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Long-term Production Forecasting Using Multivariate Time Series Analysis and a Novel Residual 3D-CNN LSTM Model

Presented by:
Milad Masroor

Supervisor:
Dr. Mohammad Emami Niri

Advisor:
Dr. Mozhdeh Sajjadi

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Problem Definition



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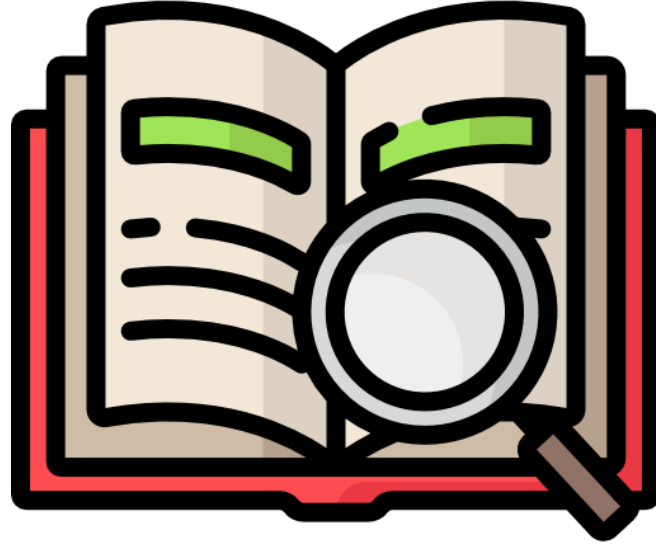


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- ❖ For decades, petroleum engineers and researchers have been looking for a reliable and straightforward approach to predicting the oil production of petroleum wells.
- ❖ **Conventional approaches and soft computing approaches.**
- ❖ The conventional methodologies: **analogy, volumetric, material balance, decline curve fitting, and reservoir simulation.**
- ❖ Soft computing approaches: **Machine Learning (ML) algorithms**
- ❖ **Deep Learning (DL) algorithms: CNNs (convolutional neural networks) and RNNs (recurrent neural networks)**
- ❖ **RNNs: LSTM (Long Short-Term Memory) and GRU (Gated Recurrent Unit).**



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Literature Review



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❖ According to the literature, production forecasting using artificial intelligence (AI)-based methods can be classified into three categories based on the type of data-driven forecasting technique they utilized: (1) traditional point-data regressor algorithms, (2) conventional ML algorithms, and (3) DL algorithms.

Type of data-driven forecasting technique	Authors	Algorithms
Traditional point-data regressor algorithms	Aliyuda and Howell, 2019	support vector machine (SVM)
	Guo et al., 2021	multiple linear regression (MLR)
		SVR
		gaussian process regression (GPR)
Type of data-driven forecasting technique	Authors	Algorithms
Traditional ML algorithms	Klie, 2015	radial basis function (RBF)
	Cao et al., 2016	artificial neural network (ANN)
	Fulford et al., 2016	Bayesian ML technique
	Jia and Zhang, 2016	ANN
	Li and Han, 2017	ANN
	Khan et al., 2019	Artificial neuro fuzzy inference systems (ANFIS)
		SVM
		ANN



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Type of data-driven forecasting technique	Authors	Algorithms
DL algorithms	Li et al., 2022	temporal convolutional networks (TCN) LSTM
	Calvette et al., 2019	LSTM Bidirectional LSTM
	Bao et al., 2020	Cascaded LSTM EnKF enhanced LSTM Standard LSTM
	Li et al., 2022	CNN PSO-CNN LSTM PSO-LSTM CNN-LSTM PSO-CNN-LSTM
	Zha et al., 2022	Deep feedforward neural network (DNN) RNN CNN LSTM CNN-LSTM



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Innovation and Research Value



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❖ There are **three main shortcomings** associated with these studies:

1. Not capable of predicting multiple time series features simultaneously.

Solution: Combination of two time-series forecasting methods: multiple-output and multiple-step.

2. Not considering the information of adjacent wells

Solution: Using production and injection data, we have developed an artificial 3D feature image to determine the connection between wells.

3. Their intelligent models lack residuals and deeper bottleneck structures.

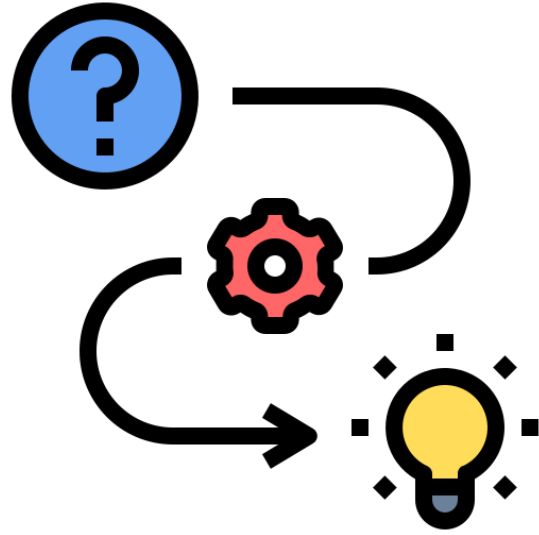
Solution: As a result, the residual and deeper bottleneck structures are intended to reduce the training time of the neural networks used in this study.



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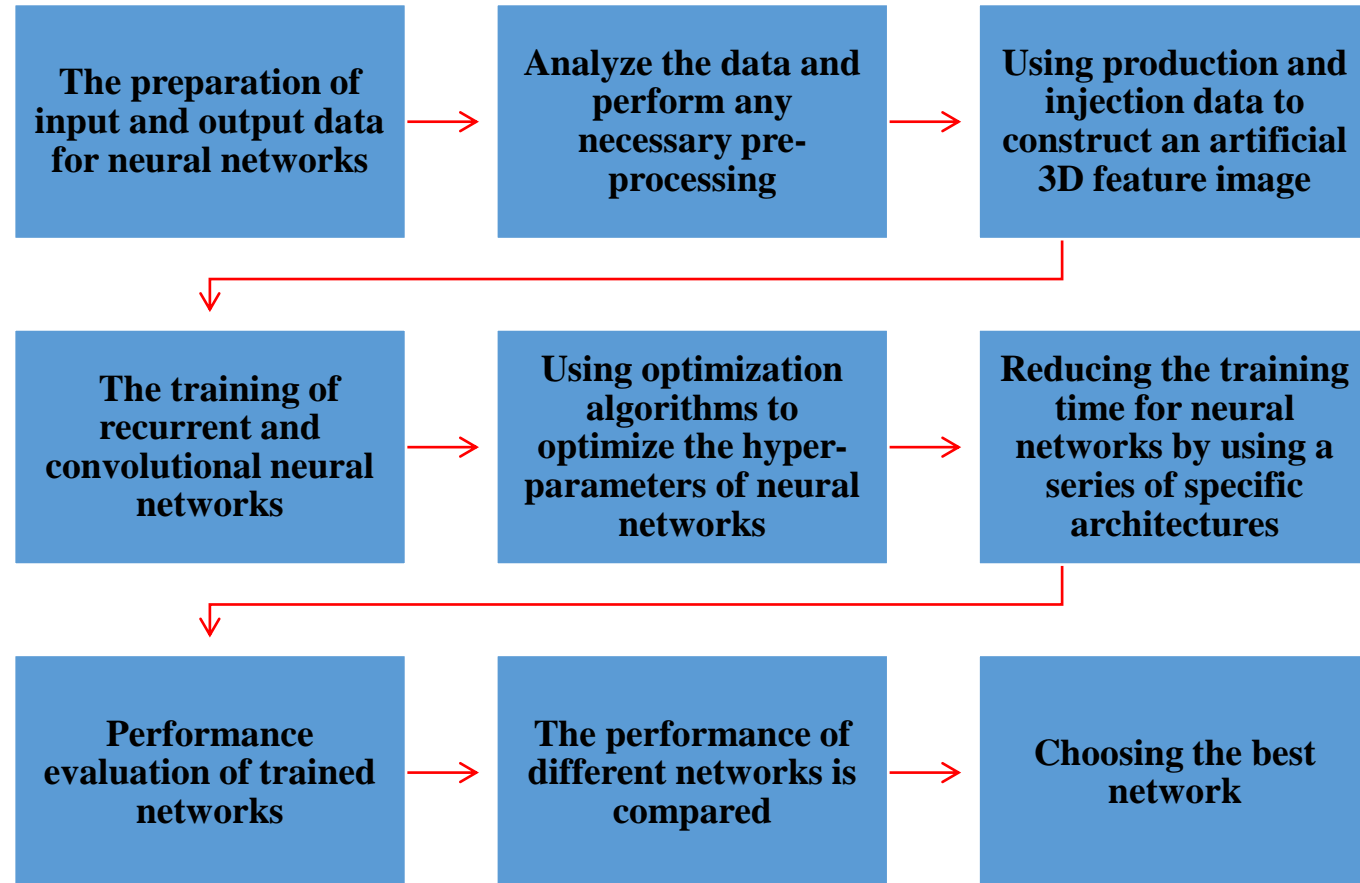
The General Process of Problem Solving



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Description of the Synthetic Model



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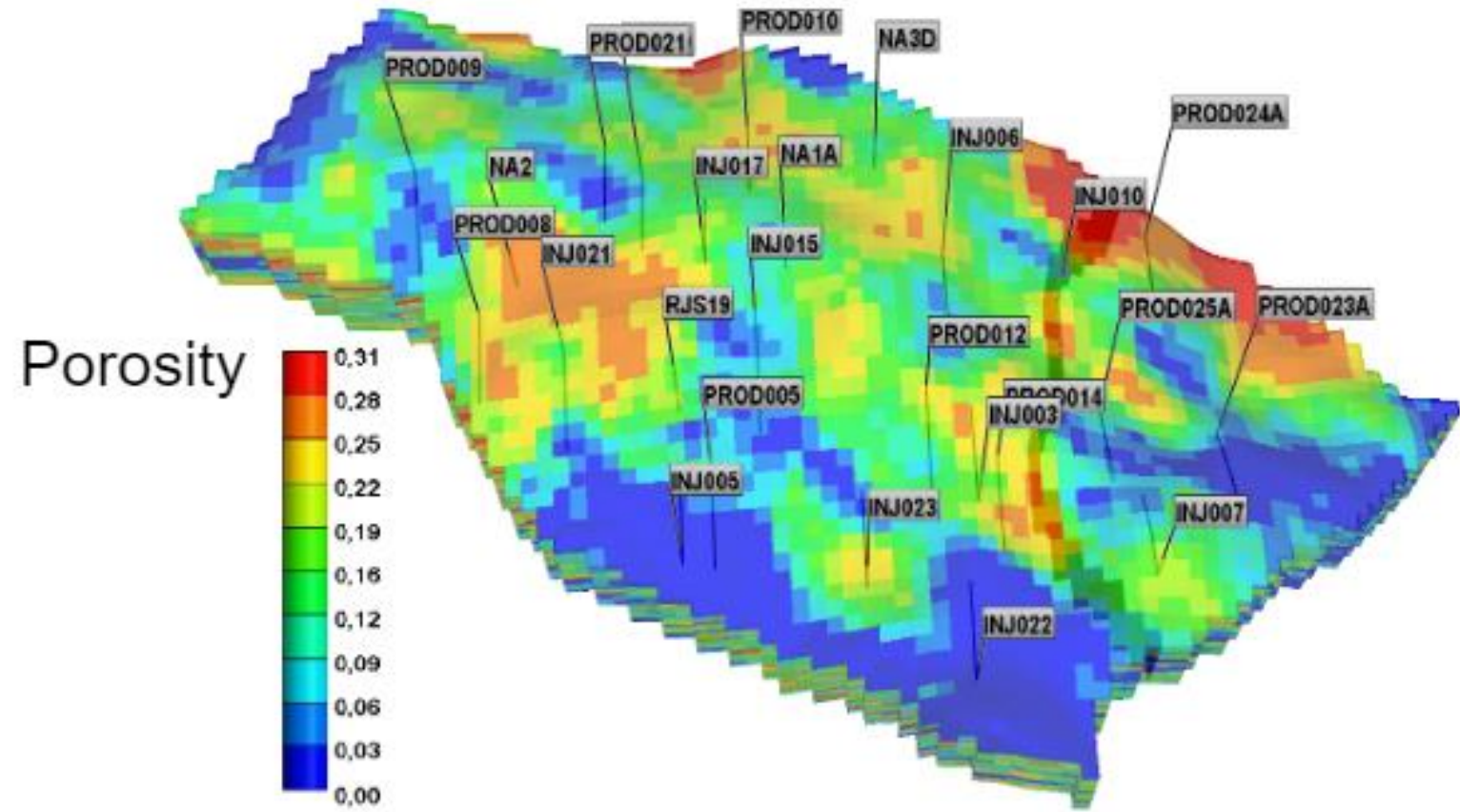


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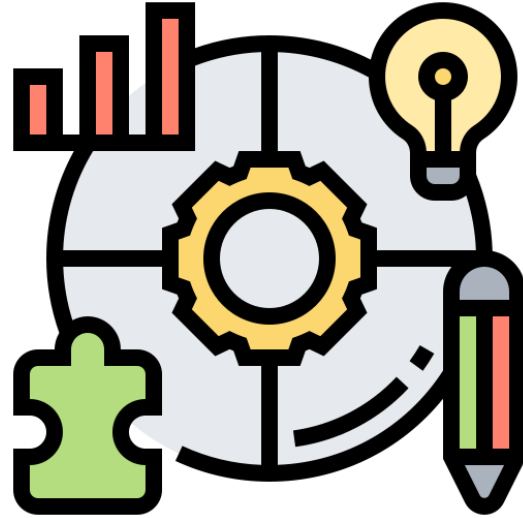
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- ❖ The final dataset is the **UNISIM-I benchmark**, created by the **UNISIM group** at the University of Campinas. This synthetic benchmark runs on the **CMG-IMEX** simulator.
- ❖ The UNISIM-I model is based on the geomodel of **Namorado Field**, located in the Campos Basin in Brazil.





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Methodology



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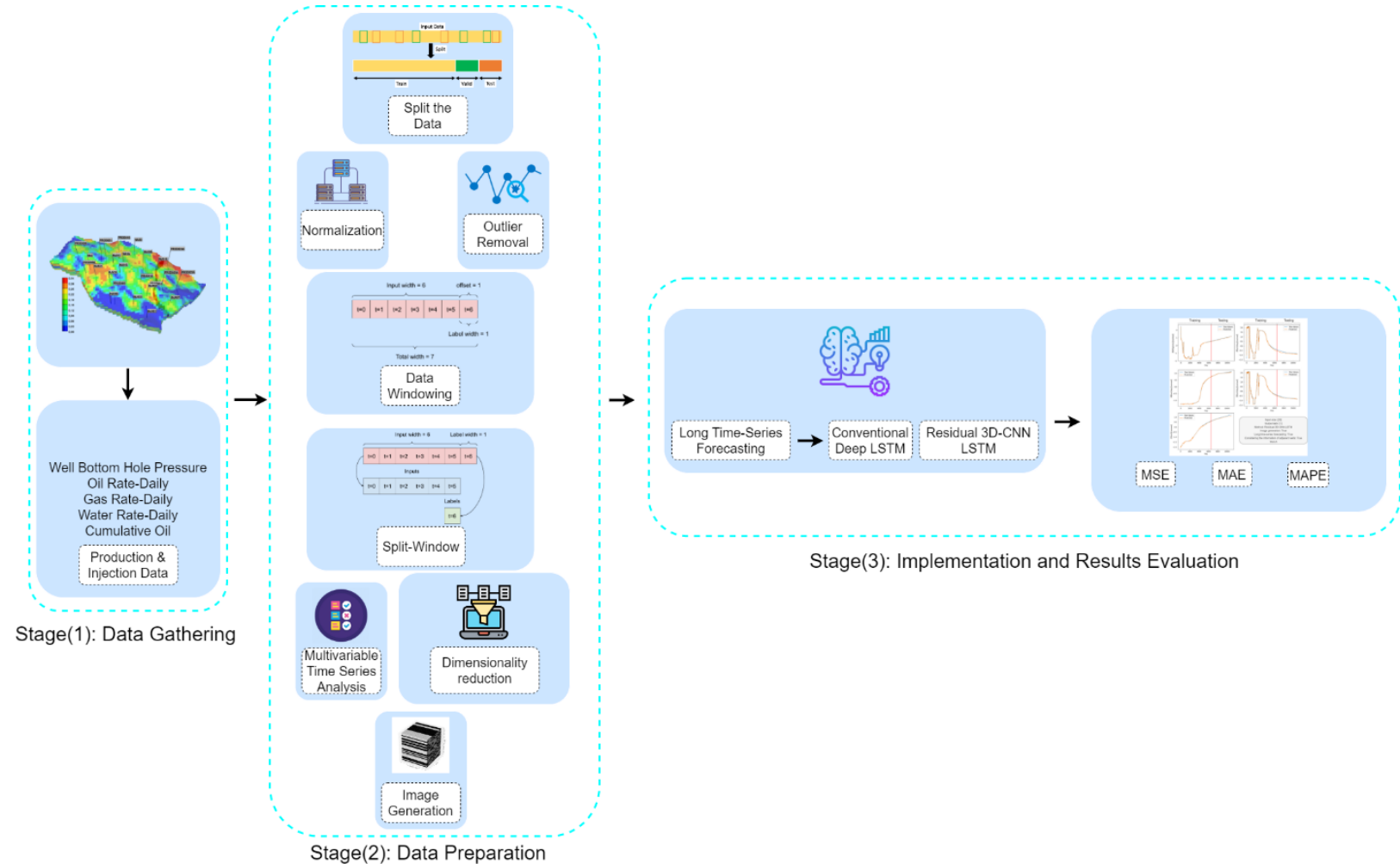


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- ❖ There are three main stages in the proposed workflow for analyzing and forecasting production data: data gathering and description (stage 1), data preparation (stage 2), and the implementation of (training) and evaluation of intelligent models (stage 3).





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Stage (1): data gathering and description

- ❖ In this research, the production data of two wells (Well NA1A & Well NA3D) from the UNISIM-I synthetic model were used to build the final database.

Data Category	Parameter, Unit	Definition	Source	Data type
Production	BHP, kg/cm^2	Bottom Hole pressure	UNISIM-I: Synthetic Model	Continuous
Production	CO, m^3	Cumulative Oil	UNISIM-I: Synthetic Model	Continuous
Production	OR, m^3/day	Oil Rate-Daily	UNISIM-I: Synthetic Model	Continuous
Production	GR, m^3/day	Gas Rate-Daily	UNISIM-I: Synthetic Model	Continuous
Production	WR, m^3/day	Water Rate-Daily	UNISIM-I: Synthetic Model	Continuous

Well Name, No. of Samples	Variable	Minimum	Maximum	Mean	STD
Well NA1A, 10957	BHP (kg/cm^2)	189.276413	3.243229e+02	2.456801e+02	3.161153e+01
	CO (m^3)	0	8.828875e+06	5.488739e+06	2.727175e+06
	OR (m^3/day)	0	2.071000e+03	8.057748e+02	5.906355e+02
	GR (m^3/day)	0	2.349680e+05	9.142010e+04	6.723840e+04
	WR (m^3/day)	0	1.547000e+03	8.225214e+02	5.473949e+02
Well NA3D, 10957	BHP (kg/cm^2)	189.645813	3.287782e+02	2.228425e+02	2.690785e+01
	CO (m^3)	0	7.561194e+06	4.213243e+06	2.594496e+06
	OR (m^3/day)	0	1.973000e+03	6.900789e+02	4.721571e+02
	GR (m^3/day)	0	2.238440e+05	7.830664e+04	5.372015e+04
	WR (m^3/day)	0	1.542000e+03	7.742698e+02	6.419767e+02



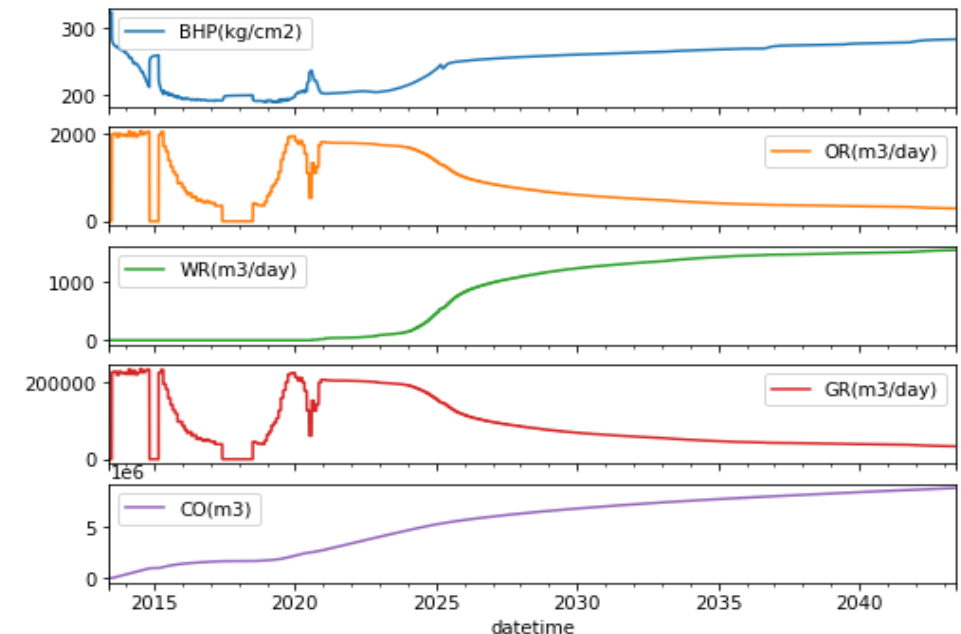
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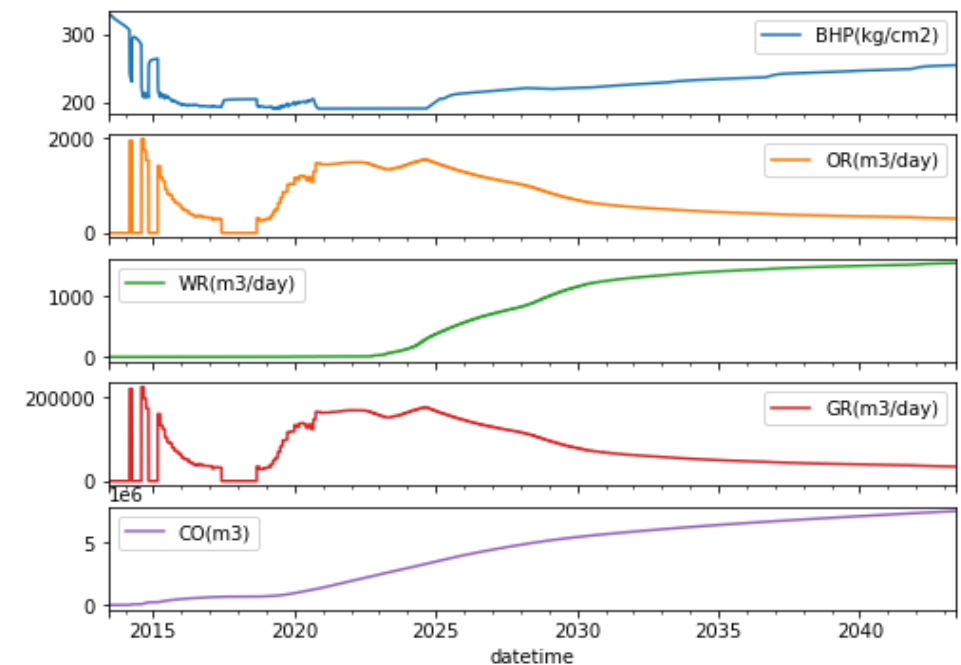
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Stage (1): data gathering and description

Well NA1A



Well NA3D





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Stage (2): data preparation

❖ In this study, the following pre-processing steps are applied to the production dataset:

1. Split the data:

- ❖ We'll use a **(42%, 18%, 40%) (Long time-series forecasting)** split for the training, validation, and test sets. Note the data is **not** being randomly shuffled before splitting. This is for two reasons:
1. It ensures that chopping the data into windows of consecutive samples is still possible.
 2. It ensures that the validation/test results are more realistic, being evaluated on data collected after the model was trained.

2. Normalize the data:

- ❖ It is important to scale features before training a neural network. Normalization is a common way of doing this scaling.

Normalization Technique	Formula
Linear Scaling	$x' = (x - x_{\min}) / (x_{\max} - x_{\min})$
Clipping	If $x > \max$, then $x' = \max$. If $x < \min$, then $x' = \min$.
Log Scaling	$x' = \log(x)$
Z-score	$x' = (x - \mu) / \sigma$

- ❖ Subtract the mean and divide by the standard deviation of each feature. The mean and standard deviation should only be computed using the training data so that the models have no access to the values in the validation and test sets.



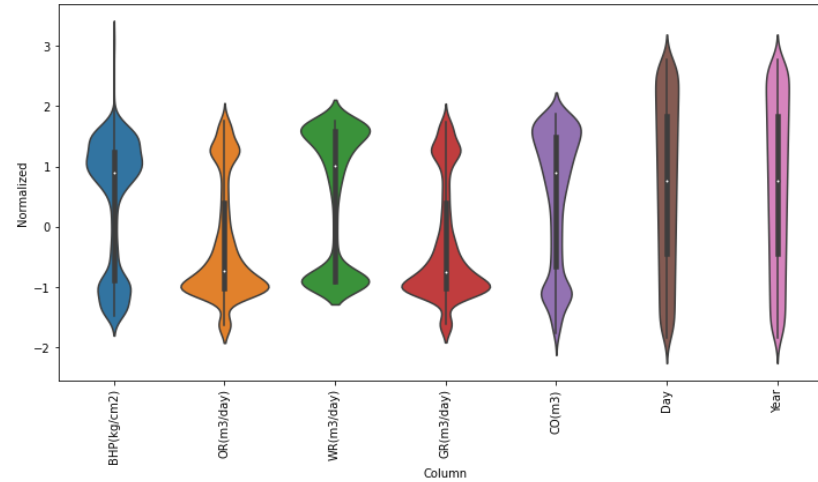
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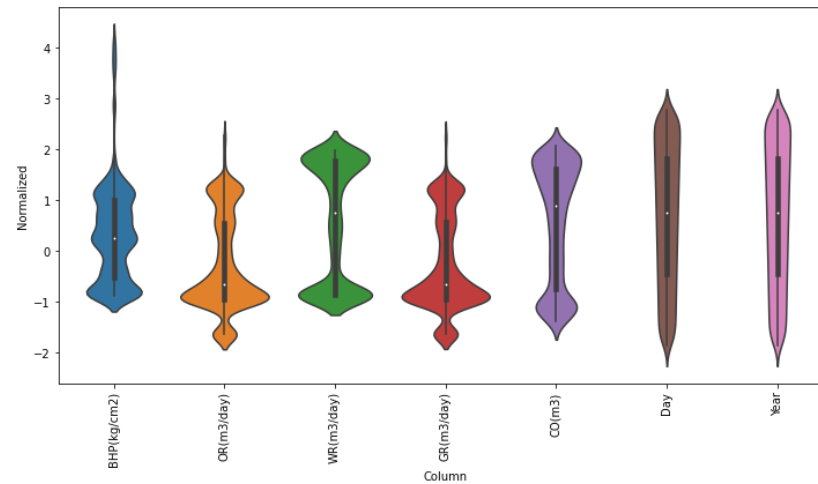
3. Outlier removal:

Well NA1A



Now peek at the distribution of the features. Some features do have long tails, but there are no obvious errors.

Well NA3D

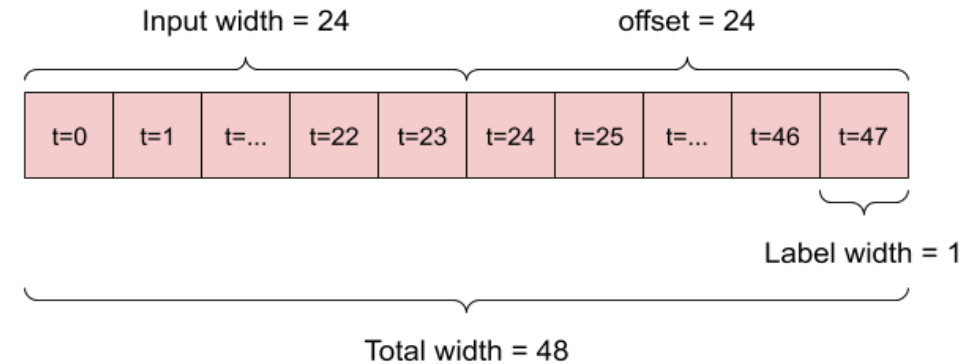




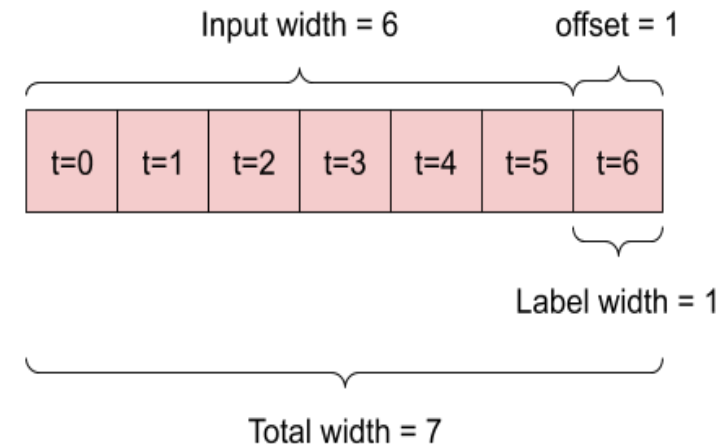
4. Data windowing:

- ❖ The main features of the input windows are:
 - The width (number of time steps) of the input and label windows
 - The time offset between them.
 - Which features are used as inputs, labels, or both.
- ❖ Depending on the task ((1) single-output or multiple-output predictions, (2) single-time-step or multiple-time-step predictions) and the type of model, we may want to generate different windows. Here are some examples:

Example 1



Example 2





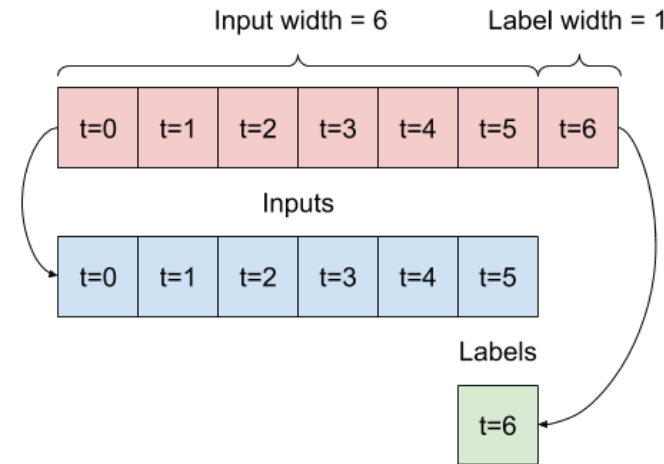
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5. Spilt window:

- ❖ Given a list consecutive inputs, the **split_window** method will convert them to a window of inputs and a window of labels. The above example will be split like this:



6. Multivariable time series (MTS) analysis (involving the information of adjacent wells):

a) Pearson's correlation coefficient analysis:

$$r = \frac{\sum_{i=1}^n (I_i - \bar{I})(P_i - \bar{P})}{\sqrt{\sum_{i=1}^n (I_i - \bar{I})^2} \sqrt{\sum_{i=1}^n (P_i - \bar{P})^2}}$$

- ❖ in which I_i and P_i are the injector and producer time series, respectively, n is the length of the series, and \bar{I} and \bar{P} are the mean value of the series I and P , respectively.



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a) Pearson's correlation coefficient analysis:

Adj wells	P5	P8	P9	P12	P14	P21	P24	P25	I3	I5	I6	I7	I10	I15	I17	I19	I21	I22	I23
r	0.08	0.52	0.48	0.57	0.56	0.19	0.59	0.38	0.04	0.42	0.54	-0.2	0.33	0.45	-0.1	0.36	-0.1	0.44	0.50

Based on Pearson's correlation coefficient analysis, the results are presented for well NA1A (P: Producer & I: Injector). Green highlights indicate the output of Pearson's correlation coefficient analysis for well A (Threshold = 0.4).

Adj wells	P5	P8	P9	P12	P14	P21	P24	P25	I3	I5	I6	I7	I10	I15	I17	I19	I21	I22	I23
r	0.13	0.43	0.77	0.75	0.70	0.42	0.56	0.38	0.29	0.65	0.68	0.13	0.62	0.73	0.26	0.58	0.27	0.58	0.76

Based on Pearson's correlation coefficient analysis, the results are presented for well NA3D (P: Producer & I: Injector). Green highlights indicate the output of Pearson's correlation coefficient analysis for well B (Threshold = 0.5).



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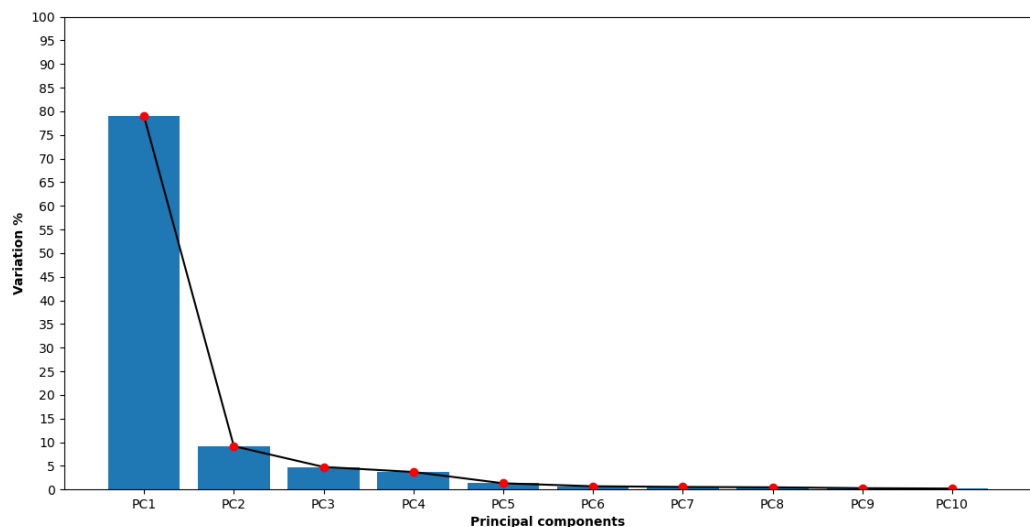
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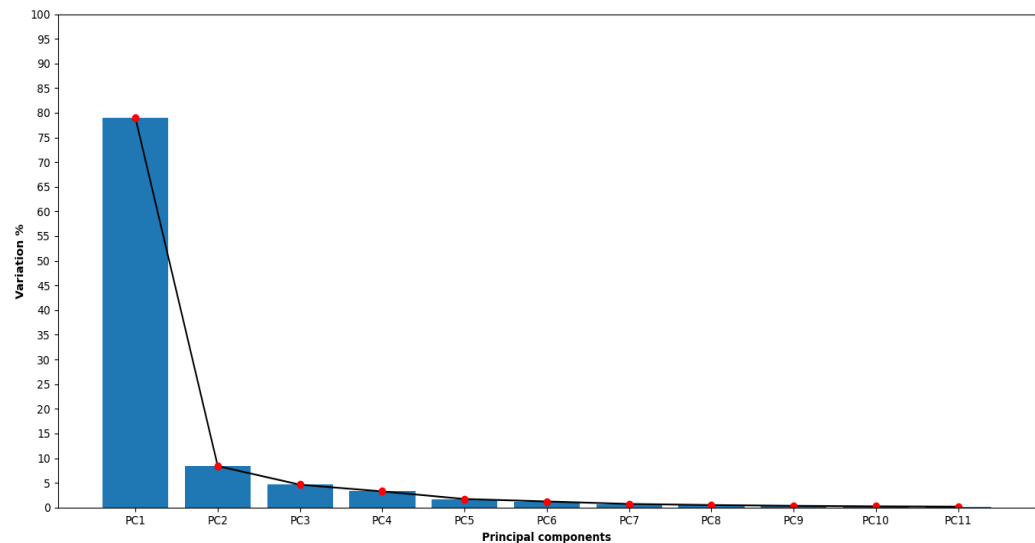
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b) Principal component analysis (PCA):

Well NA1A



Well NA3D





b) Principal component analysis (PCA):

Adjacent wells	PC ₁	PC ₂	PC ₃	PC ₄	PC ₅	Removal rate
P8	0.223449	0.646604	0.212113	-0.13177	0.13683	80%
P9	0.328354	-0.41006	-0.10282	-0.27167	0.275609	80%
P12	0.371525	-0.11281	0.290257	-0.37338	-0.0953	40%
P14	0.256408	-0.07383	0.252495	-0.35841	0.088091	60%
P24	0.231705	0.475298	0.080153	0.105588	0.358978	60%
I5	0.353671	-0.00682	0.174285	0.620862	-0.45015	40%
I6	0.37683	0.25581	-0.77976	-0.20737	-0.32648	40%
I15	0.378337	-0.17084	-0.14848	0.445487	0.57506	40%
I22	0.236927	0.038679	0.359533	-0.03885	-0.31215	80%
I23	0.344141	-0.27111	0.017103	0.037138	-0.14915	80%

Well NA1A

Adjacent wells	PC ₁	PC ₂	PC ₃	PC ₄	PC ₅	PC ₆	Removal rate
P9	0.346358	-0.35452	-0.03098	-0.40134	-0.33296	0.214447	16%
P12	0.37804	-0.35008	0.168953	0.179229	-0.25565	-0.22829	33%
P14	0.215051	-0.29576	0.161945	0.138129	-0.28043	-0.14134	83%
P24	0.200822	0.207254	0.399584	0.489795	-0.00036	-0.11506	66%
I5	0.327747	-0.00203	-0.16291	0.369094	0.417369	0.607714	33%
I6	0.331205	0.151448	0.637504	-0.47357	0.439518	-0.061	33%
I10	0.353239	0.050845	-0.53222	-0.07626	0.357322	-0.62404	33%
I15	0.286393	0.034736	-0.22167	-0.12264	-0.08432	0.278309	66%
I19	0.292321	0.704968	-0.0872	-0.01797	-0.48283	0.016501	66%
I22	0.202126	-0.17679	0.059754	0.397409	0.052919	-0.13743	83%
I23	0.316742	-0.25761	-0.0899	-0.09059	0.083964	0.097989	83%

Well NA3D



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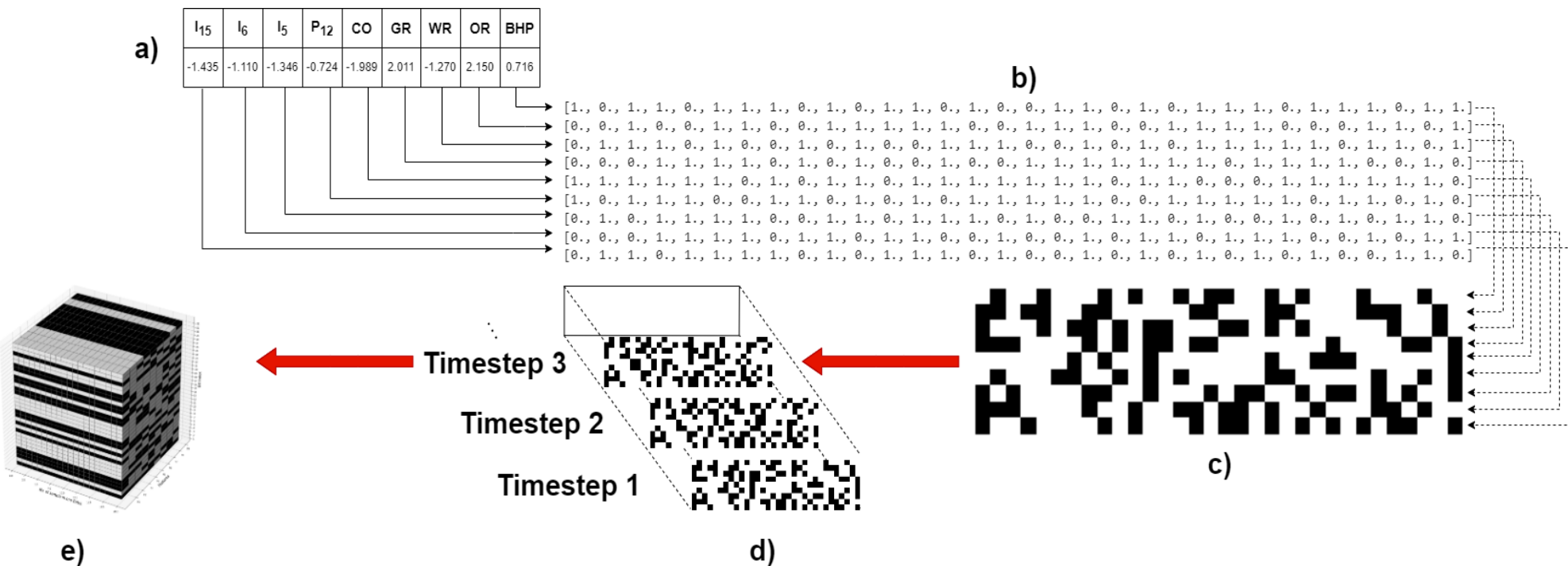


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7. Image generation:





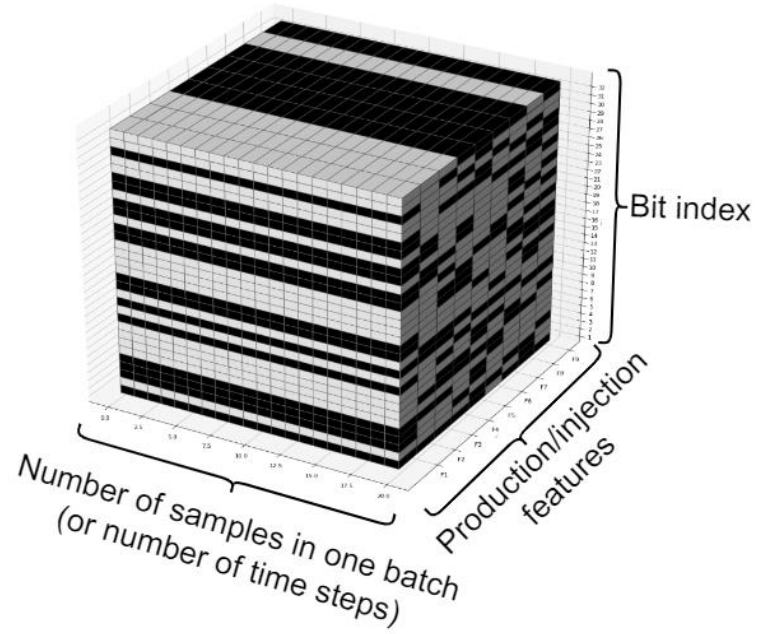
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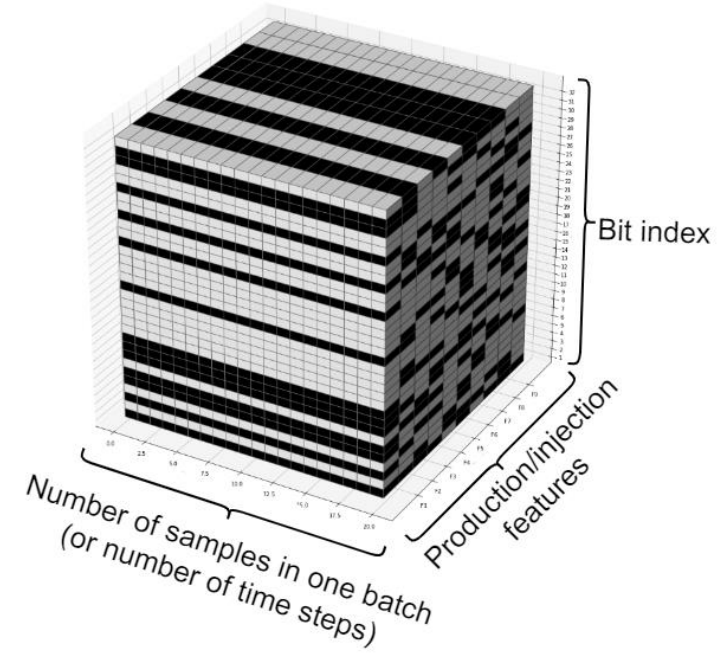
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8. Image generation:

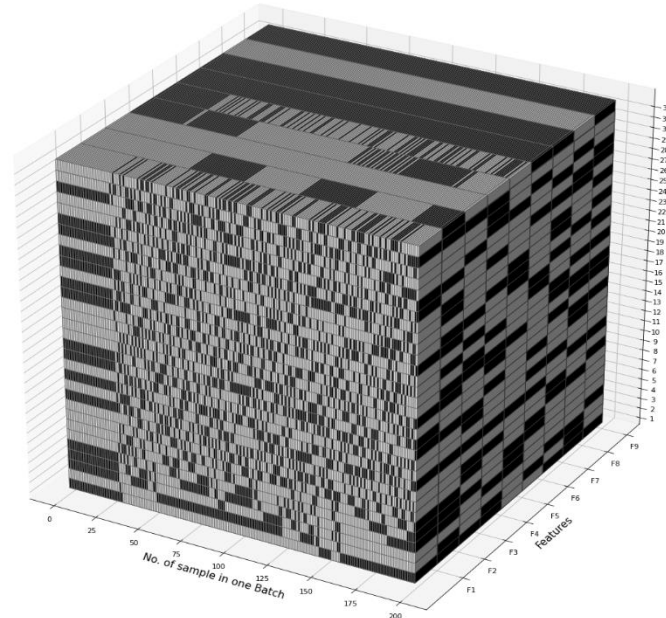
Well NA1A



Well NA3D



Example for 200 time-step





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Deep Artificial Neural Networks

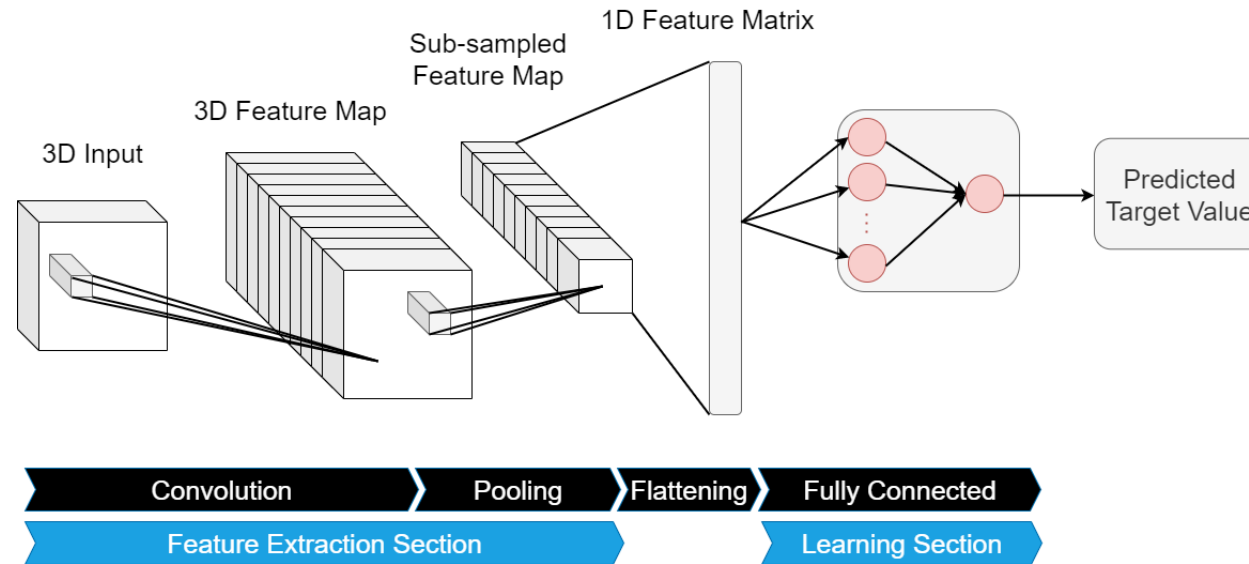


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1. **Convolutional Neural Network (CNN):** CNNs are the most popular class of deep learning structures, and their widespread application is mostly related to image processing tasks. CNN architecture is composed of three main layer types: (1) **Convolutional layer**, (2) **subsampling (pooling or downsampling) layer**, and (3) **Fully-connected (FC) layer**.



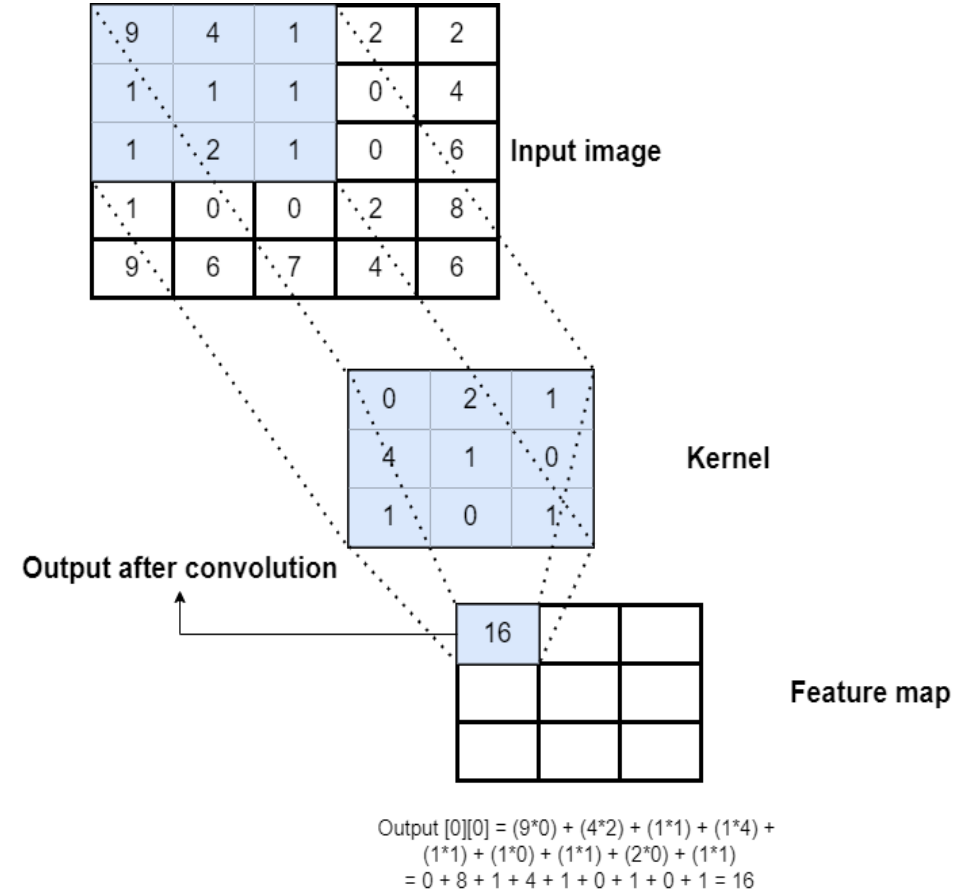


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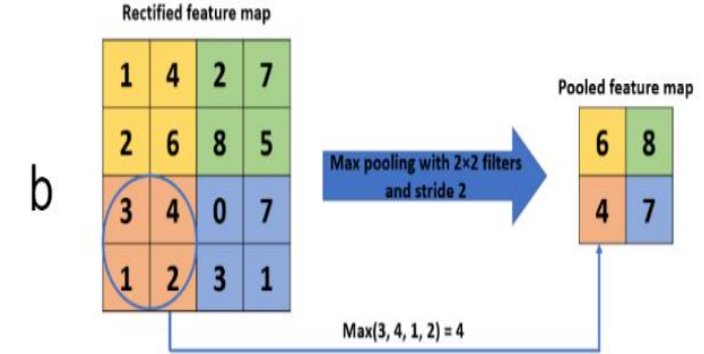
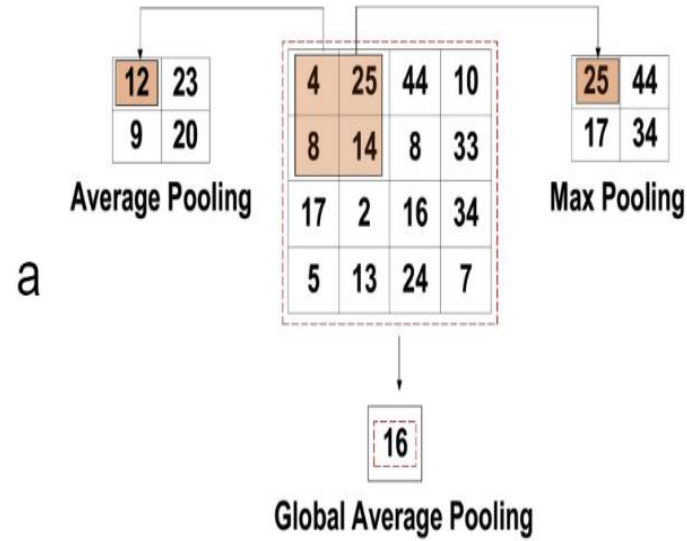
- **Convolutional layer:** the basic building block of the CNN is the convolutional layer, which consists of three components, **input data**, **kernel**, and **feature map**.



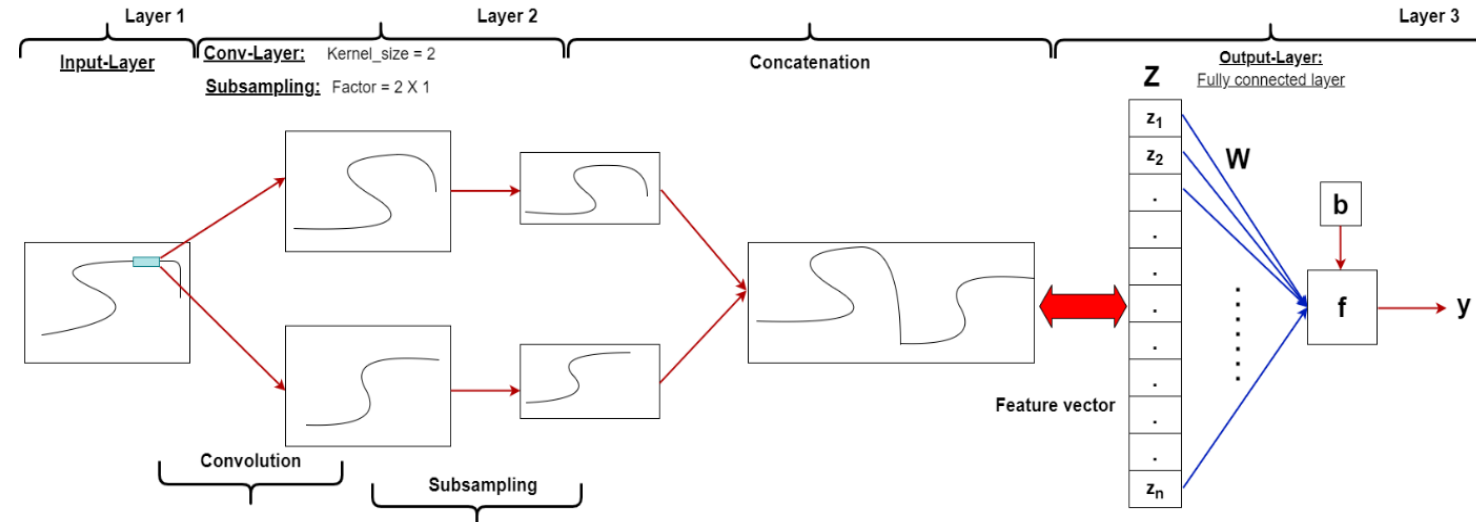


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- **Subsampling layer:** the subsampling layer aims to **decrease the number of parameters and reduce the dimensionality of the input.**



- **Fully-connected layer:**



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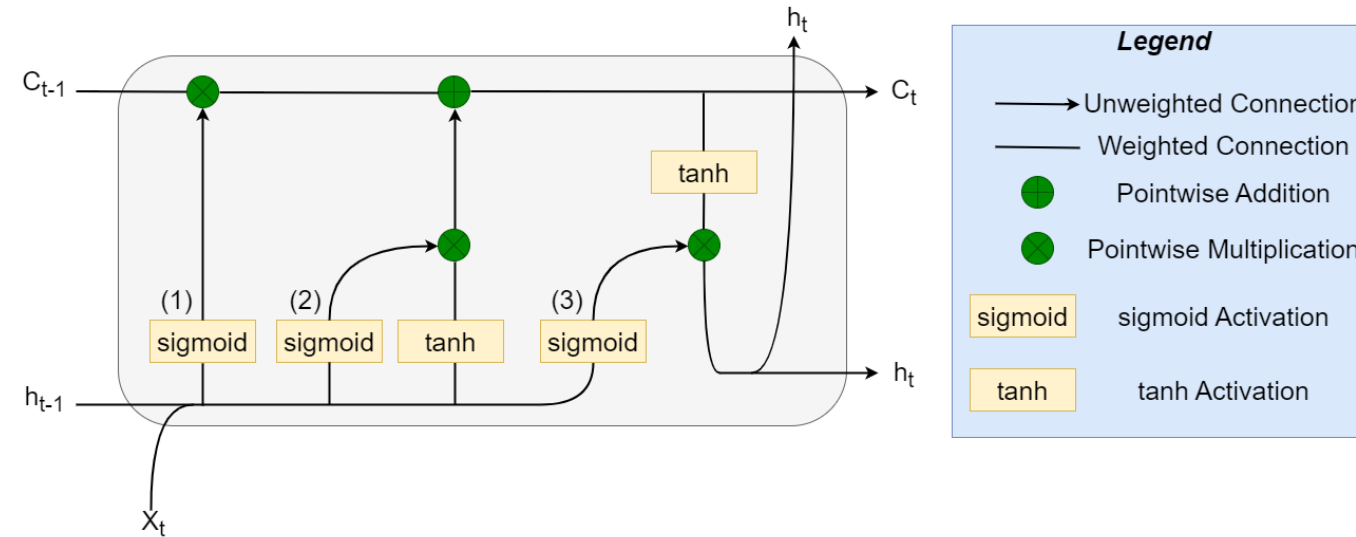


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2. **Recurrent Neural Network (RNN):** There are two main recurrent layers in the literature: **LSTM (Long Short-Term Memory)** and **GRU (Gated Recurrent Unit)**. LSTM is a recurrent layer that remembers previous steps using three gates that manipulate information.



x_t represents the input at instant t , C_{t-1} and C_t are the memory from the previous LSTM cell and current cell, and h_{t-1} and h_t are the output of the previous cell and the output of the actual cell. The gates of this cell are enumerated as follows: (1) is the forget gate, (2) is the input gate, and (3) is the output gate. The forget gate removes irrelevant information from the previous steps. The input gate, which enables the input information to be accumulated, is responsible for updating the cell memory. Finally, the output gate is capable of shutting off the cell's output.



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3. **CNN-LSTM model:** It is important to consider three main factors when selecting a neural network for forecasting: (1) the complexity of the data, (2) the accuracy required in forecasting, and (3) the characteristics of the input data. It is appropriate to use **LSTM** when the input data consists of a chain of **time series**. **CNNs** or **feed-forward neural networks** are excellent options if the **complexity of the data** is taken into account. When the input data is in the **form of images**, **CNNs** are the best choice.

We may, however, be dealing with a time series of images in our data.



Our system will require a more complex architecture in which CNN and LSTM networks are combined. The CNN-LSTM network is derived from the combination of these two networks.

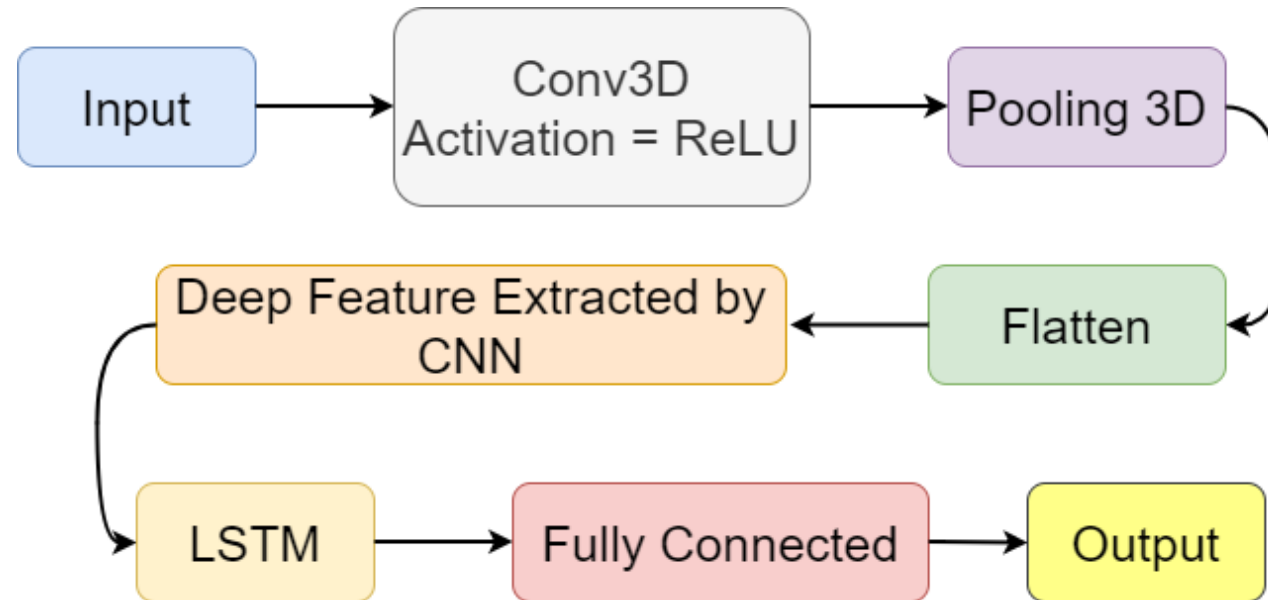


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3. **CNN-LSTM model:** A CNN-LSTM model consists of two stages: in the first stage, the CNN is used to extract features from the multidimensional time series, and in the second stage, the LSTM is implemented to predict the extracted features.



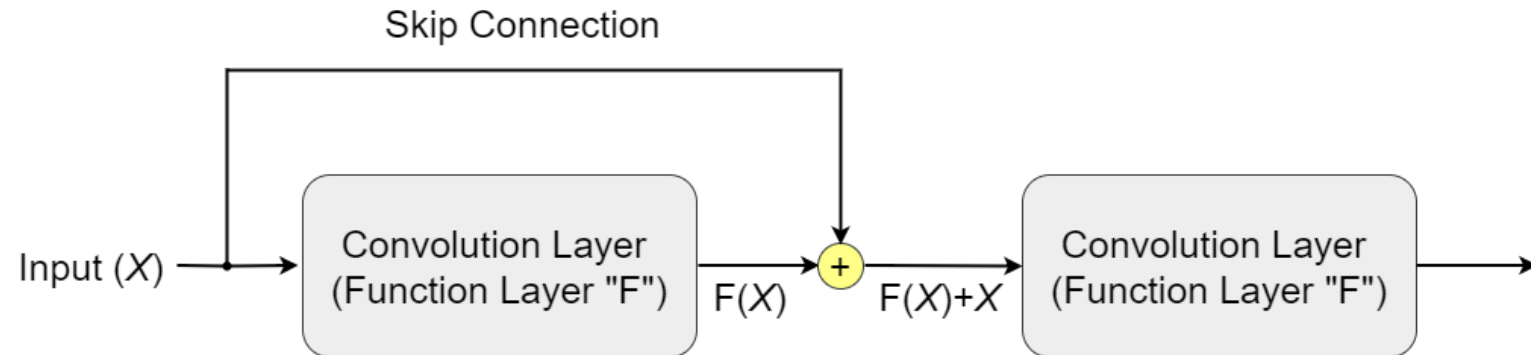


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1. The first modification is **the elimination of the subsampling layer**, aiming at the prevention of information loss.
2. The second modification is **adding the residual architecture**.



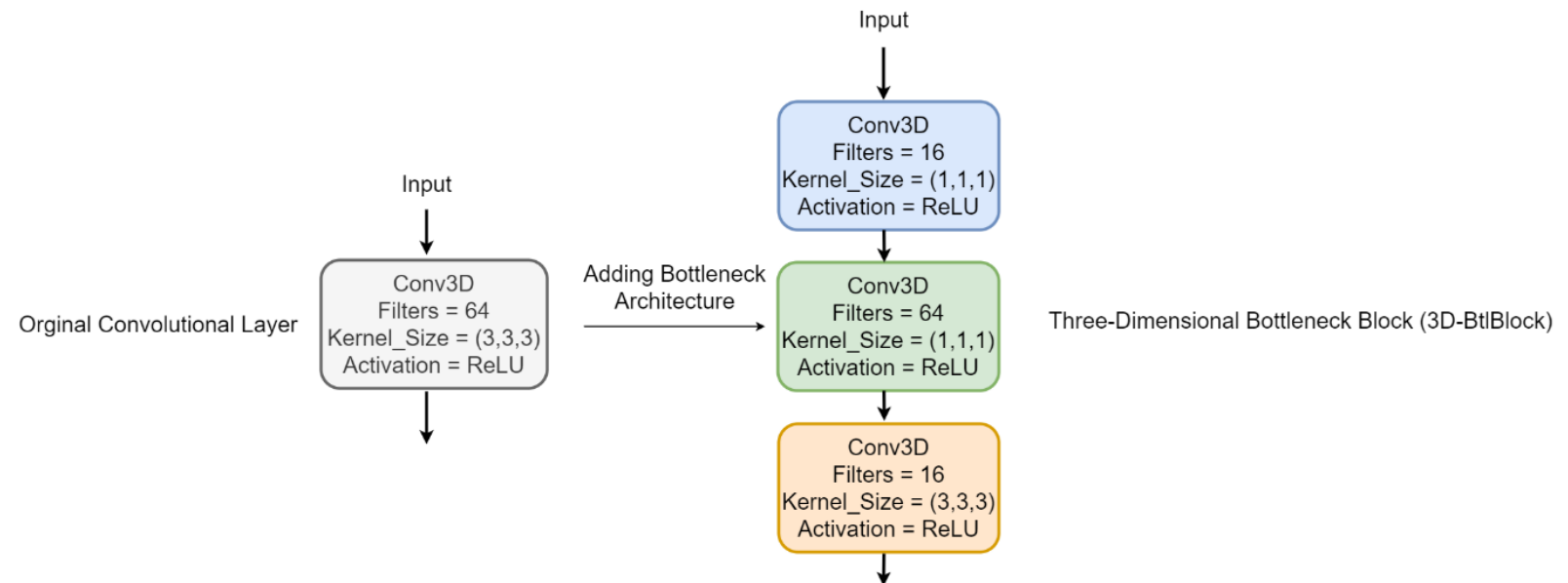


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3. The third modification is utilizing **deeper bottleneck architecture**. In this study, adding bottleneck architecture decreased the number of trainable parameters from 4,156,273 to 1,065,217 which means 74.37% fewer parameters.



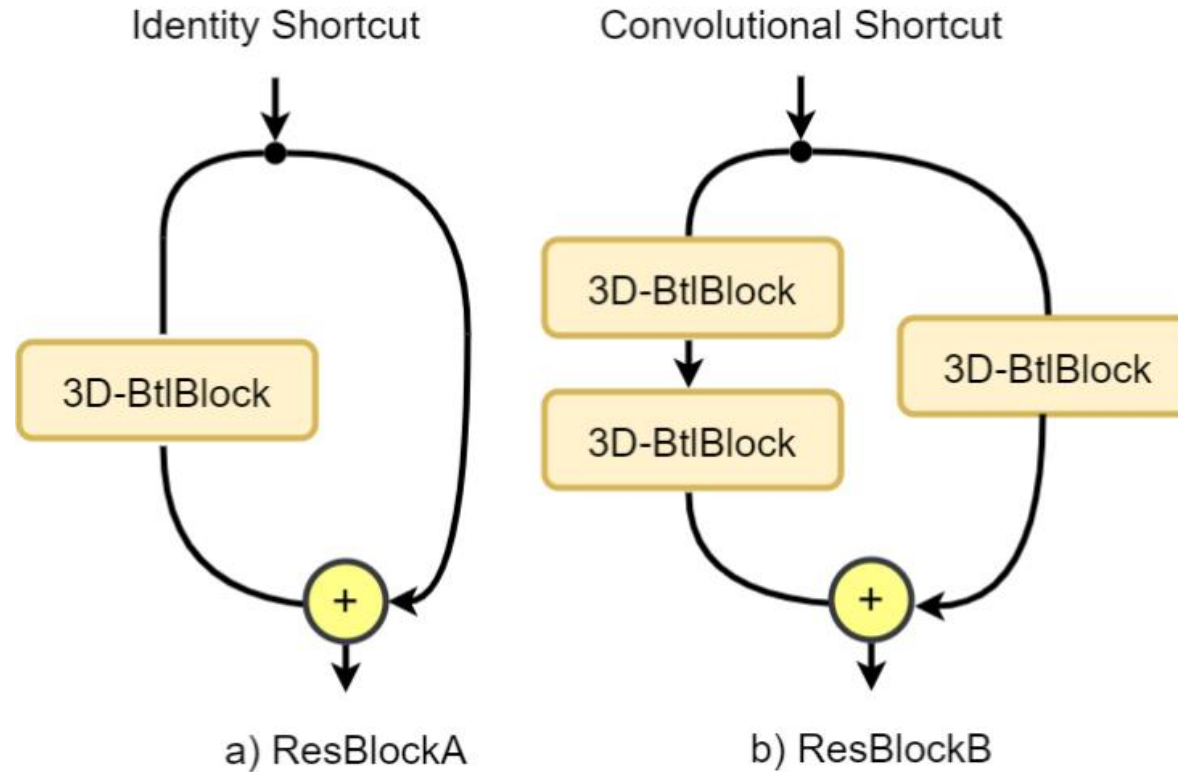


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- ❖ The applied modifications to a CNN structure discussed above are, in fact, based on the use of residual blocks, which are made of bottleneck blocks (3D-BtlBlock) inside a deep CNN architecture.





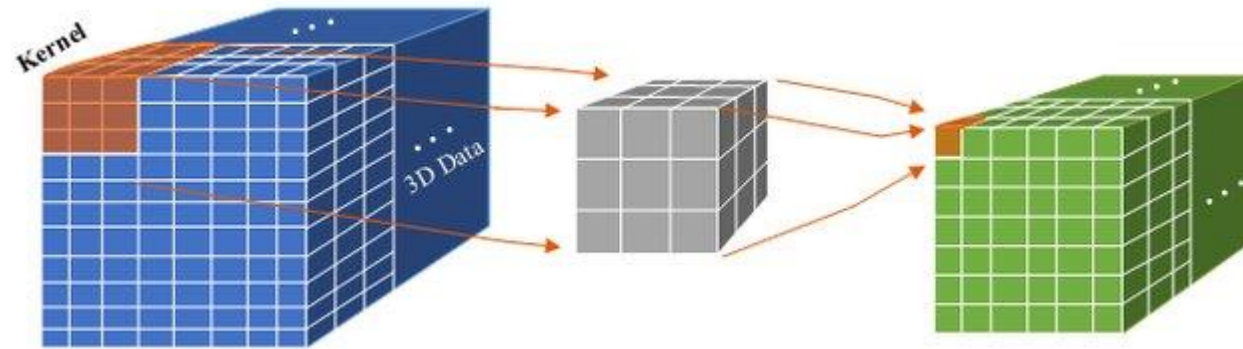
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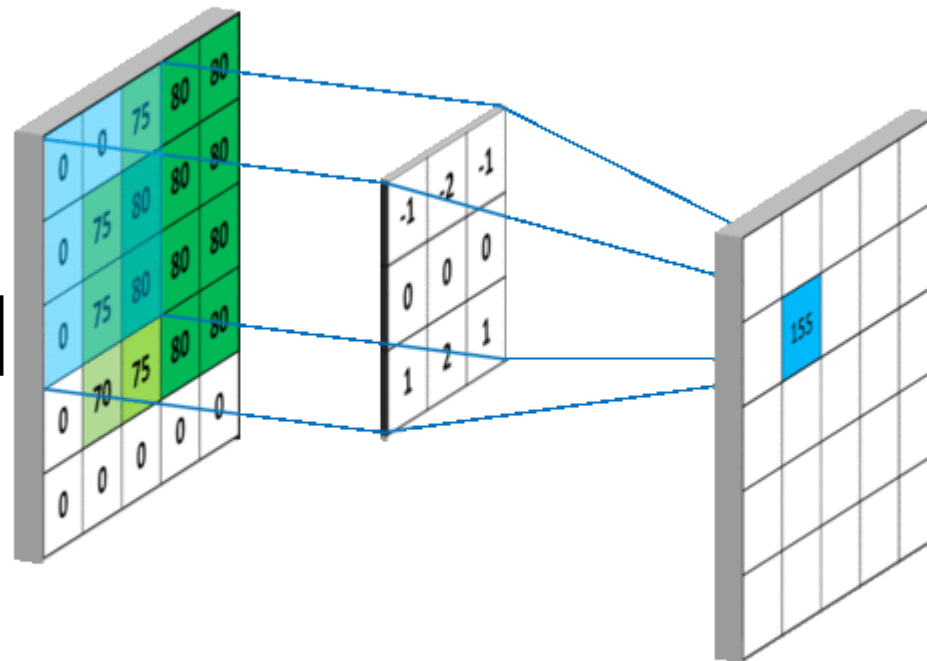
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2. Results and Statistics of the proposed Residual 3D-CNN LSTM

- ❖ Production data can be calculated **independently** at the first layer of the traditional ANN because neurons within the same layer are not **interconnected**.



Kernel moving in 3D-CNN



Kernel moving in 2D-CNN



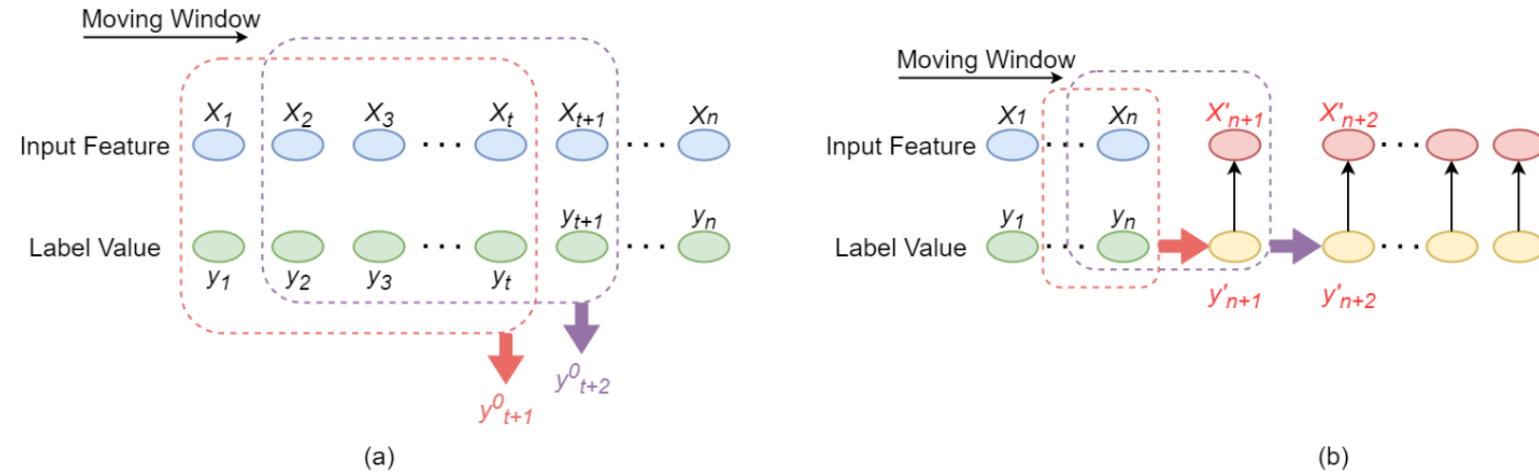
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Stage (3): the implementation of (training) and evaluation of intelligent models

1. Predictive strategy:



2. Forecasting process:

- ❖ To forecast the long-term production time series, we used the following two data-driven forecasting techniques:
 - a conventional deep LSTM model which takes numerical production/injection data as inputs, and
 - a modified deep 3D-CNN LSTM (called Residual 3D-CNN LSTM) which takes artificial 3D feature images as inputs.

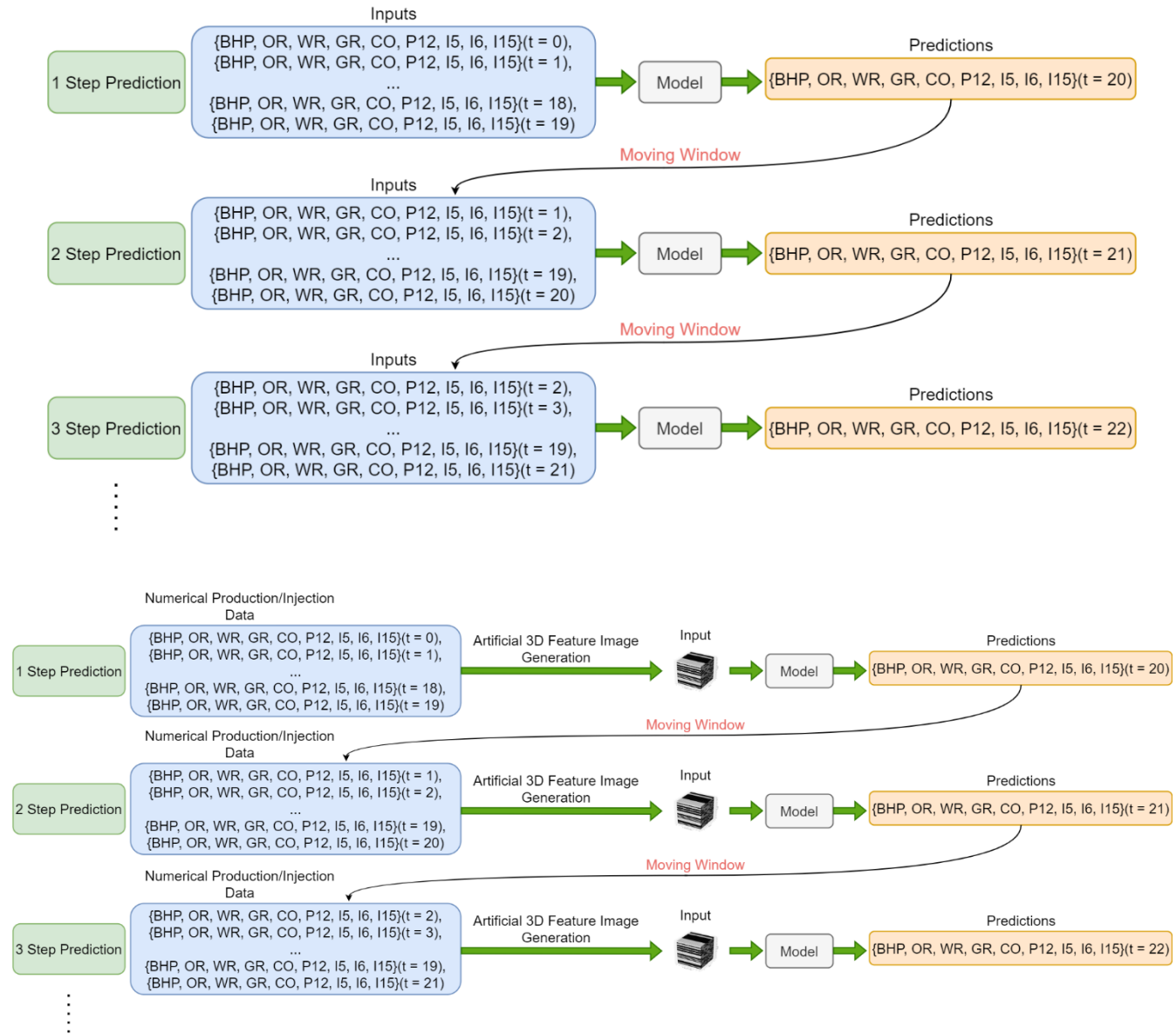


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2. Forecasting process:





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3. Hyper-parameters setting and training process:

Hyper-parameter	Abbreviation	Type	Bounds or Values
Optimizer	optimizer	Choice	Values: ['adam', 'rms', 'sgd']
Learning rate	learning_rate	Range	Bounds: [0.0001, 0.5]
Activation function	activation	Choice	Values: ['tanh', 'sigmoid', 'relu']
Batch size	batch_size	Choice	Values: [8, 16, 32, 64, 128, 256]
Number of neurons (Conv3D Layers)	num_neurons_per_layer_1	Choice	Values: [8, 16, 32, 64, 128, 256]
Number of neurons (LSTM Layers)	num_neurons_per_layer_2	Range	Bounds: [1, 500]
The width (number of time steps) of the input window	t	Choice	Values: [5, 10, 15, 20, 25, 30]



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3. Hyper-parameters setting and training process:

Algorithm 1: Training conventional deep LSTM

Input:	X	Time series data in the training set (numerical production/injection data).
Output:	w_L b_L a^*	The set of weights in LSTM. The set of biases in an LSTM. Other parameters of the trained model.
1	Initialize parameters w_L, b_L, a in conventional deep LSTM;	
2	for All $x \in X$ do;	
3		Update w_L, a in conventional deep LSTM based on X ;
4		Min $E_r = \sum_{t=1}^m (h_t - y_t)^2$ where h_t is the output and y_t is the target;
5		Back-propagation;
6		$w_L \leftarrow w_L, b_L \leftarrow b_L, a^* \leftarrow a$;
7	end for	

Algorithm 2: Training Residual 3D-CNN LSTM

Input:	X	Time series data in the training set (artificial 3D feature images).
Output:	w_C b_C w_L b_L a^*	The set of weights in CNN. The set of biases in a CNN. The set of weights in LSTM. The set of biases in an LSTM. Other parameters of the trained model.
1	Initialize parameters w_C, w_L, b_C, b_L, a in Residual 3D-CNN LSTM;	
2	for All $x \in X$ do;	
3		Update w_C, w_L, a in Residual 3D-CNN LSTM based on X ;
4		Min $E_r = \sum_{t=1}^m (H_t - y_t)^2$ where H_t is the output and y_t is the target;
5		Back-propagation;
6		$w_C \leftarrow w_C, b_C \leftarrow b_C, w_L \leftarrow w_L, b_L \leftarrow b_L, a^* \leftarrow a$;
7	end for	



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4. Evaluation criteria:

Model evaluation parameters	Mathematical expression
Mean Square Error (<i>MSE</i>)	$MSE = \frac{1}{m} \sum_{i=1}^m (y_i - \hat{y}_i)^2$
Mean Absolute Error (<i>MAE</i>)	$MAE = \frac{1}{m} \sum_{i=1}^m y_i - \hat{y}_i $
Mean Absolute Percentage Error (<i>MAPE</i>)	$MAPE = \frac{1}{m} \sum_{i=1}^m \left \frac{y_i - \hat{y}_i}{y_i} \right $

Note: where m is the total number of data, \hat{y}_i is the predicted value, and y_i is the true value.



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Results and Discussion



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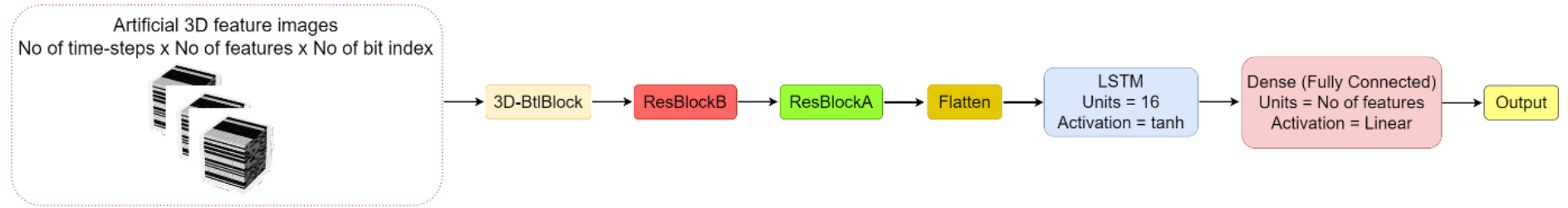
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1. The architecture of the proposed data-driven forecasting technique

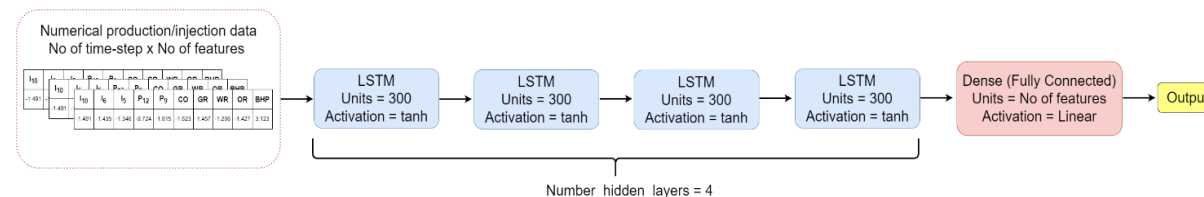
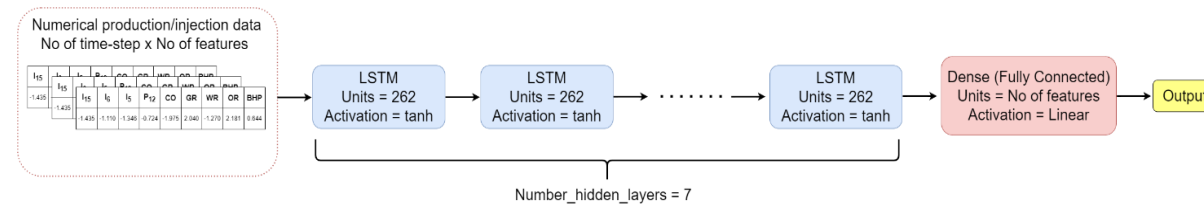
Well	Optimizer	Learning rate	Activation functions	Batch size	Allocated number of epochs to train the model	The width (number of time steps) of the input window	Number of hidden layers	Number of neurons
NA1A	Adam	0.00133	Conv3D Layers: ReLU LSTM Layers: Tanh Dense Layer (Output layer): Linear	64	500	20	Conv3D Layers: 15 LSTM Layers: 1	Conv3D Layers: 16 & 64 LSTM Layer: 16 Dense Layer (Output layer): Number of input features (9)
NA3D	Adam	0.00027	Conv3D Layers: ReLU LSTM Layers: Tanh Dense Layer (Output layer): Linear	32	500	20	Conv3D Layers: 15 LSTM Layers: 1	Conv3D Layers: 16 & 64 LSTM Layer: 16 Dense Layer (Output layer): Number of input features (10)



1. The architecture of the proposed data-driven forecasting technique

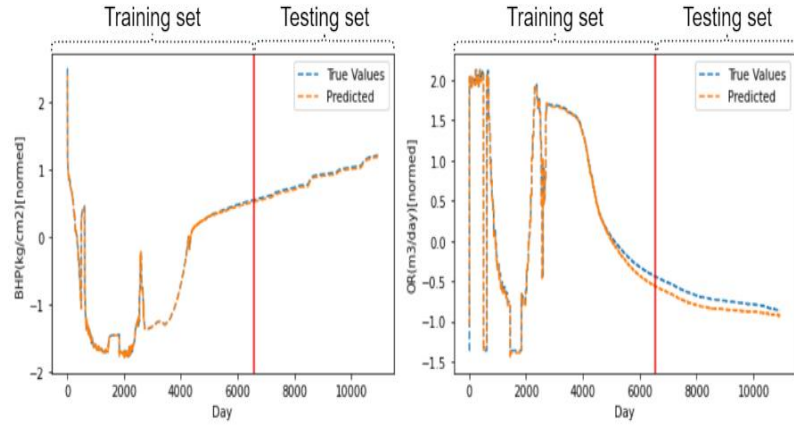


Well	Optimizer	Learning rate	Activation functions	Batch size	Allocated number of epochs to train the model	The width (number of time steps) of the input window	Number of hidden layers	Number of neurons
NA1A	Nadam	0.001624939	LSTM Layers: Tanh Dense Layer (Output layer): Linear	32	500	20	LSTM Layers: 7	LSTM Layers: 262 Dense Layer (Output layer): Number of input features (9)
NA3D	Nadam	0.003059166	LSTM Layers: Tanh Dense Layer (Output layer): Linear	128	500	20	LSTM Layers: 4	LSTM Layers: 300 Dense Layer (Output layer): Number of input features (10)

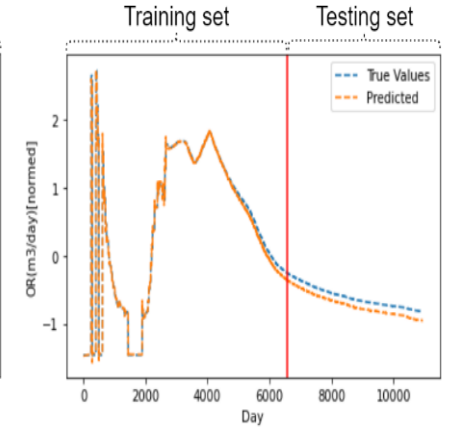
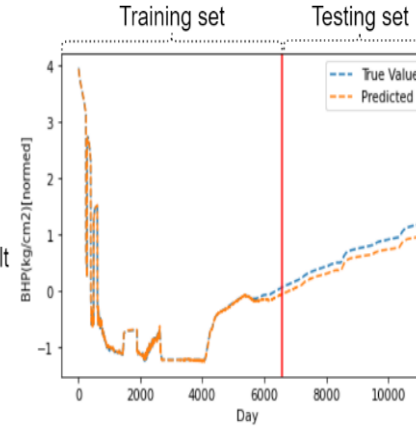


2. Results and Statistics of the proposed Residual 3D-CNN LSTM

(a) BHP prediction result

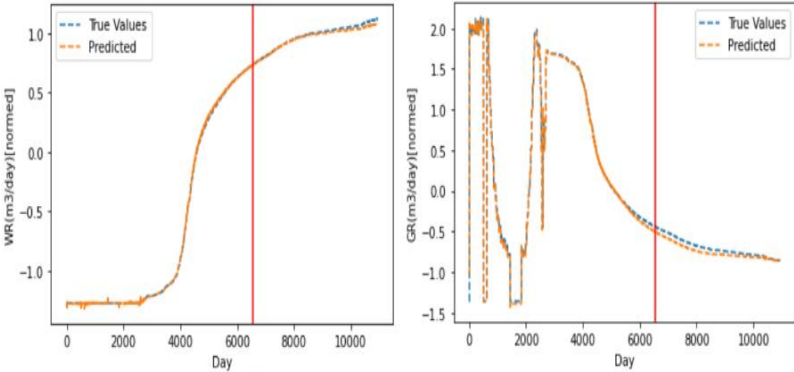


(d) OR prediction result (a) BHP prediction result

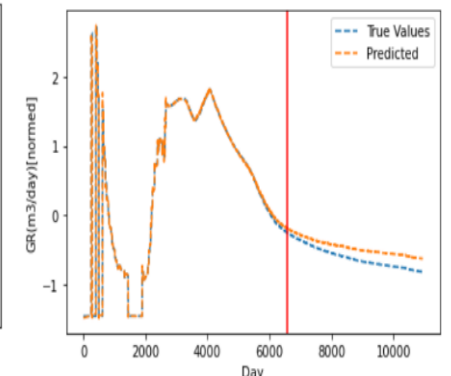
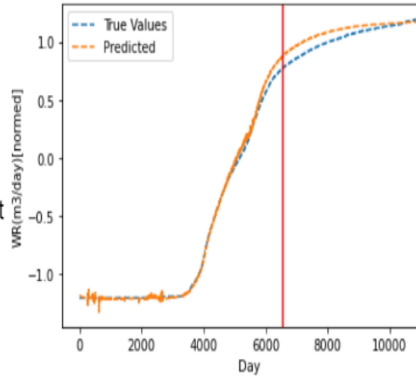


(d) OR prediction result

(b) WR prediction result

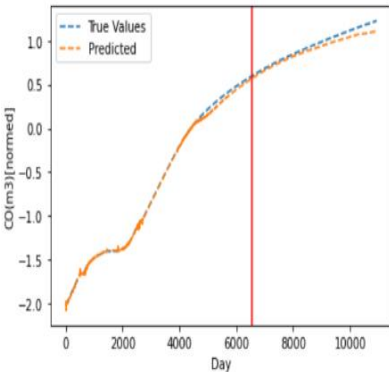


(e) GR prediction result (b) WR prediction result



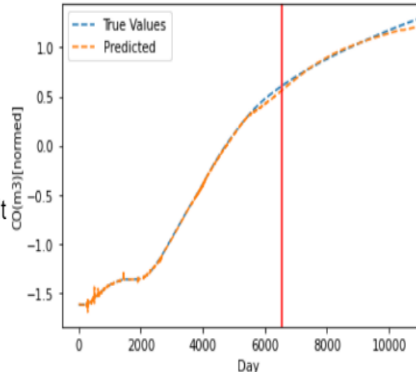
(e) GR prediction result

(c) CO prediction result



The width of the input window: [20]
The width of the label window: [1]
Method: Residual 3D-CNN LSTM
Image generation: True
Long time-series forecasting: True
Considering the information of adjacent wells: True
Well NA1A

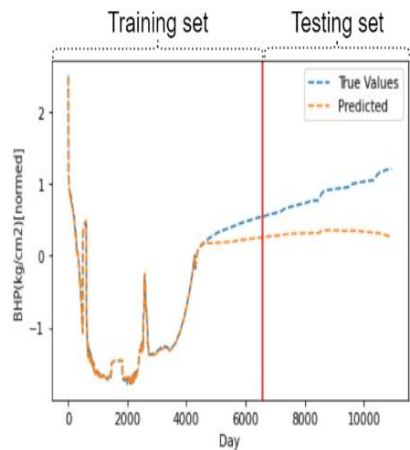
(c) CO prediction result



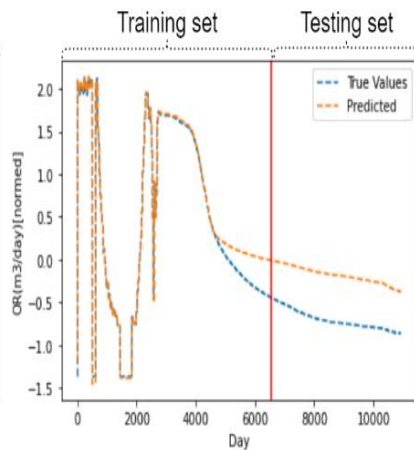
The width of the input window: [20]
The width of the label window: [1]
Method: Residual 3D-CNN LSTM
Image generation: True
Long time-series forecasting: True
Considering the information of adjacent wells: True
Well NA3D

2. Results and Statistics of the proposed Residual 3D-CNN LSTM

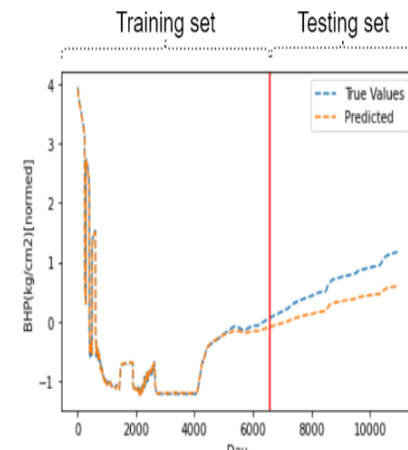
(a) BHP prediction result



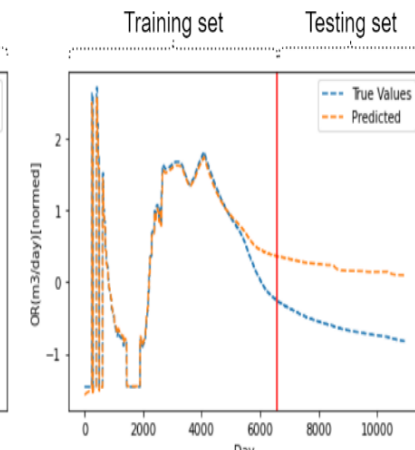
(d) OR prediction result



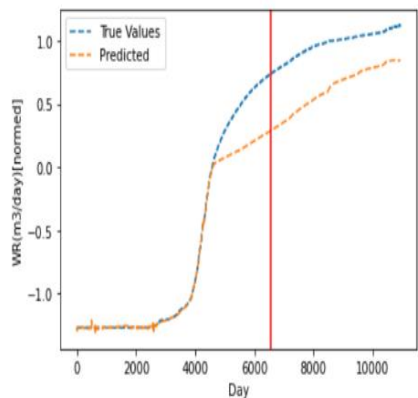
(a) BHP prediction result



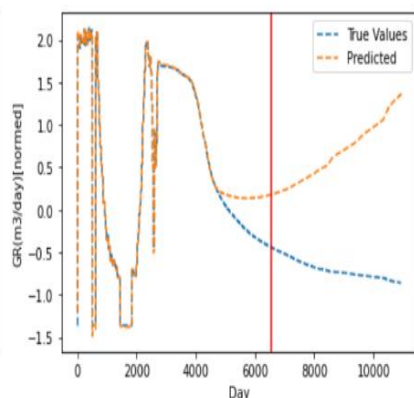
(d) OR prediction result



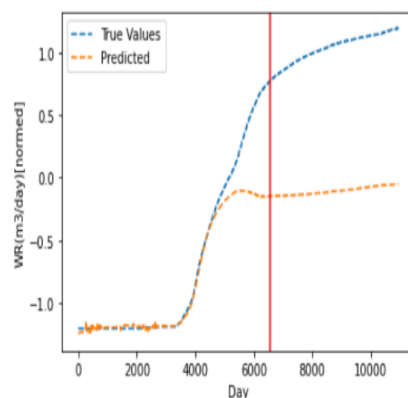
(b) WR prediction result



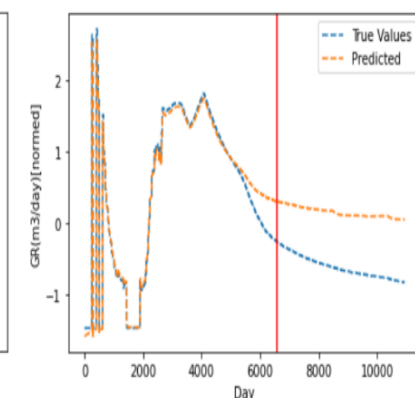
(e) GR prediction result



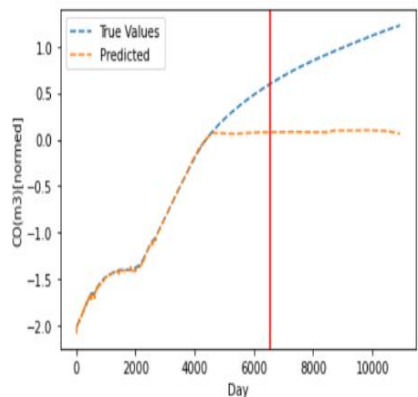
(b) WR prediction result



(e) GR prediction result

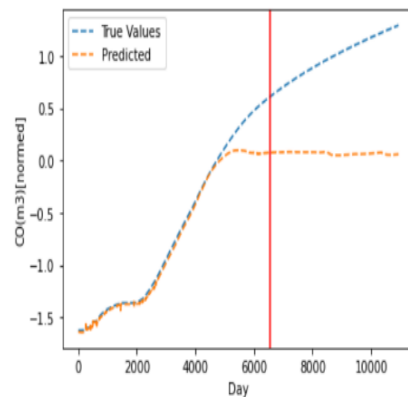


(c) CO prediction result



The width of the input window: [20]
The width of the label window: [1]
Method: Conventional deep LSTM
Image generation: False
Long time-series forecasting: True
Considering the information of adjacent wells: True
Well NA1A

(c) CO prediction result



The width of the input window: [20]
The width of the label window: [1]
Method: Conventional deep LSTM
Image generation: False
Long time-series forecasting: True
Considering the information of adjacent wells: True
Well NA3D



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2. Results and Statistics of the proposed Residual 3D-CNN LSTM

Model evaluation parameters	Models	Res 3D-CNN LSTM model		LSTM model	
	Datasets	Train	Test	Train	Test
MSE	BHP	0.00069	0.00076	0.01355	0.32975
MSE	OR	0.00866	0.01161	0.03201	0.27706
MSE	WR	0.00280	0.07497	0.03553	0.12998
MSE	GR	0.00686	0.00261	0.04778	2.05802
MSE	CO	0.00073	0.00329	0.03304	0.76034

Well NA1A



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2. Results and Statistics of the proposed Residual 3D-CNN LSTM

Model evaluation parameters	Models	Res 3D-CNN LSTM model		LSTM model	
	Datasets	Train	Test	Train	Test
MSE	BHP	0.00332	0.02325	0.00384	0.14944
MSE	OR	0.01295	0.01307	0.04532	0.67233
MSE	WR	0.00084	0.06209	0.08450	1.31154
MSE	GR	0.01140	0.02189	0.03980	0.58746
MSE	CO	0.00040	0.00092	0.02980	0.88208

Well NA3D



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3. Effect of residual and deeper bottleneck structures

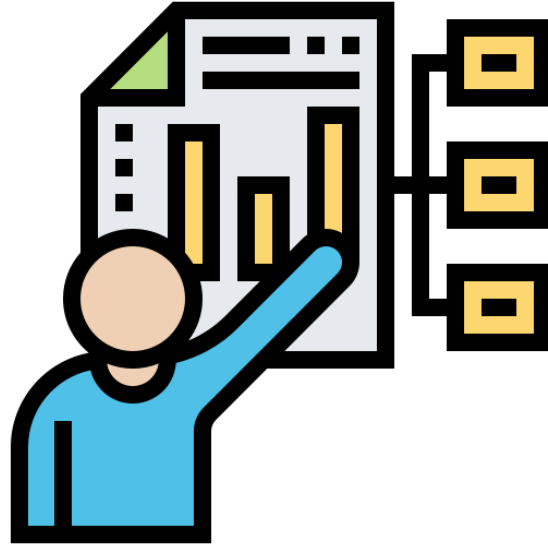
Method	Number of hidden layers	Number of trainable parameters
Residual 3D-CNN LSTM	Conv3D Layers: 15	1,065,217
Original 3D-CNN LSTM	Conv3D Layers: 5	4,156,273



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Conclusion



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The following four points summarize the contributions of this study:

- Using production and injection data, an innovative procedure is introduced to generate artificial 3D feature images to enhance the predictive performance of the proposed Residual 3D-CNN LSTM model.
- The proposed Residual 3D-CNN LSTM approach can simultaneously predict multiple features.
- By the use of the residual and deeper bottleneck structures, through the reduction of the number of trainable variables, our proposed network becomes deeper while there is no need for more computational complexity or additional parameters.
- In particular, for complex, long-sequence time series data, the proposed model shows superior performance to a conventional deep LSTM model.



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Thank You
Thanks for your attention