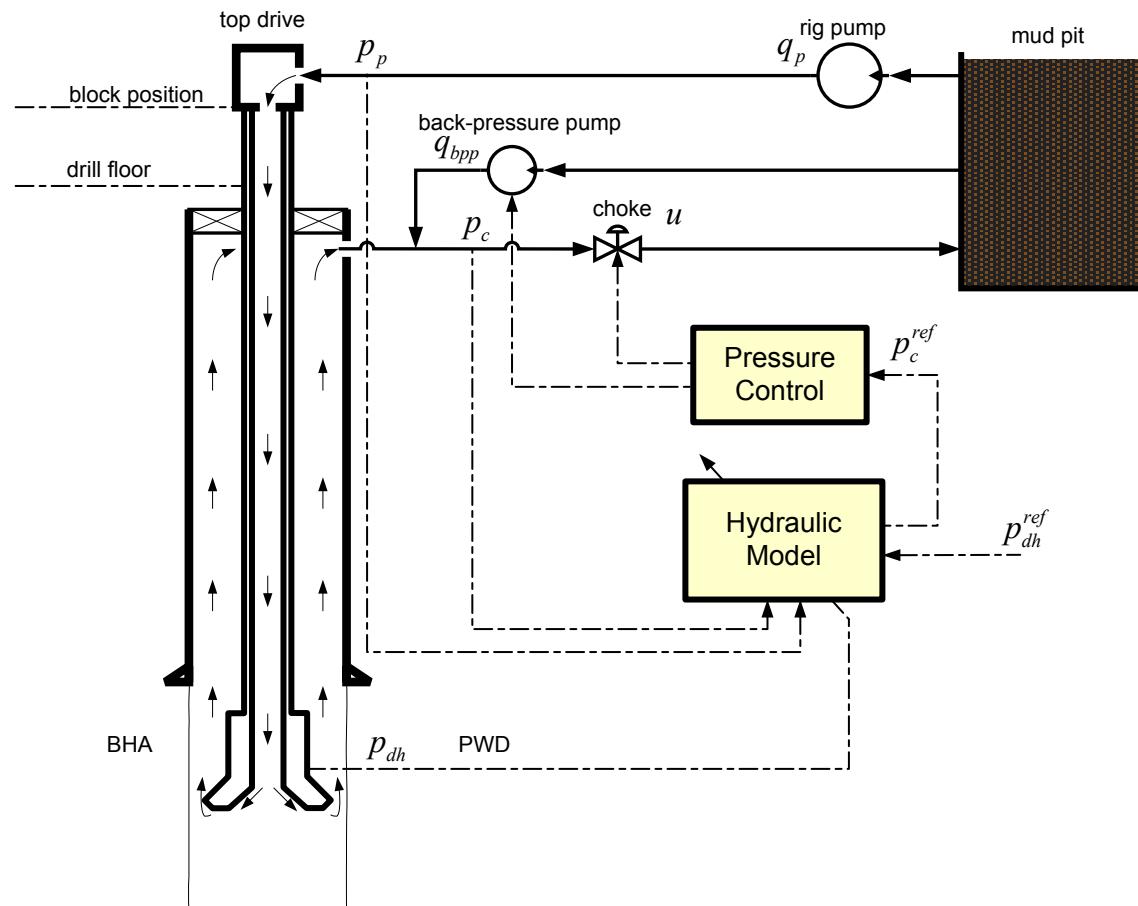
Existing solutions for automatic MPD

- Fast and precise control of well hydraulics, but...
 - High-end solution
 - High complexity of operation
 - Dedicated MPD expertise required offshore to operate and calibrate system
- Still requires significant manual interaction!
- Untapped potential of MPD technology
→ Automation technology



Mathematical modeling

- System characteristics
 - Steady state
 - Transients
- Physical: 1st principle models
 - Balance equations (mass, momentum, energy, etc.)
 - Fluid dynamics, state equation, flow characteristics, elasticity, etc...
- Empirical models
 - Dynamics: Lag models, Step response, etc.
 - Nonlinearities: Function approximation



Objective of modeling

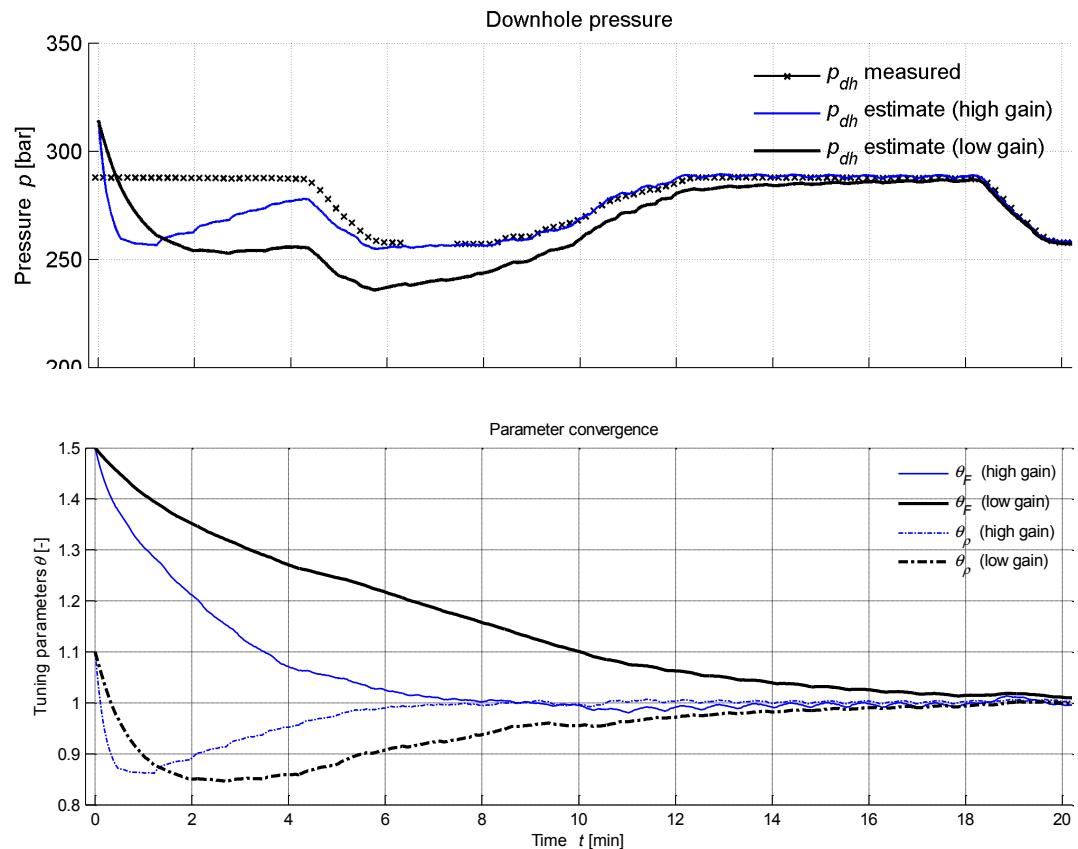
- What are you using it for?
 - High fidelity simulation model
 - » Qualitative analysis
 - » Performance analysis
 - Model-based design
 - » Control system design
 - » Observer design
- Trade-off: accuracy vs simplicity

"Make things as simple as possible,
but not simpler",

Albert Einstein

Fit-for-purpose modeling

- Basis for advanced control design
 - Control system
 - Estimators and observers
 - Fault-detection
- Ensure accuracy of downhole pressure
- Enable model calibration (adaptation)
- Ensure robustness of algorithms
- Remove unnecessary complexity
 - Neglect fast dynamics
 - Neglect slow dynamics
 - Lump parameters



Advanced distributed model

- Hydraulic model:

$$\begin{aligned}\frac{\partial p}{\partial t} &= -\frac{\beta}{A} \frac{\partial q}{\partial x} \\ \frac{\partial q}{\partial t} &= -\frac{A}{\rho} \frac{\partial p}{\partial x} - \frac{F}{\rho} + A g \cos(\alpha(x))\end{aligned}$$

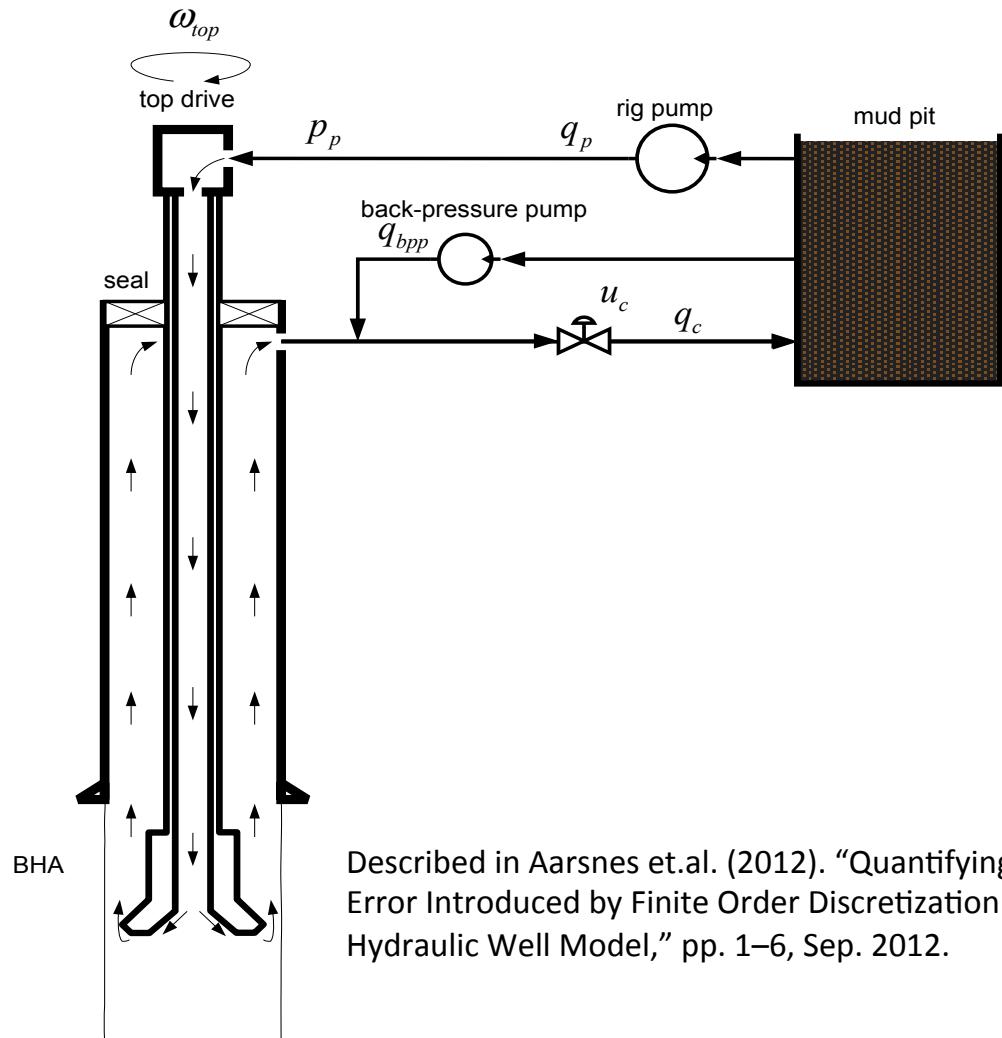
- Flow in: q_p, q_{bpp} , flow out: q_c

- Choke flow model:

$$q_c = K_c \sqrt{p_c - p_0} \cdot G(u_c)$$

u_c – choke opening (control input)

$K_c, G(u_c)$ – choke characteristics



Described in Aarsnes et.al. (2012). "Quantifying Error Introduced by Finite Order Discretization of a Hydraulic Well Model," pp. 1–6, Sep. 2012.

Simplified model

- Pressure and flow dynamics

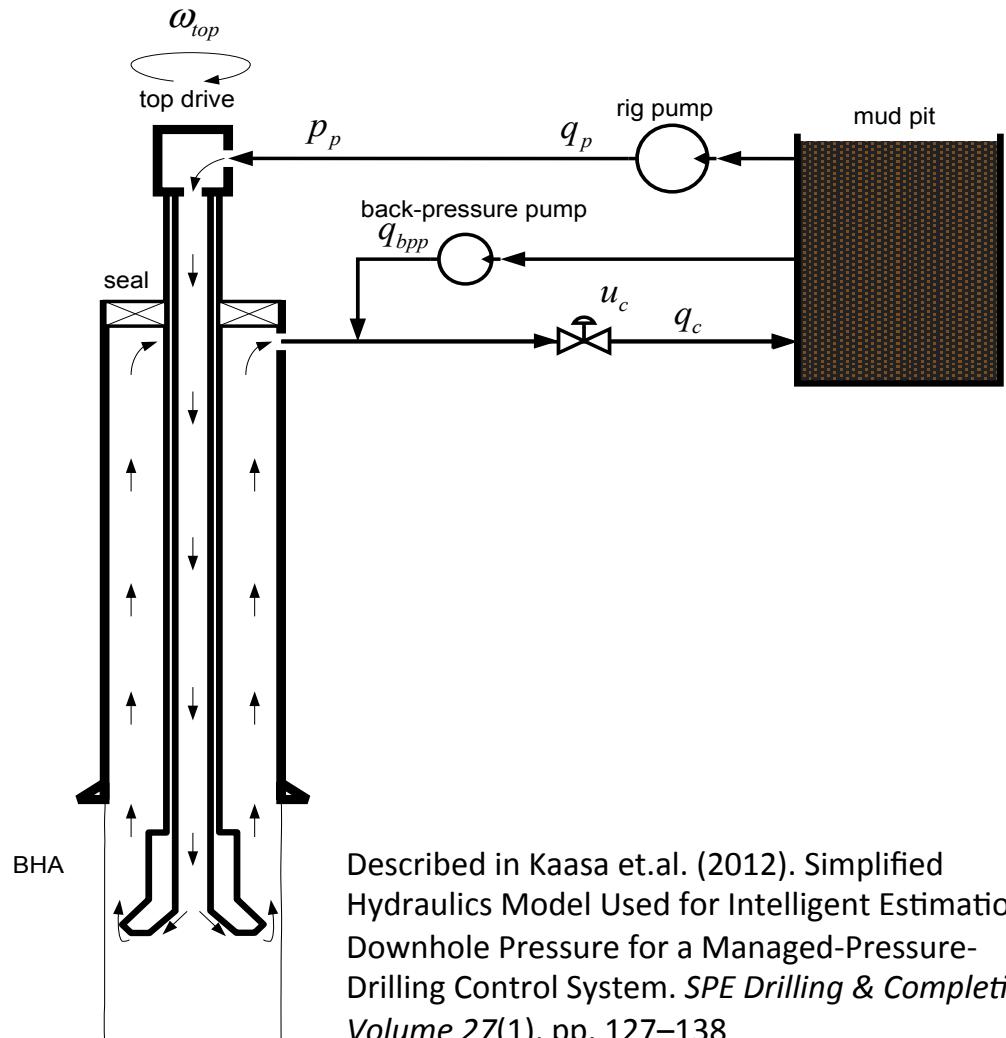
$$\frac{V_d}{\beta_d} \frac{dp_p}{dt} = q_p - q$$

$$\frac{V_a}{\beta_a} \frac{dp_c}{dt} = -\frac{dV_a}{dt} + q + q_{bpp} - q_c(p_c, u)$$

$$M \frac{dq}{dt} = p_p - p_c - F(q) - (\rho_d - \rho_a)gh$$

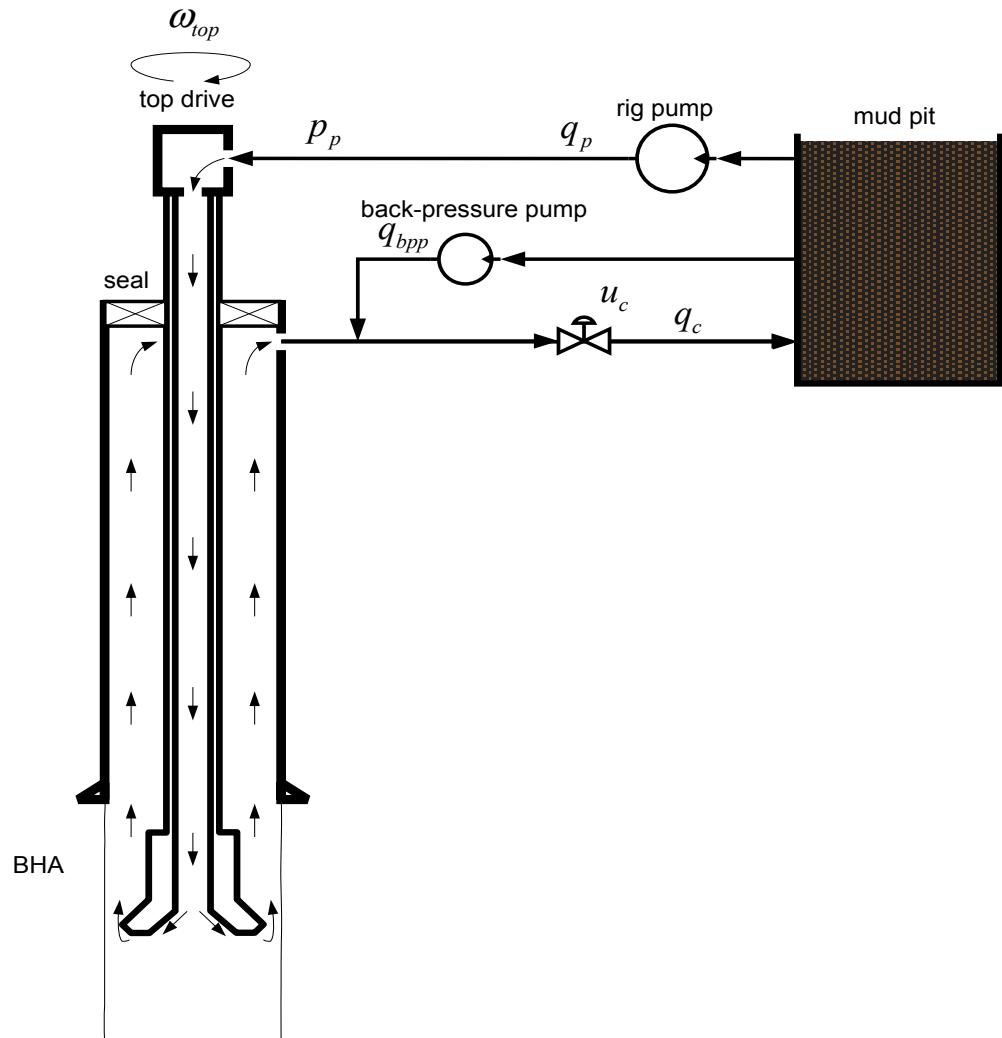
- Downhole pressure

$$p_{dh} = p_c + \rho_a gh(x) + F_a(x, q)$$

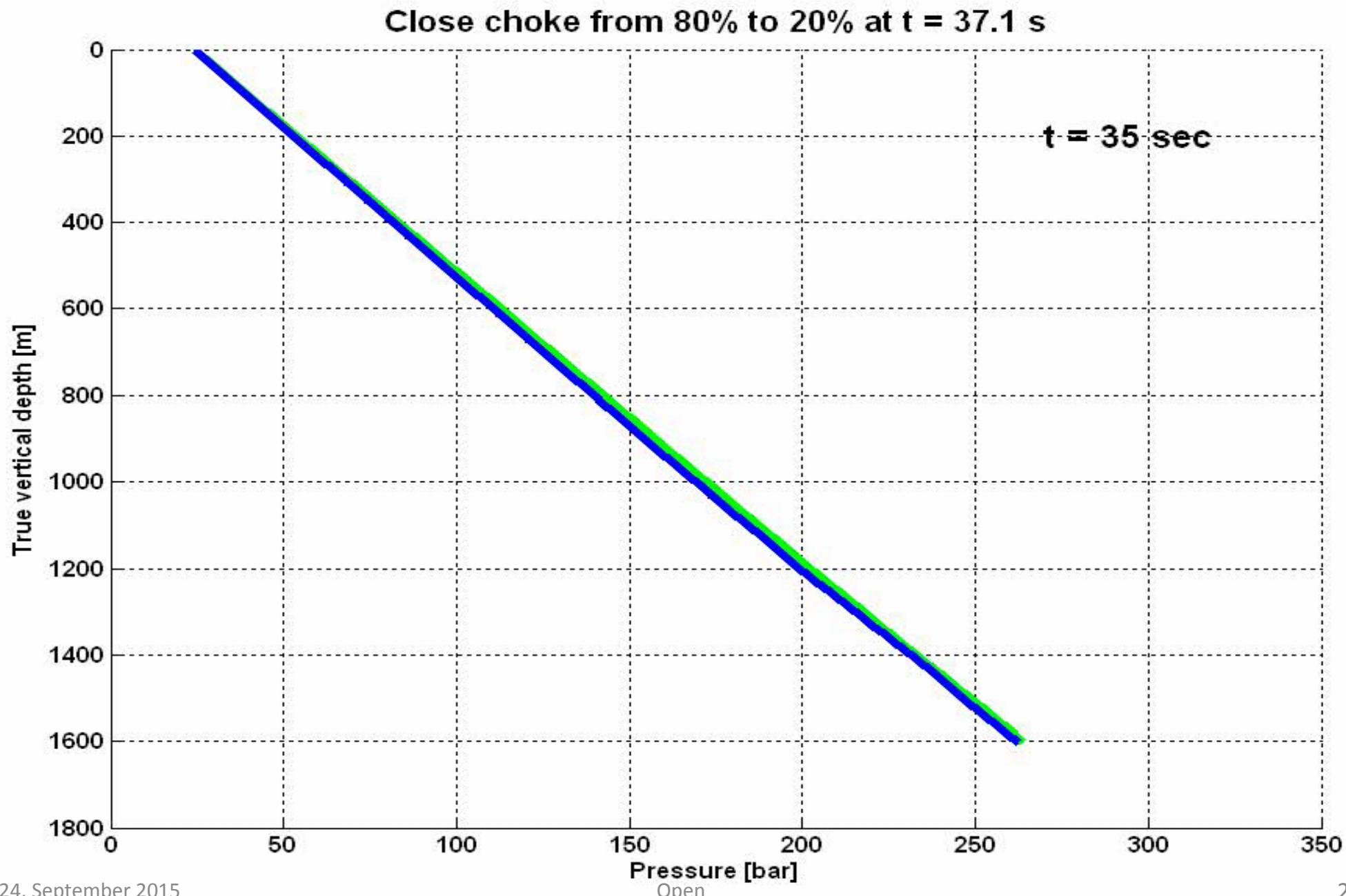


Advanced versus simplified model

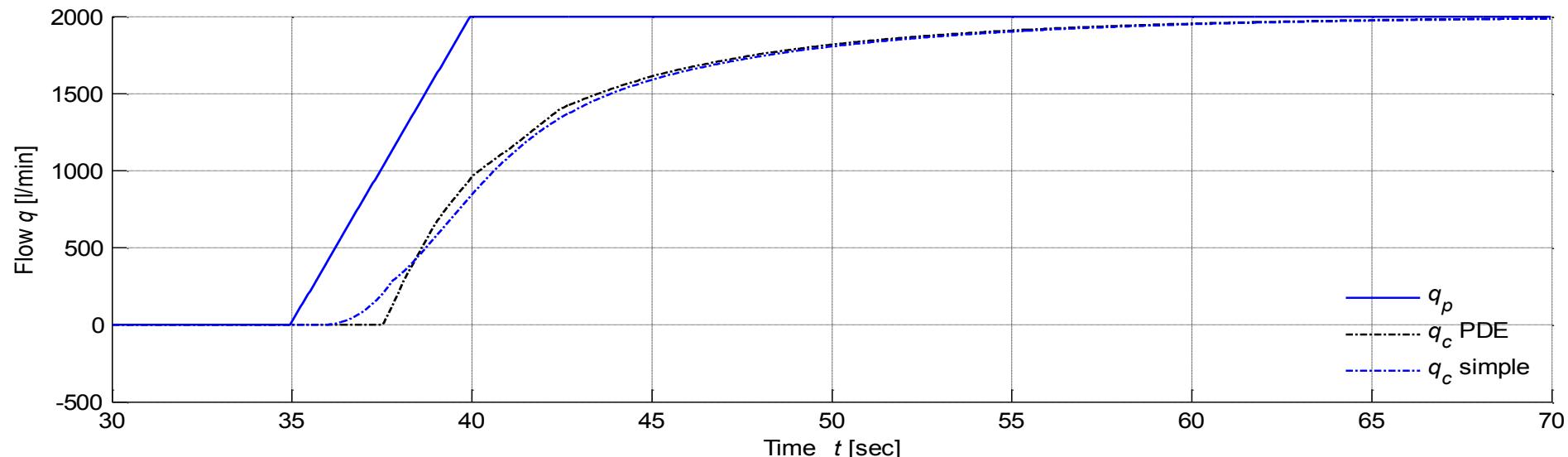
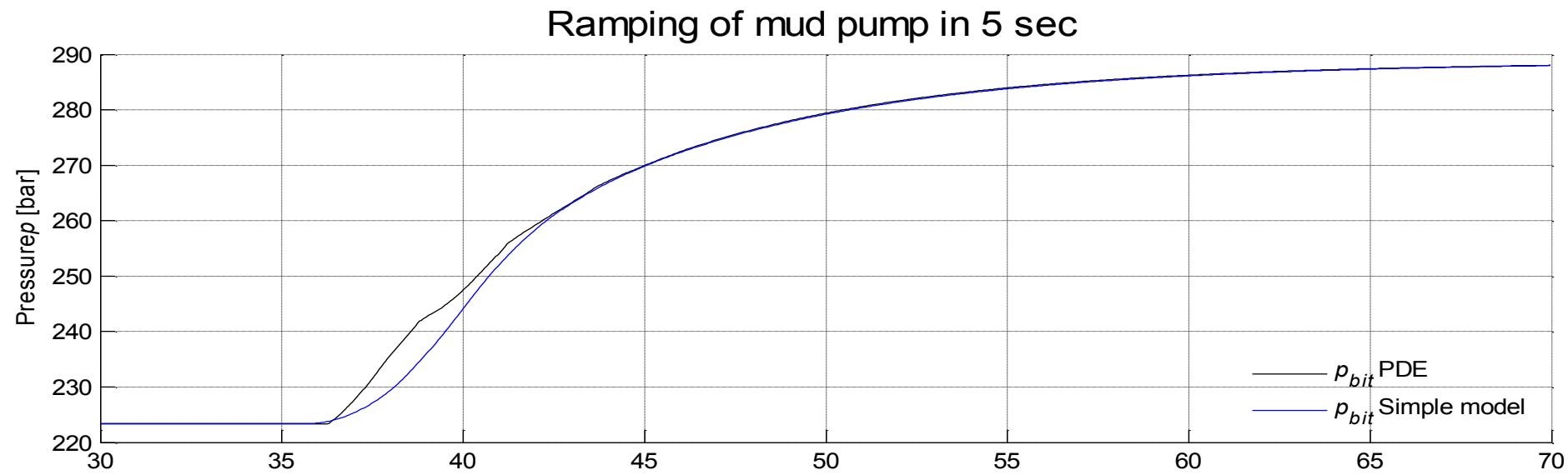
- Common for both
 - Basic assumptions
 - Steady-state characteristics
- Advanced model
 - Distributed flow and pressure variables along the flow path
- Simplified model
 - Averaged flow and pressure variables
- So what are the differences...



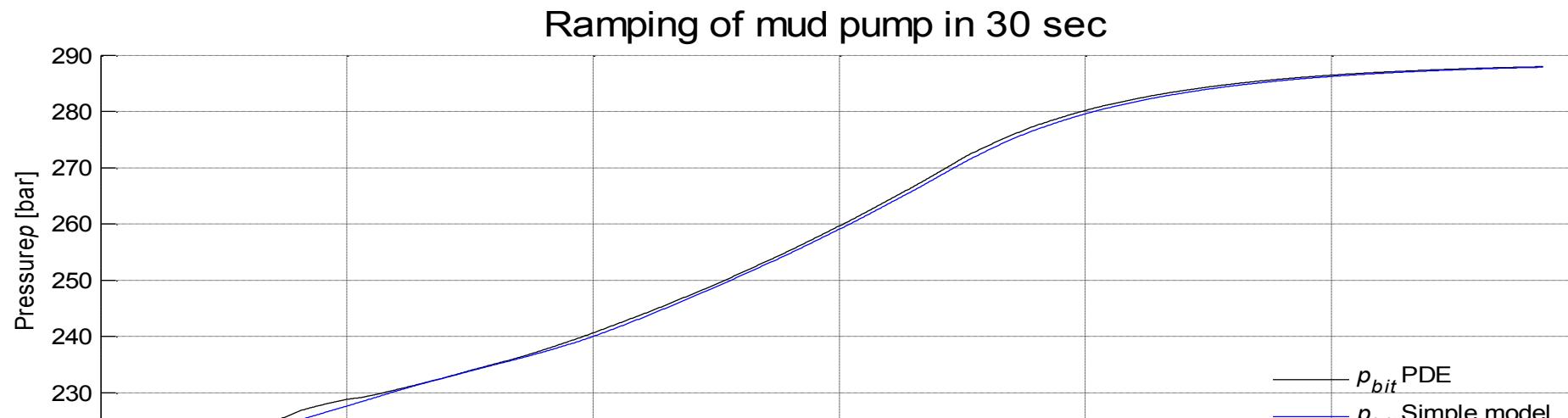
Propagation of pressure wave



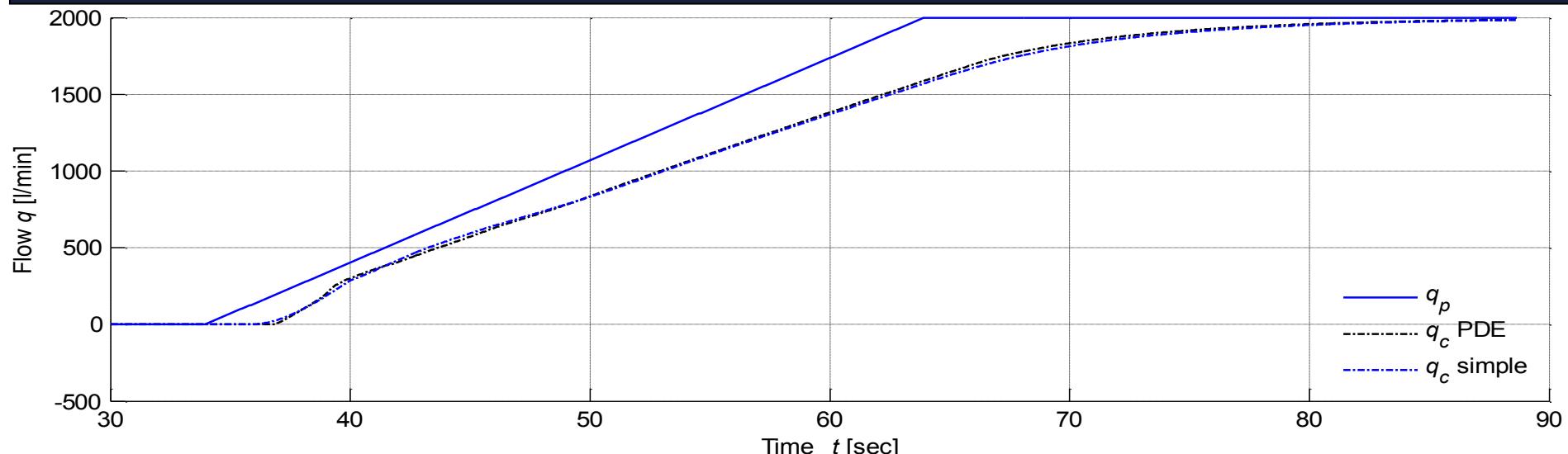
Extremely fast ramp-up of rig pump



Normal ramp-up of rig pump



The simple model captures the dominant well dynamics.
Sufficiently accurate for control design



Simple ODE model

- Pressure and flow dynamics

$$\frac{V_d}{\beta_d} \frac{dp_p}{dt} = q_p - q$$

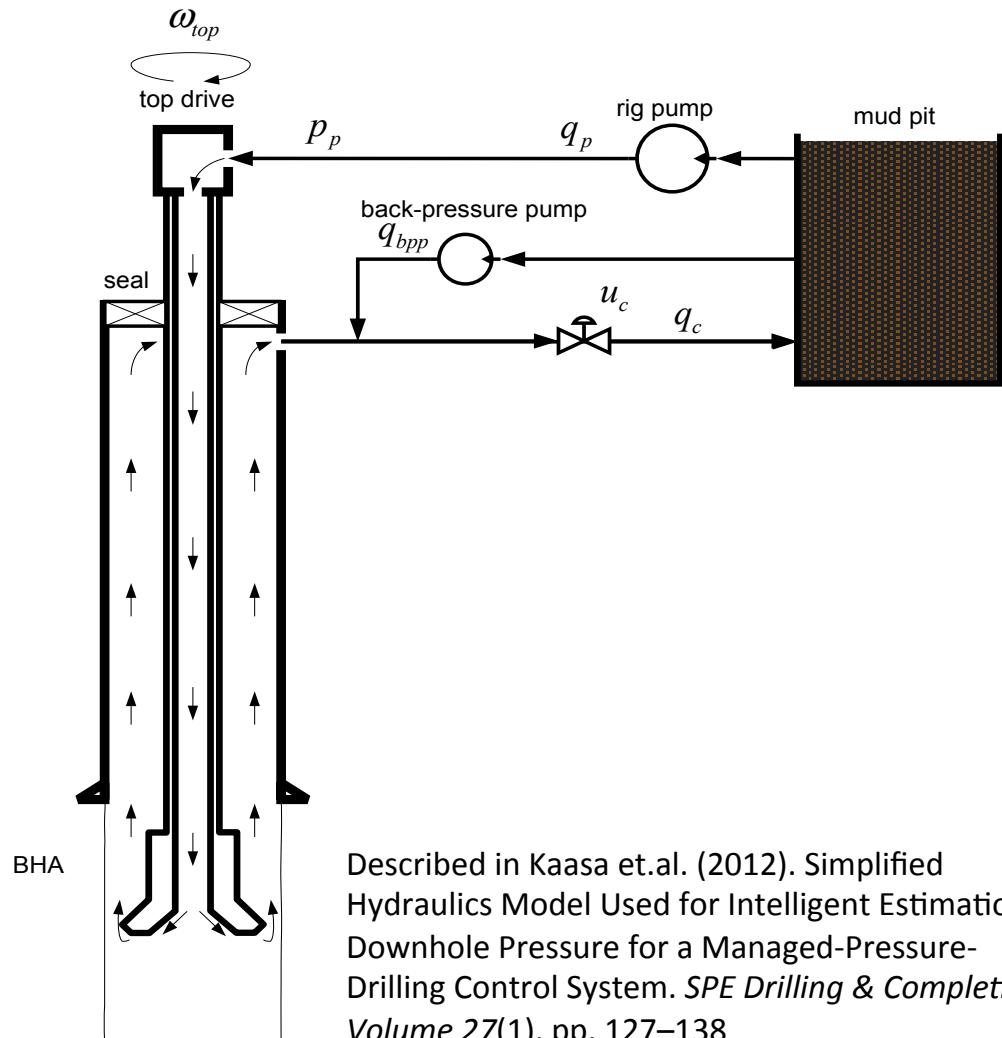
$$\frac{V_a}{\beta_a} \frac{dp_c}{dt} = -\frac{dV_a}{dt} + q + q_{bpp} - q_c(p_c, u)$$

$$M \frac{dq}{dt} = p_p - p_c - F(q) - \rho_d g h_d - \rho_a g h_a$$

- Downhole pressure

$$p_{dh} = p_c + \rho_a g h_a(x) + F_a(x, q)$$

- Simple model for controller and observer design
- Few parameters and low order
- *Suitable for most operations*



Described in Kaasa et.al. (2012). Simplified Hydraulics Model Used for Intelligent Estimation of Downhole Pressure for a Managed-Pressure-Drilling Control System. *SPE Drilling & Completion*, Volume 27(1), pp. 127–138

Unknown constants

- Dynamics

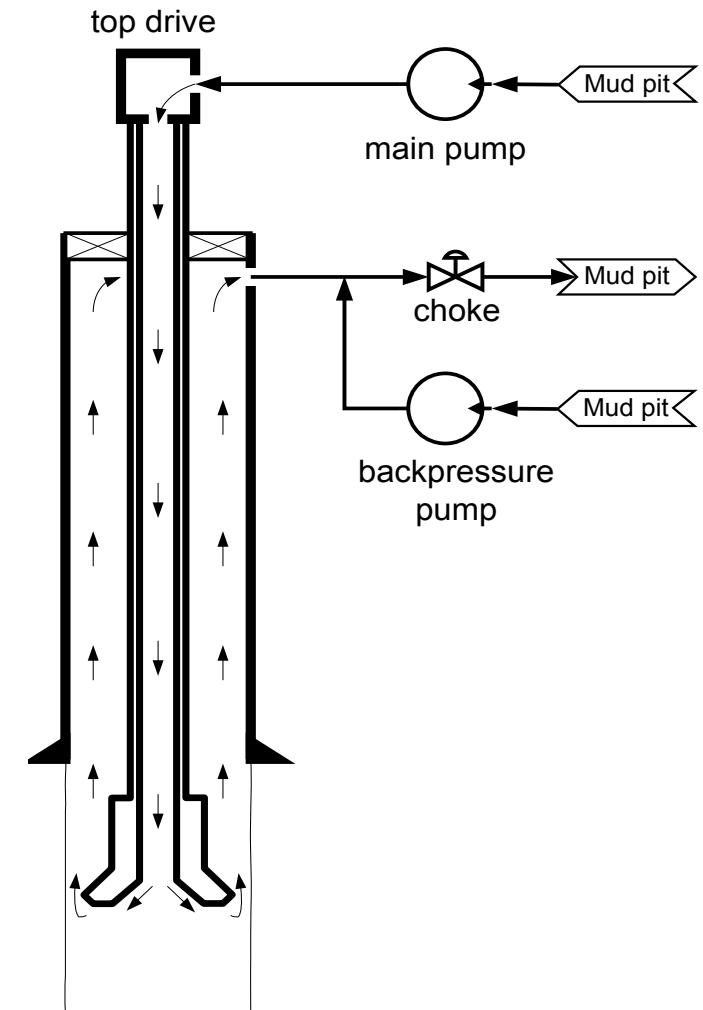
$$\frac{V_d}{\beta_d} \frac{dp_p}{dt} = q_p - q$$

$$\frac{V_a}{\beta_a} \frac{dp_c}{dt} = -\frac{dV_a}{dt} + q + q_{bpp} - q_c(p_c, u_c)$$

$$M \frac{dq}{dt} = p_p - p_c - f_d(q) - f_a(q) + \rho_d g h_d - \rho_a g h_a$$

- Output

$$p_{dh} = p_c + f_a(q) - \rho_a g h_a$$



Unknown nonlinearities

- Dynamics

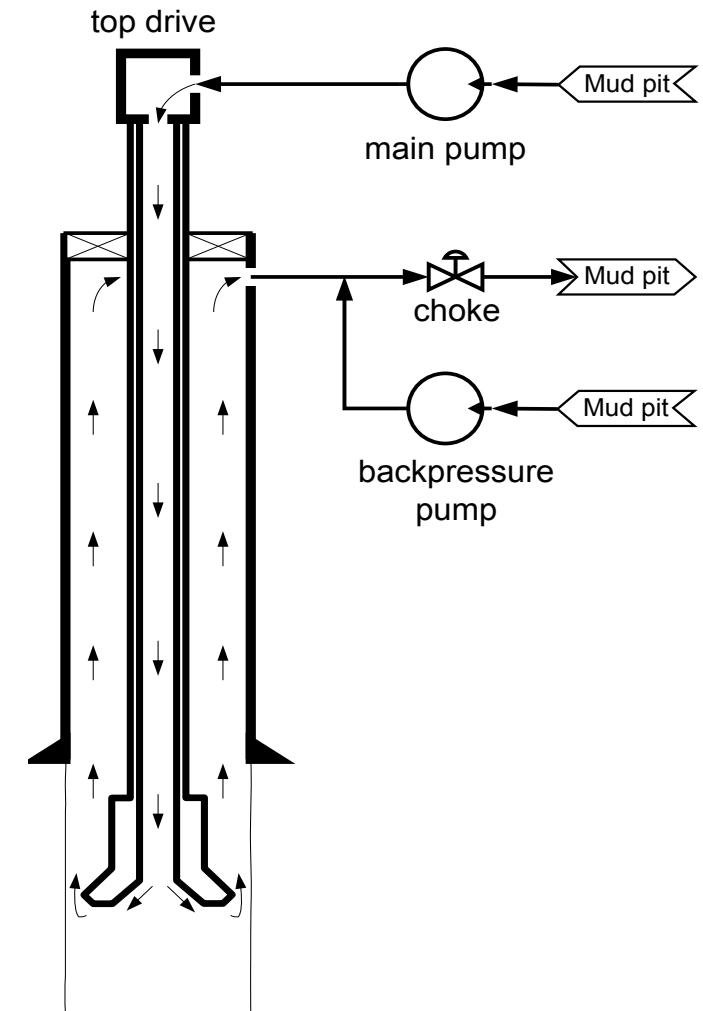
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$$\frac{V_a}{\beta_a} \frac{dp_c}{dt} = -\frac{dV_a}{dt} + q + q_{bpp} - q_c(p_c, u_c)$$

$$M_\Sigma \frac{dq}{dt} = p_p - p_a - f_d(q) - f_a(q) - \rho_d g h_d - \rho_a g h_a$$

- Output

$$p_{dh} = p_c + f_a(q) - \rho_a g h_a$$

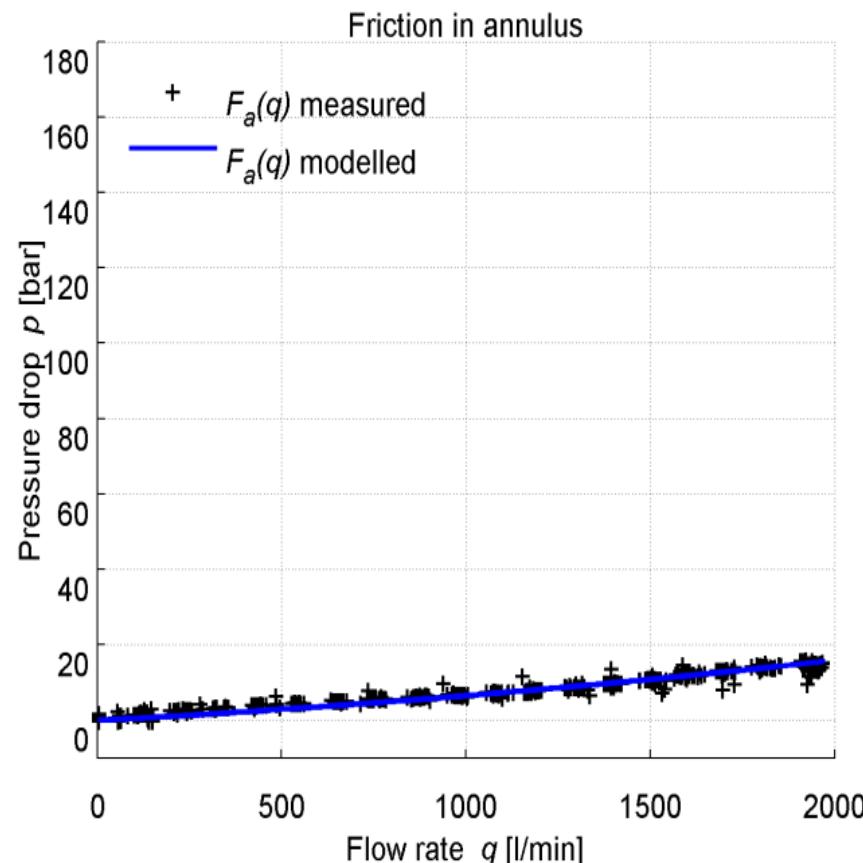


Friction characteristics

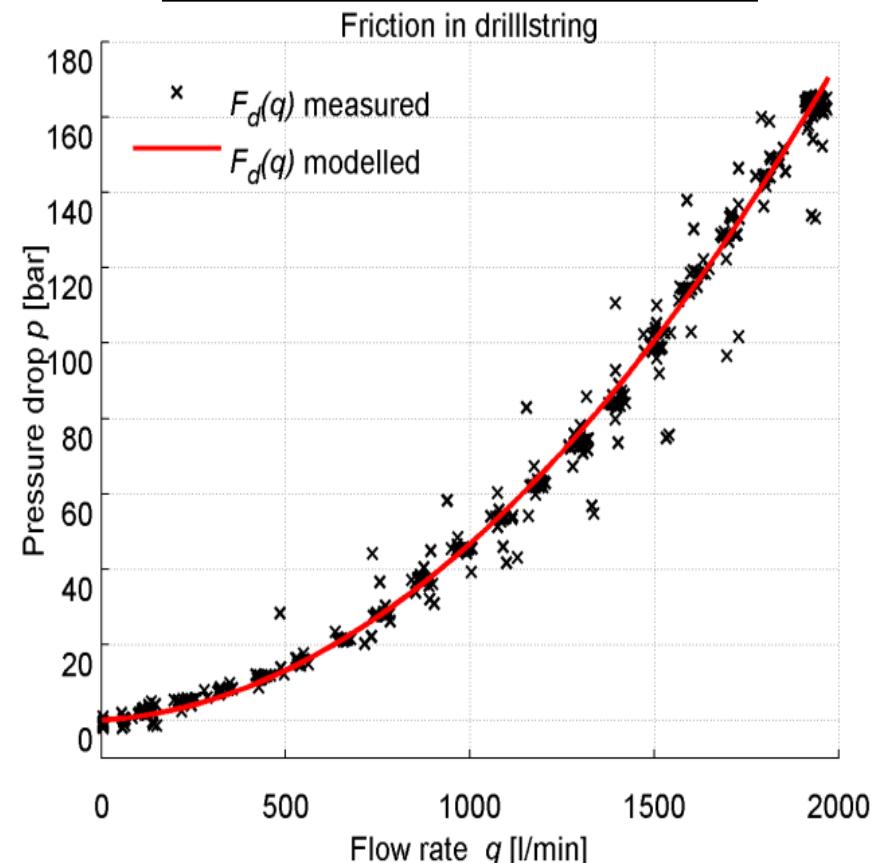


- Frictional pressure drop as function of flow

$$f_a(q) = C_a q + D_a q^2$$



$$f_d(q) = C_d q + D_d q^2$$



Unknown nonlinearities

- Dynamics

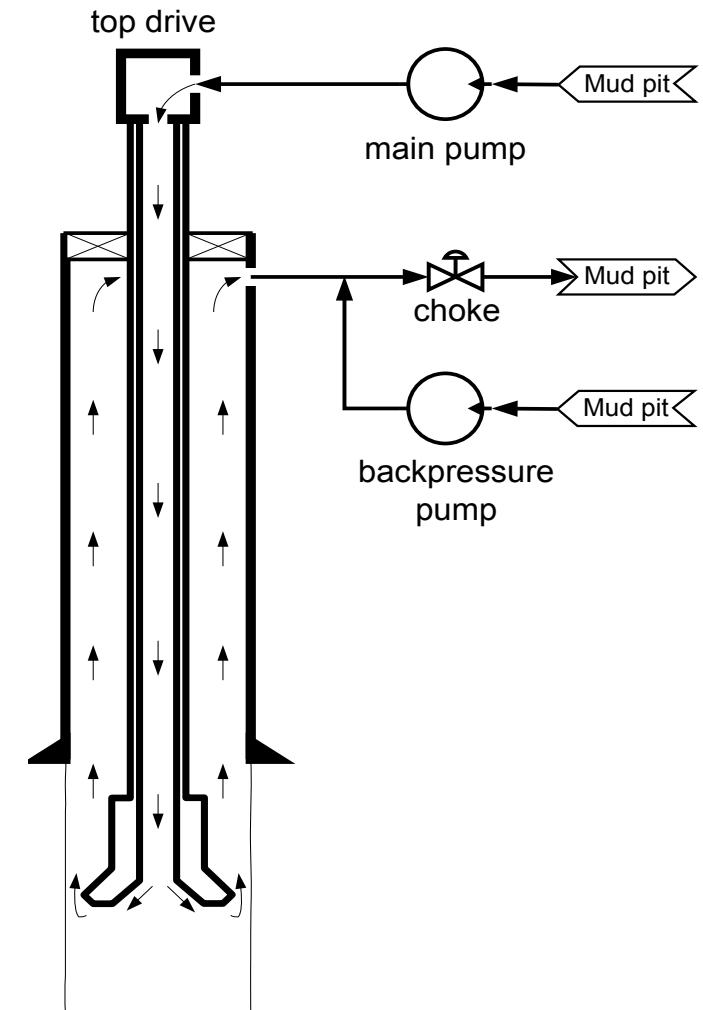
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$$\frac{V_a}{\beta_a} \frac{dp_c}{dt} = -\frac{dV_a}{dt} + q + q_{bpp} - q_c(p_c, u_c)$$

$$M_\Sigma \frac{dq}{dt} = p_p - p_c - f_d(q) - f_a(q) + \rho_d g h_d - \rho_a g h_a$$

- Output

$$p_{dh} = p_c + f_a(q) - \rho_a g h_a$$



Choke characteristics

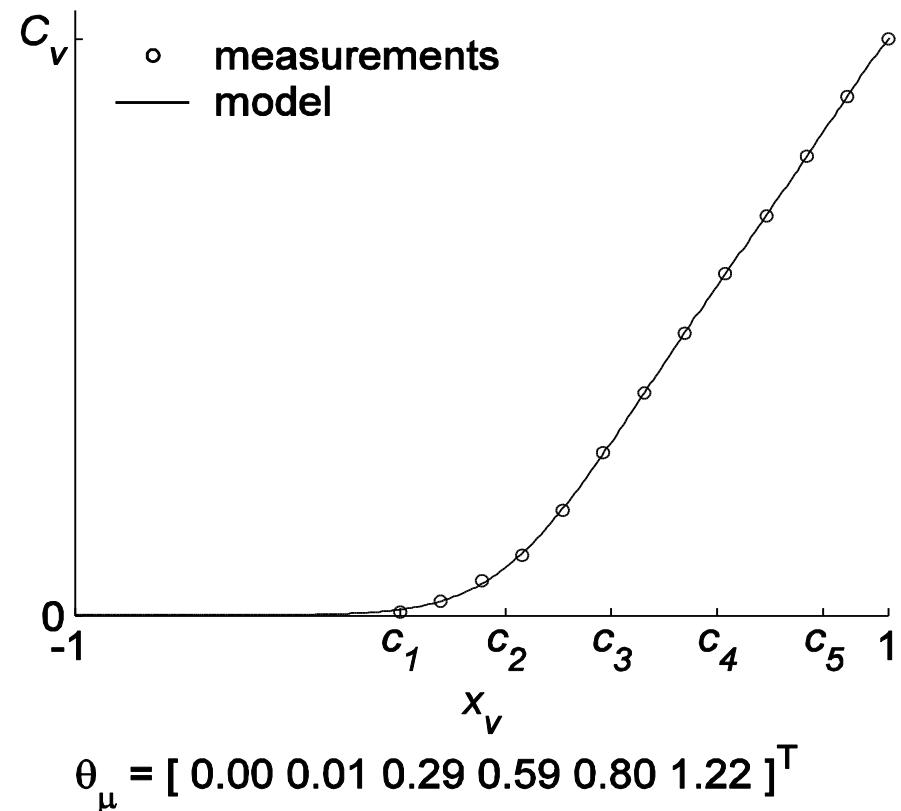
- Flow rate through choke

$$q_c(p_c, u_c) = \sqrt{(p_c - p_0)} g_c(u_c)$$

- Input nonlinearity

$$g_c(u_c) = \phi(u_c)^T \theta_c$$

- Saturation, dead zone, etc.
- Actuator dynamics
 - Negligible fast
 - Back lash, hysteresis, ...



Simplifications

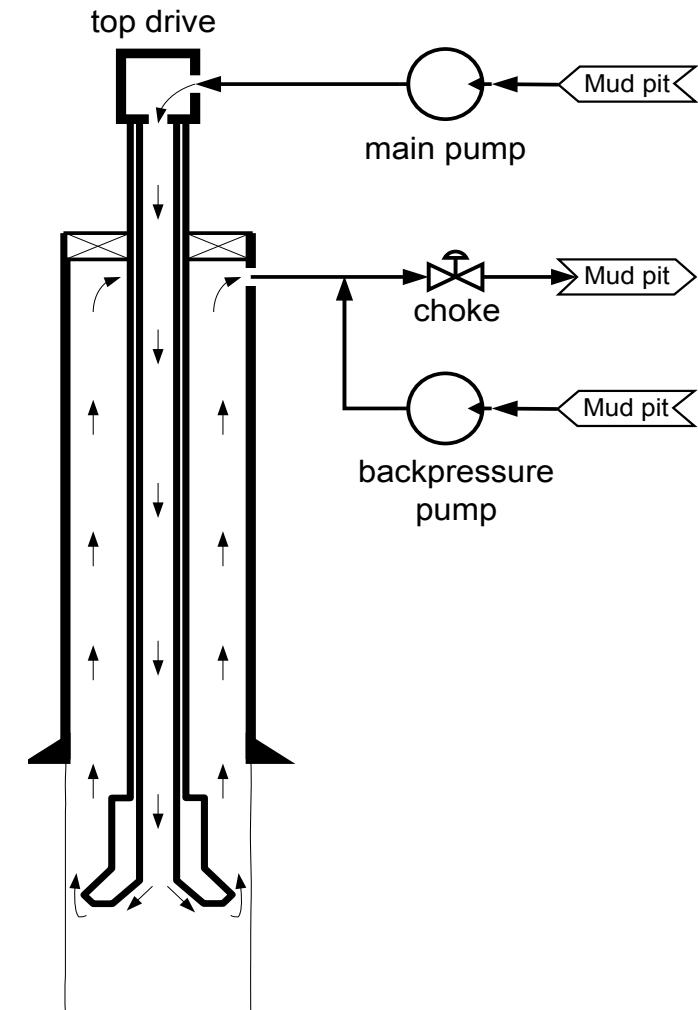


- Dynamics

$$\frac{V_d}{\beta_d} \frac{dp_p}{dt} = q_p - q$$

$$\frac{V_a}{\beta_a} \frac{dp_c}{dt} = -\cancel{\frac{dV_a}{dt}}^0 + q + \cancel{q_{bpp}}^0 - q_c(p_c, u_c)$$

$$M \frac{dq}{dt} = p_p - p_c - f_d(q) - f_a(q) + \rho_d g h_d - \rho_a g h_a$$



Hydraulic model - Summary



- Dynamics

$$C_d \frac{dp_p}{dt} = q_p - q$$

$$C_a \frac{dp_c}{dt} = q + q_{bpp} - q_c(p_c, u_c)$$

$$M \frac{dq}{dt} = p_p - p_c - f(q) + G$$

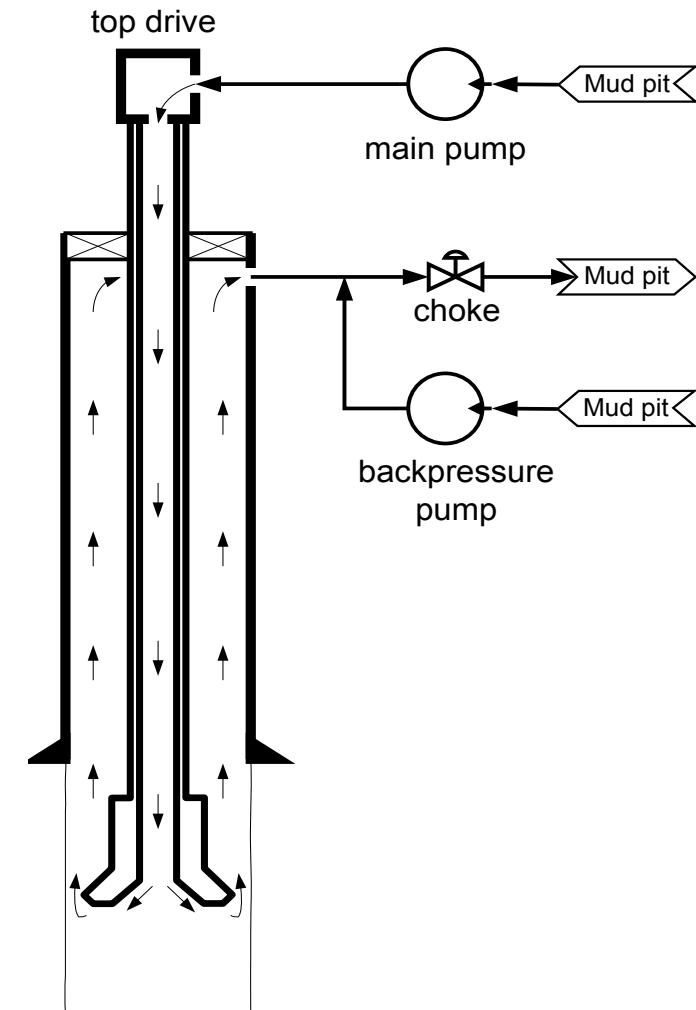
- Constants

$$G = \rho_d g h_d - \rho_a g h_a$$

- Nonlinearities

$$q_c(p_c, u_c) = \sqrt{(p_c - p_0)} g_c(u_c)$$

$$f(q) = (C_d + C_a)q + (D_d + D_a)q^2$$



Parametrization of nonlinearities

- Parameter-affine form

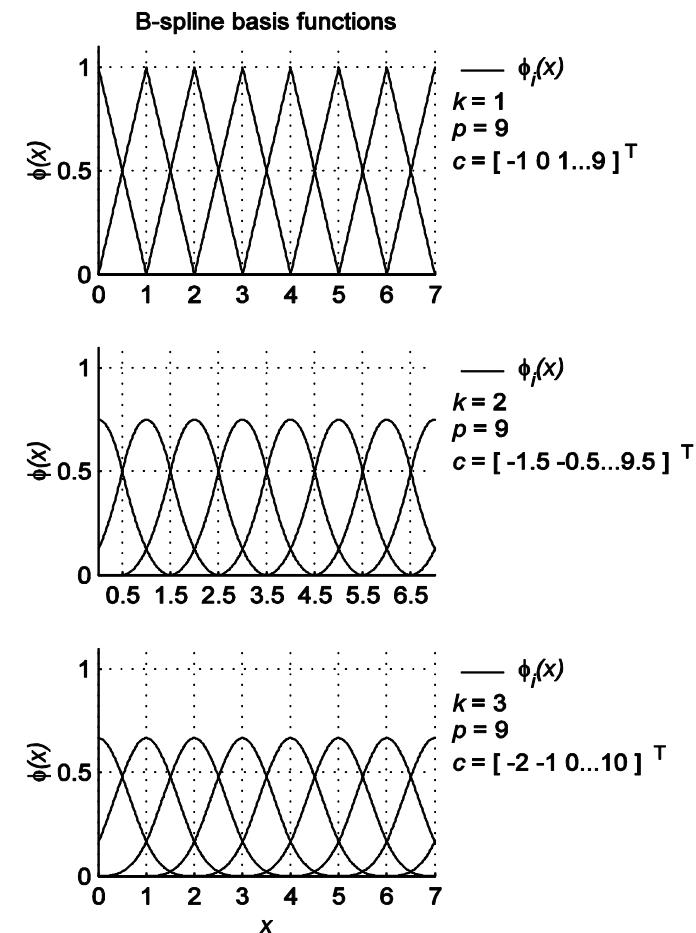
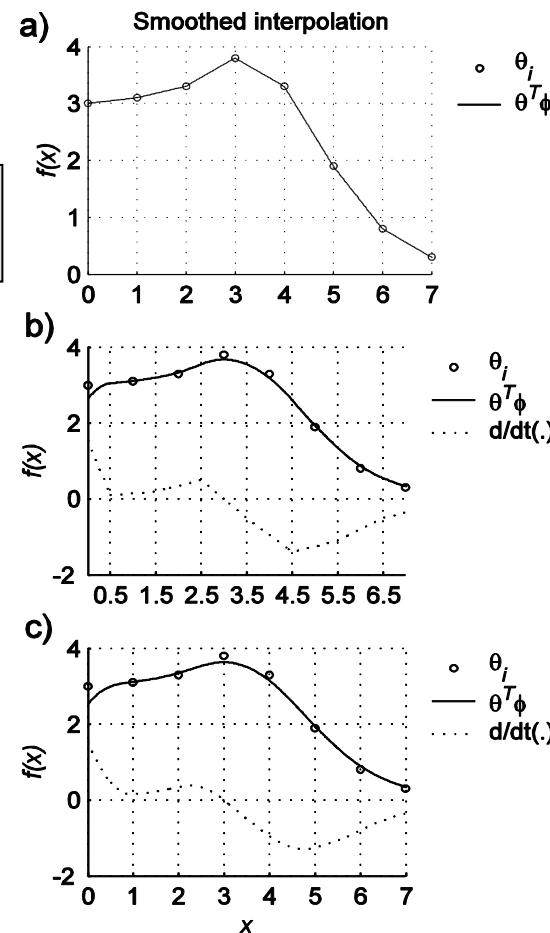
$$y = \phi(x)^T \theta$$

- Basis functions

$$\phi(x) = [\phi_1(x), \phi_2(x), \dots, \phi_p(x)]^T$$

– Example: $f(q) = a + bq + cq^2$

- Global vs local support
- Universal approximators
 - Interpolation: Linear splines
 - Smooth interpolation: quadratic, cubic splines, etc.



Problem formulation for estimation



- Parameter-affine model

$$y = \phi(u)^T \theta$$

- Measurements

$$\begin{aligned} t_1 &: y_1, u_1 \\ t_2 &: y_2, u_2 \\ &\vdots \\ t_N &: y_N, u_N \end{aligned}$$

- Example $y = a + bq + cq^2$

$$\begin{aligned} y &= \phi(u)^T \theta \\ &\Downarrow \\ \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_N \end{bmatrix} &= \begin{bmatrix} \phi(u_1)^T \\ \phi(u_2)^T \\ \vdots \\ \phi(u_N)^T \end{bmatrix} \theta \\ &\Downarrow \\ Y(y_1, y_2, \dots, y_N) &= \Psi(u_1, u_2, \dots, u_N) \theta \end{aligned}$$

Discretization

- Dynamics in continuous-time form

$$\frac{dx}{dt} = f(x, t)$$

- Hydraulic model

$$\frac{V_d}{\beta_d} \frac{dp_p}{dt} = q_p - q$$

$$\frac{V_a}{\beta_a} \frac{dp_c}{dt} = q + q_{bpp} - q_c(p_c, u_c)$$

$$M \frac{dq}{dt} = p_p - p_c - f(q) + \Delta G$$

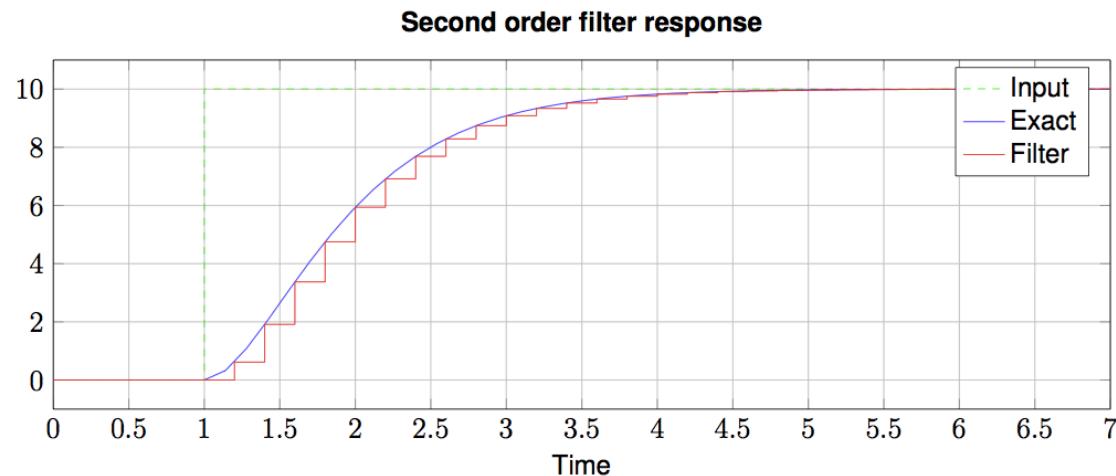
- Approximate derivative

- Euler:

$$x_{k+1} = x_k + \Delta t f(x_k, t_k)$$

- Solve analytically/numerically

$$x_{k+1} = x_k + \int_{t_k}^{t_{k+1}} f(x(\tau), \tau) d\tau$$



Estimation - Where to start?

- Dynamics

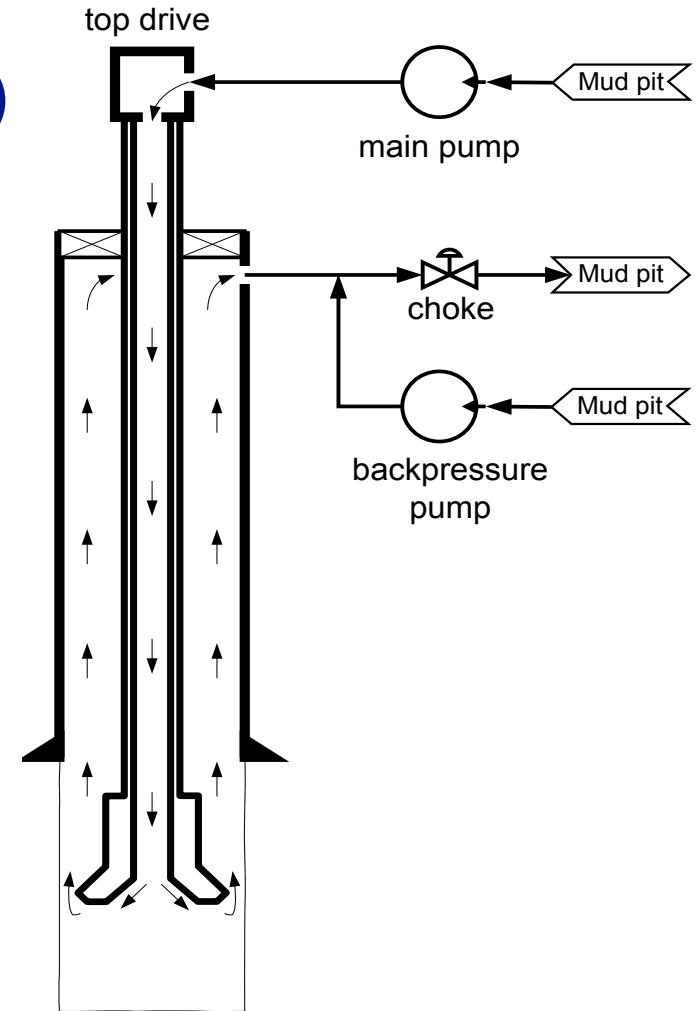
$$\begin{aligned} \frac{V_d}{\beta_d} \frac{dp_p}{dt} &= q_p - q \\ \frac{V_a}{\beta_a} \frac{dp_c}{dt} &= q + q_{bpp} - \sqrt{(p_c - p_0)} g_c(u_c) \\ M \frac{dq}{dt} &= p_p - p_c - f(q) + \Delta G \end{aligned}$$

$g_c(u_c) = \phi(u_c)^T \theta_c$

- Output

$$p_{dh} = p_c + f_a(q) - \rho_a gh$$

$$\begin{aligned} f_d(q) &= C_d q + D_d q^2 \\ f_a(q) &= C_a q + D_a q^2 \end{aligned}$$



Estimation - Divide & Conquer



- Isolate subsystems
 - Steady-state analysis
 - Measure directly
- Example: Actuator with nonlinear input

$$\begin{aligned}\tau \frac{dx}{dt} &= -x + g(u, \theta) \\ y &= x\end{aligned}$$

- Identify / design experiments to perform

Estimate parameters of the hydraulic model



- Dynamics

$$\frac{V_d}{\beta_d} \frac{dp_p}{dt} = q_p - q$$

$$\frac{V_a}{\beta_a} \frac{dp_c}{dt} = q - \sqrt{(p_c - p_0)} g_c(u_c)$$

$$M \frac{dq}{dt} = p_p - p_c - f(q) + \Delta G$$

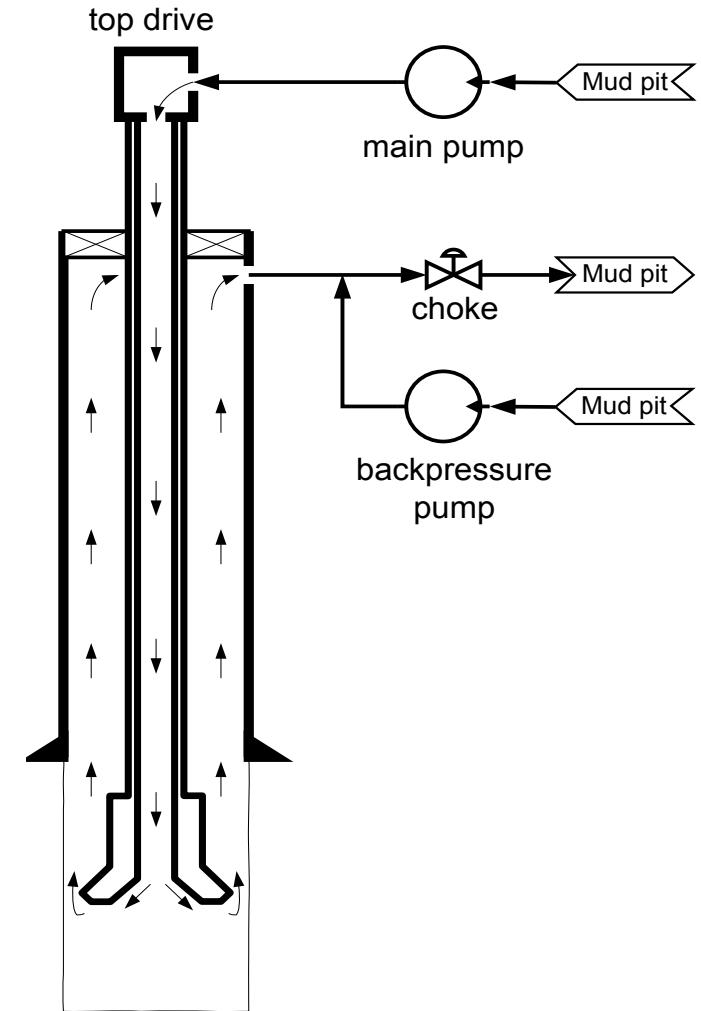
$$g_c(u_c) = \phi(u_c)^T \theta_c$$

- Output

$$p_{dh} = p_c + f_a(q) - \rho_a g h$$

$$f_d(q) = C_d q + D_d q^2$$

$$f_a(q) = C_a q + D_a q^2$$



Pre-processing of data



- Model errors
 - Unmodelled dynamics
 - Approximations
 - Sensor errors
- Sensor errors
 - Outliers
 - Offset
- Accuracy
 - Repeatability
 - Resolution
 - Range
 - Linearity

Summary - Task description



- Task
 - Offline estimation of parameters of hydraulic model from real well data
- What you will get to work with?
 - Model structure and given parameters
 - Description of model and values of given parameters
 - Real measurements from drilling operations in simple text (ascii) or Matlab (mat) format
 - Reference material (papers)
- You will need to:
 - Select and pre-process which data to use for estimation of the different parameters

- Estimate parameters of static nonlinearities
 - Nonlinear input characteristic $g_c(u_c)$

$$q_c(p_c, u_c) = \sqrt{(p_c - p_0)} g_c(u_c)$$

- Frictional pressure drop as function of rate

$$f_d(q) = C_d q + D_d q^2$$

$$f_a(q) = C_a q + D_a q^2$$

- Estimate parameters of dominating dynamics

$$\frac{V_d}{\beta_d} \frac{dp_p}{dt} = q_p - q$$

$$\frac{V_a}{\beta_a} \frac{dp_c}{dt} = q + q_{bpp} - q_c(p_c, u_c)$$

$$M \frac{dq}{dt} = p_p - p_c - f(q) - \Delta G$$

TK17 System Identification, 2015

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