



**PennState**



**BUREAU OF  
ECONOMIC  
GEOLOGY**

Integration of seismic-pressure-petrophysics inversion  
of continuous active-source seismic monitoring data for  
monitoring and quantifying CO<sub>2</sub> plume

Project Number: FE0031544  
01/24/2018 – 01/23/2022

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Penn State University

Co-I: Eugene Morgan (PSU), Sanjay Srinivasan (PSU),  
Alex Sun (UT), Jonathan Ajo-Franklin (LBL)

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U.S. Department of Energy

National Energy Technology Laboratory

Addressing the Nation's Energy Needs Through Technology Innovation – 2019 Carbon  
Capture, Utilization, Storage, and Oil and Gas Technologies Integrated Review Meeting  
August 26-30, 2019

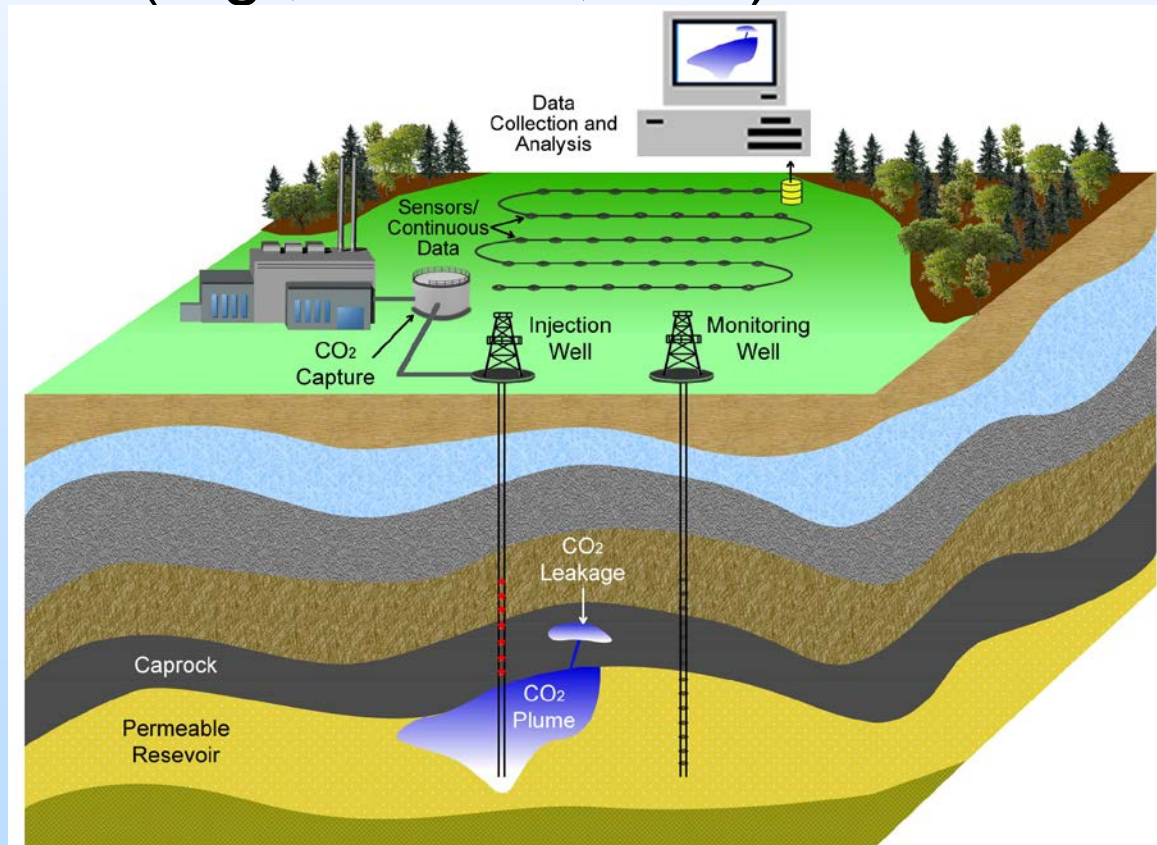
# Presentation Outline

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- **Background**
  - Challenges
  - Proposed Solutions
- **Project Overview**
- **Technical Status**
- **Accomplishments to date**
- **Synergy Opportunities**
- **Project Summary**

# Background

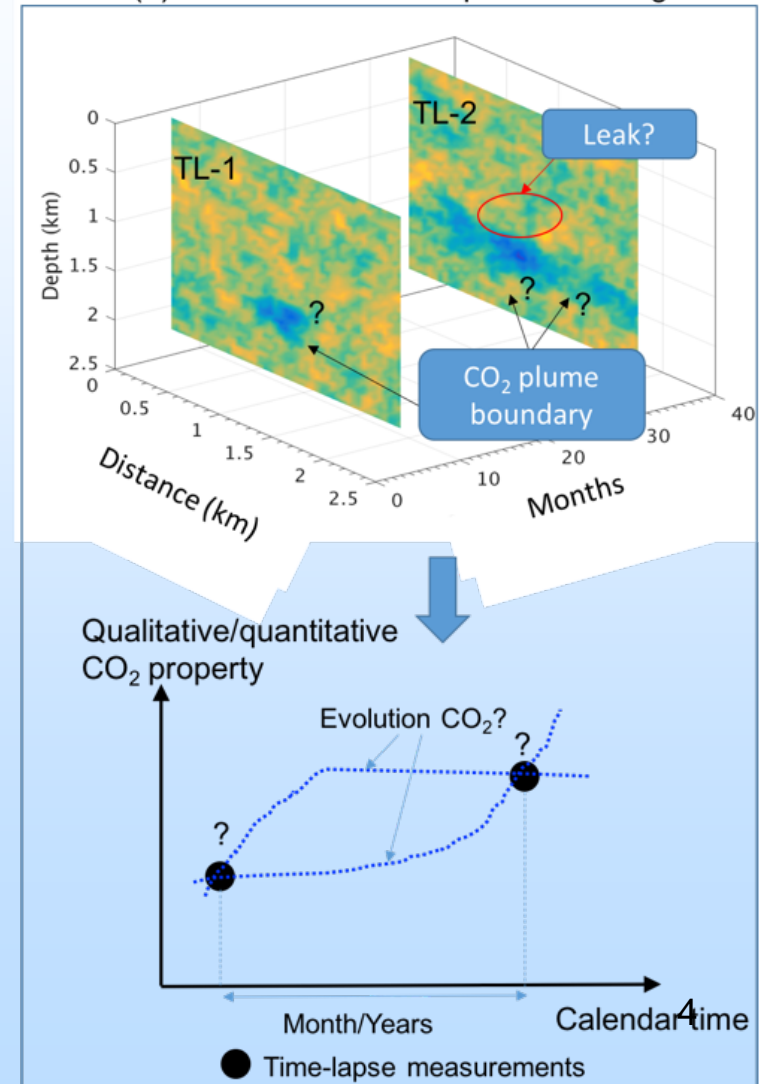
- Find out how much the stored CO<sub>2</sub> is there, and quantify the uncertainty. 10 million ton plus/minus 50%, or plus/minus 5%?
- Multi-scale datasets (e.g., seismic, flow)



# Major Challenges

- Sparse time-lapse data  
e.g. Cranfield 4Dseismic  
Baseline: 2007  
Repeat: 2010
- Lack of estimated physical properties of CO<sub>2</sub> plume
- Lack of a quantitative estimation of plume uncertainty

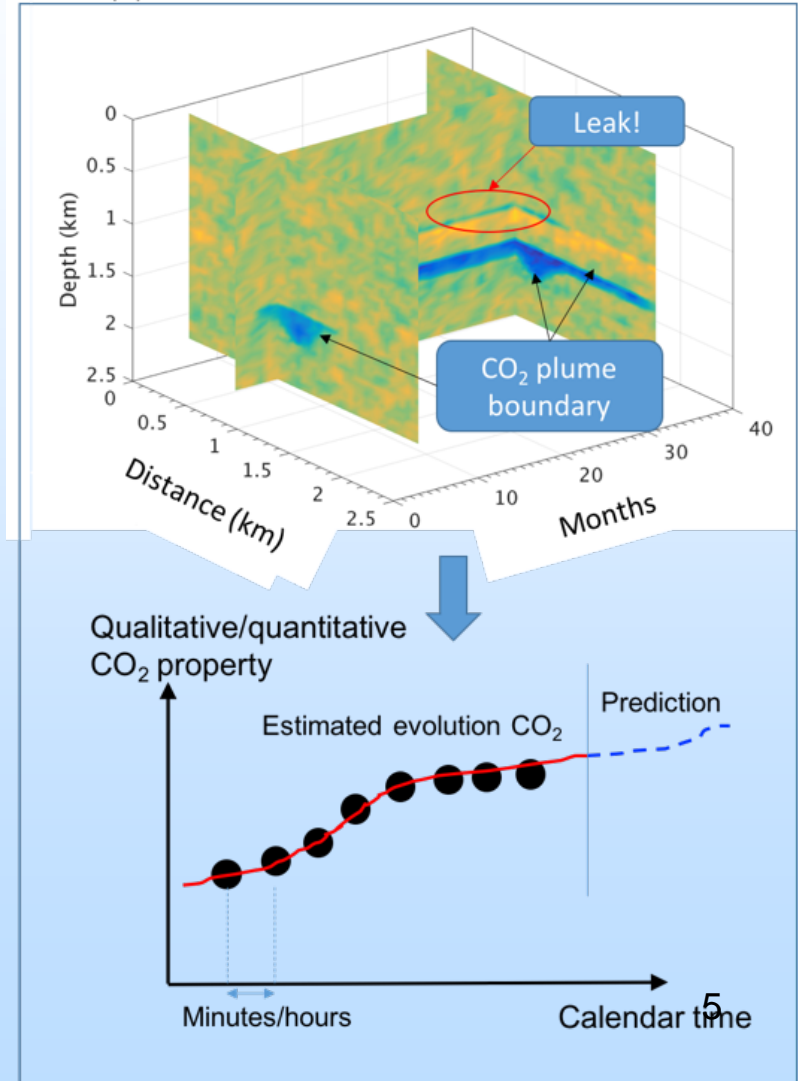
(a) Conventional time-lapse monitoring



# Proposed solutions

- Sparse time-lapse data  
(Nearly) Continuously monitoring
  - ❖ temporal (Daley et al., 2007)
  - ❖ spatial resolution

(b) CASSM with Joint SPPI and data assimilation



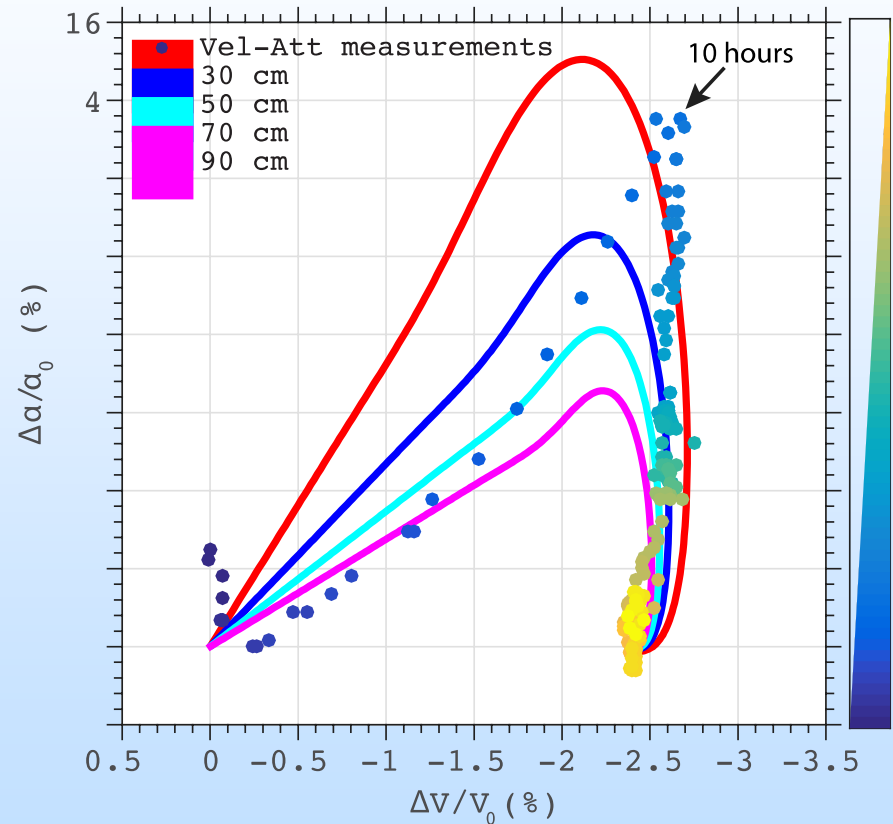
# Proposed solutions

- Sparse time-lapse data

Continuous monitoring

- Lack of estimated physical properties of CO<sub>2</sub> plume

Time-lapse full waveform  
inversion of Vel. & attenuation  
(1/Q) with data assimilation



Zhu et al., JGR, 2017

# Proposed solutions

- Sparse time-lapse data

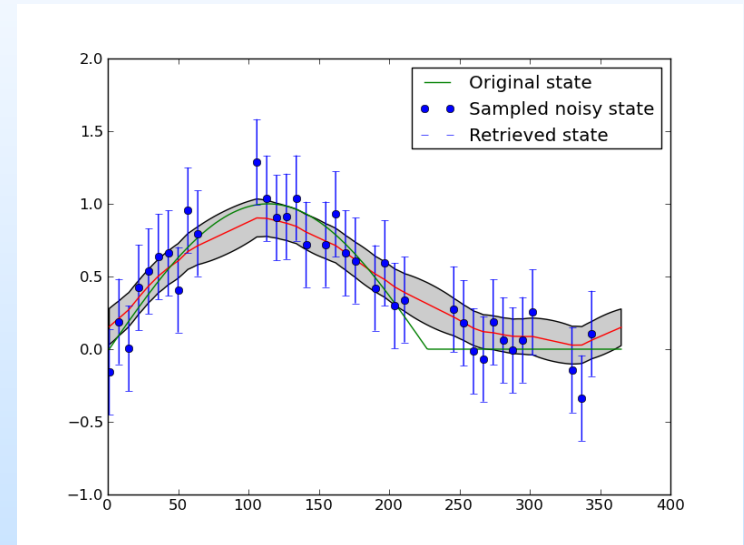
Continuous monitoring

- Lack of estimated physical properties of CO<sub>2</sub> plume

Time-lapse full waveform inversion of Vel. & Q with data assimilation

- Lack of a quantitative estimation of plume uncertainty, lack of integration of seismic-flow

Bayesian inversion framework, data assimilation



# Project Overview:

## Goals and Objectives

- develop methodologies for **fast seismic full waveform inversion** of CASSM datasets for simultaneously estimating velocity and attenuation, and with data assimilation; (Tasks 2 & 3)
- develop **joint Bayesian petrophysical inversion** of seismic models and pressure data for providing and updating CO<sub>2</sub> saturation models; (Task 4)
- demonstrate the methods using **multiple multi-scale datasets** including (surface and borehole) synthetic, laboratory, and field CASSM datasets. (Tasks 5 & 6)



# Technical status

- develop methodologies for **fast seismic full waveform inversion** of CASSM datasets for simultaneously estimating velocity and attenuation, and with data assimilation; (Tasks 2 & 3)
  - subtasks 2.1, 2.2, 2.3
  - task 3.1
- develop joint Bayesian petrophysical inversion of seismic models and pressure data for providing and updating CO<sub>2</sub> saturation models; (Task 4)
  - subtasks 4.1, 4.2
- demonstrate the methods using multiple datasets including (surface and borehole) synthetic, laboratory, and field CASSM datasets. (Tasks 5 & 6)

# Task 2: Joint seismic inversion

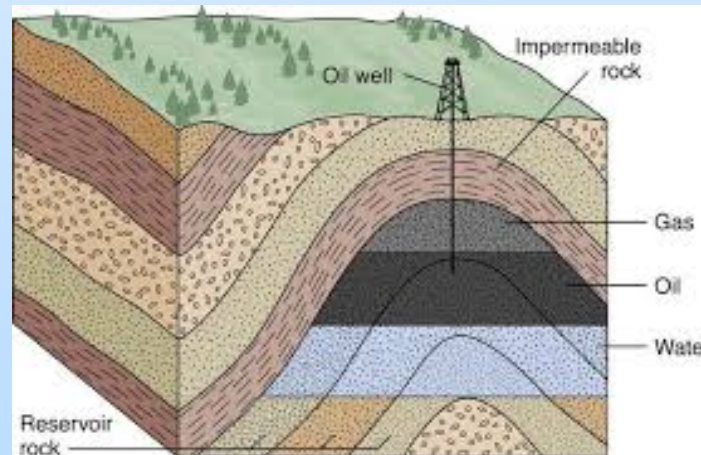
- Find a suitable wave equation (2.1)
  - model wave propagation **with attenuation**
  - Facilitate inverse wave propagation
- Joint full waveform inversion (2.2)
  - Adjoint operators with attenuation
- Validation tests (2.3)
  - Frio synthetic tests and comparison with field data

# To find a better efficient solver (subtask 2.1)

$$\frac{1}{c_0^2} \frac{\partial^2 p}{\partial t^2} = \nabla^2 p + \underbrace{\left[ \eta (-\nabla^2)^{\gamma+1} - \nabla^2 \right] p}_{\text{Dispersion}} + \underbrace{\tau \frac{\partial}{\partial t} (-\nabla^2)^{\gamma+1/2} p}_{\text{Loss}}$$

Zhu and Harris (2014) *Geophysics*

Difficulty!!! because of spatial variable  $\gamma(x, y, z)$



Gas: low  $Q(x,y,z)$

Dry rock: high  $Q(x,y,z)$

# To find a better efficient solver (subtask 2.1)

$$\frac{1}{c_0^2} \frac{\partial^2 p}{\partial t^2} = \nabla^2 p + \underbrace{\left[ \eta (-\nabla^2)^{\gamma+1} - \nabla^2 \right] p}_{\text{Dispersion}} + \underbrace{\tau \frac{\partial}{\partial t} (-\nabla^2)^{\gamma+1/2} p}_{\text{Loss}}$$

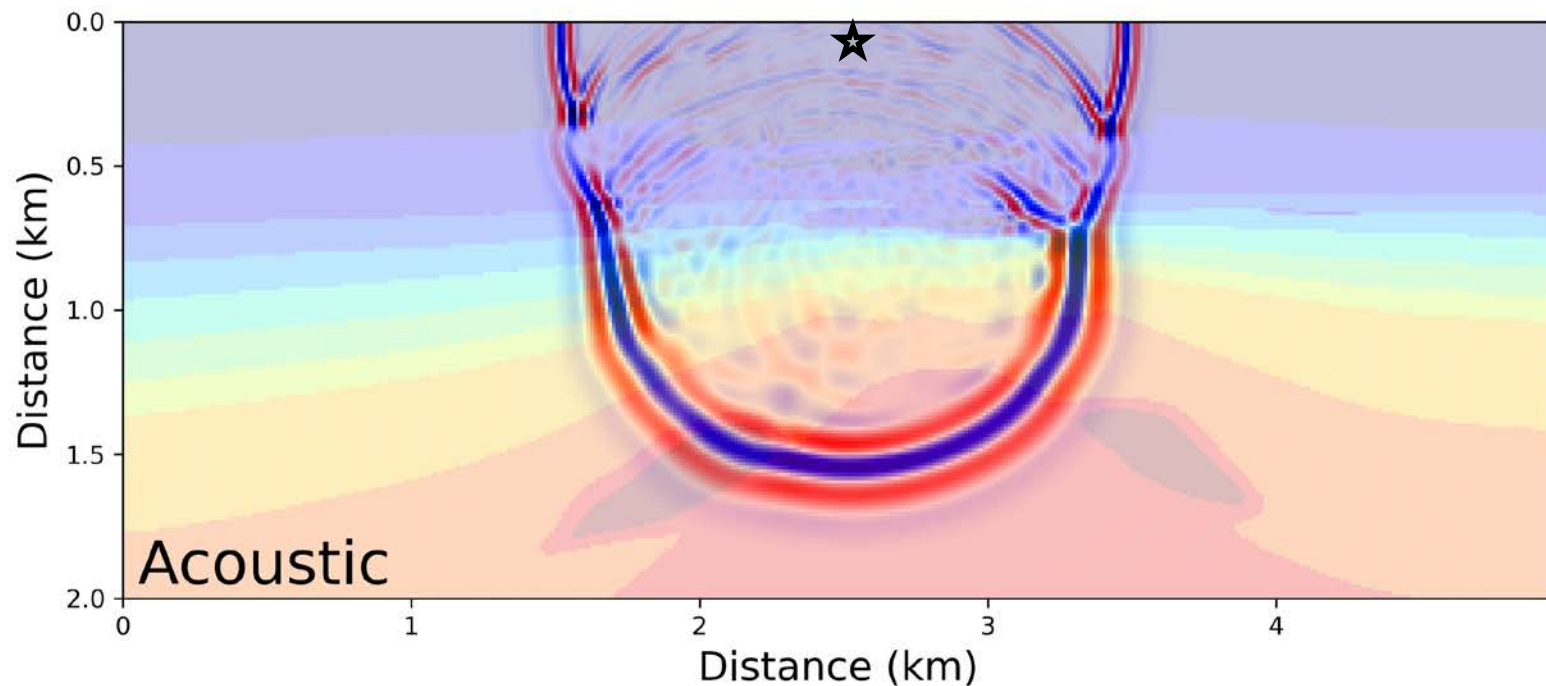
Zhu and Harris (2014) *Geophysics*

**Difficulty!!!** because of spatial variable  $\gamma(x, y, z)$

$$\frac{1}{c^2} \frac{\partial^2 p}{\partial t^2} = \nabla^2 p + \underbrace{\left( \gamma \frac{\omega_0}{c} (-\nabla^2)^{\frac{1}{2}} - \gamma \frac{c}{\omega_0} (-\nabla^2)^{\frac{3}{2}} \right) p}_{\text{Dispersion}} + \underbrace{\left( -\pi \gamma \frac{1}{c} (-\nabla^2)^{\frac{1}{2}} + \pi \gamma^2 \frac{1}{\omega_0} \nabla^2 \right) \frac{\partial}{\partial t} p}_{\text{Loss}}$$

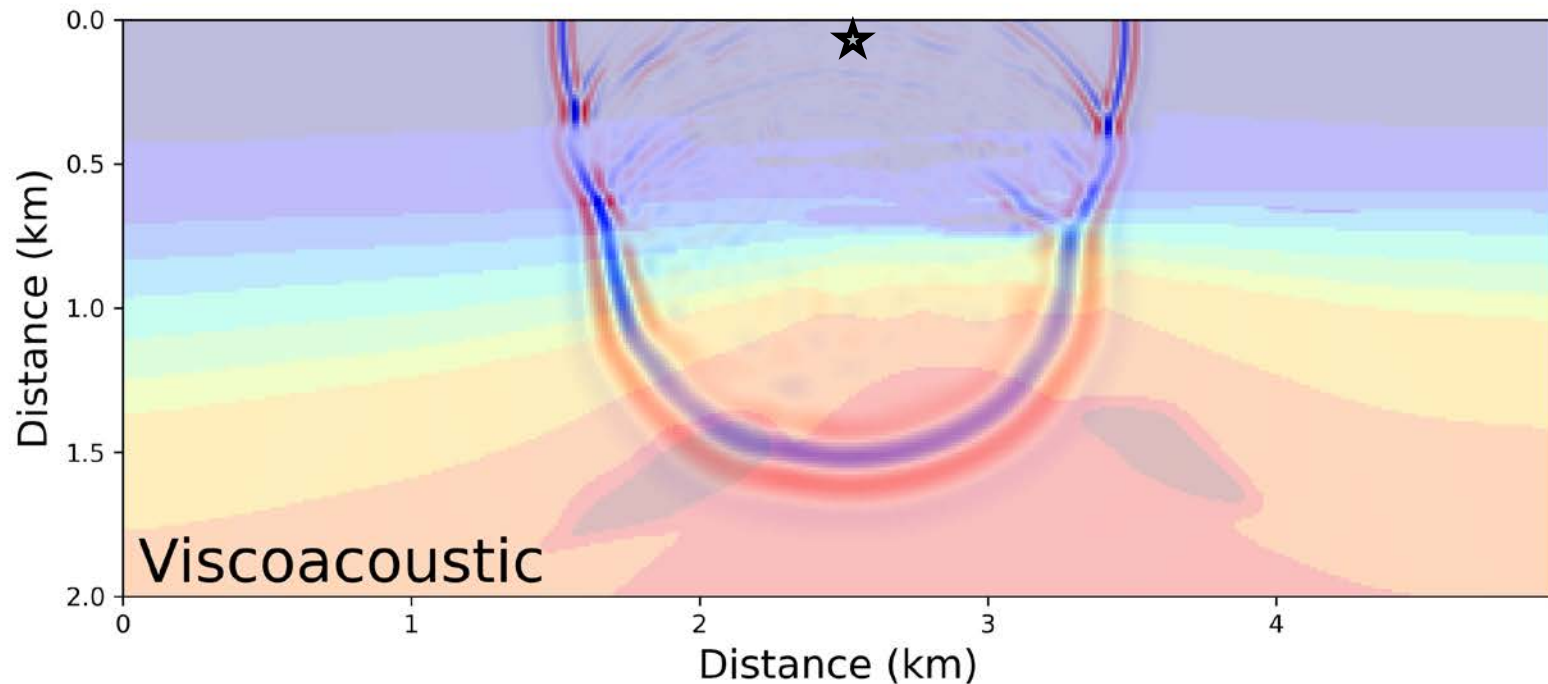
Xing and Zhu (2019) *JGR-Solid Earth*, in revision

# Wavefield snapshot



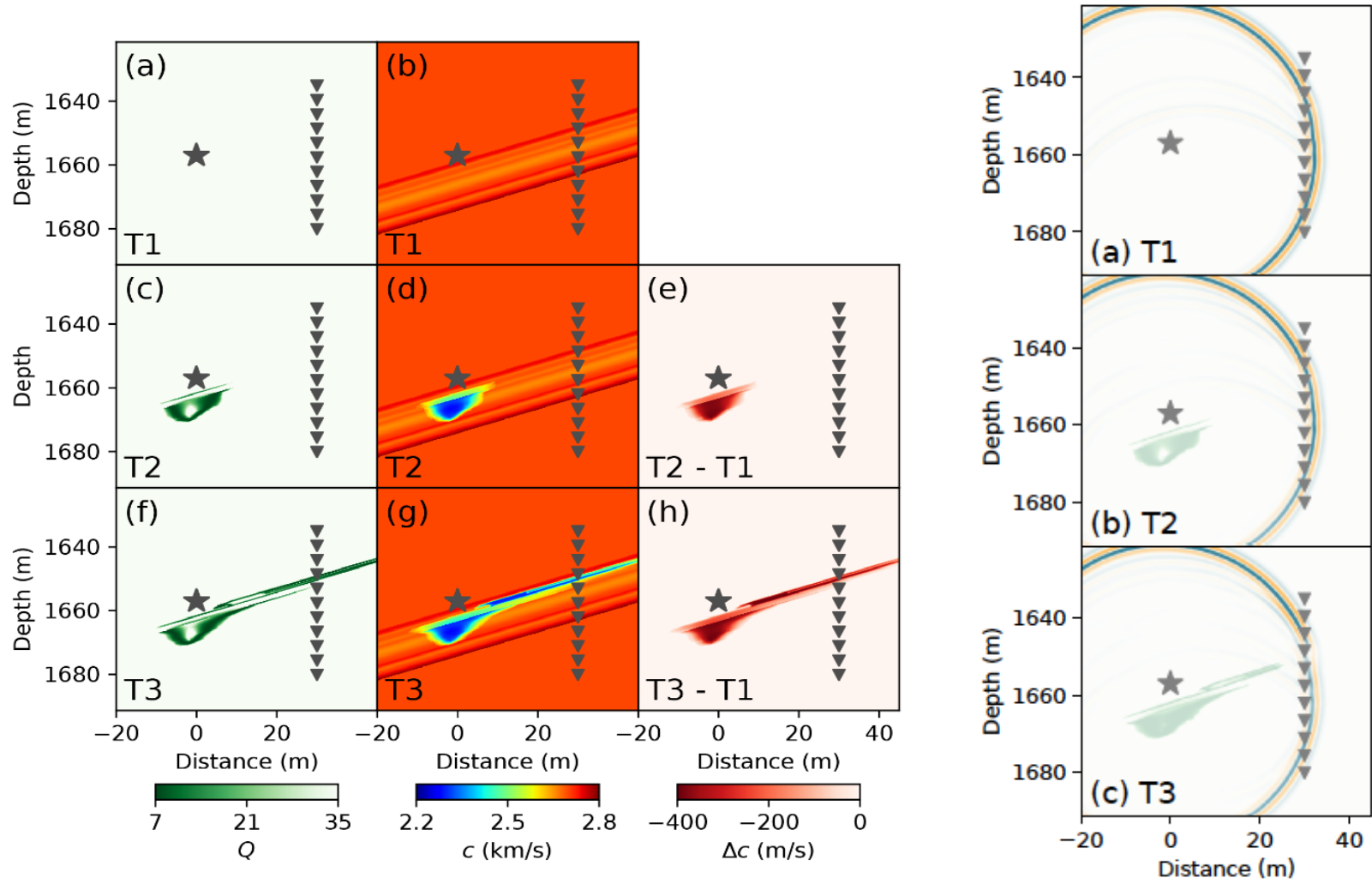
Xing and Zhu (2019) *JGR-Solid Earth*, in revision

# Wavefield snapshot

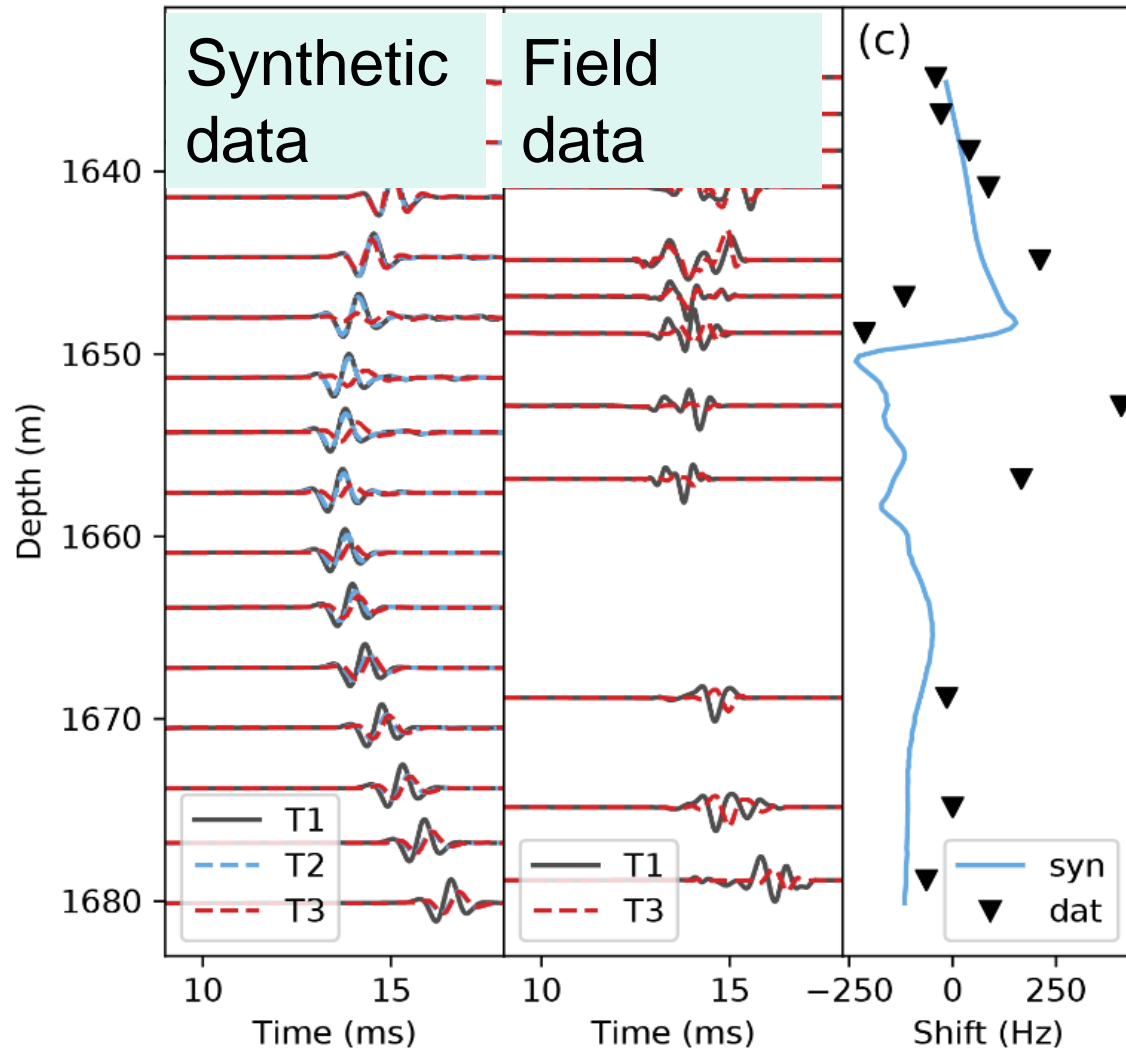


Xing and Zhu (2019) *JGR-Solid Earth*, in revision

# Subtask 2.3: Frio CO2 site – modeling and field data calibration



# Subtask 2.3: Validation with Frio II field data





# Subtask 2.2: Adjoint operators for joint full waveform inversion

Forward modeling

$$\mathbf{L}u = (\mathbf{L}_0 + \mathbf{L}_1 + \mathbf{L}_2)u = f,$$

$$\mathbf{L}_0 = \frac{1}{c^2} \frac{\partial^2}{\partial t^2} - \nabla^2$$

Propagator

$$\mathbf{L}_1 = -\gamma \frac{\omega_0}{c} (-\nabla^2)^{\frac{1}{2}} + \gamma \frac{c}{\omega_0} (-\nabla^2)^{\frac{3}{2}}$$

Phase dispersion

$$\mathbf{L}_2 = \left( \pi\gamma \frac{1}{c} (-\nabla^2)^{\frac{1}{2}} - \pi\gamma^2 \frac{1}{\omega_0} \nabla^2 \right) \frac{\partial}{\partial t}$$

Amplitude loss

Adjoint modeling

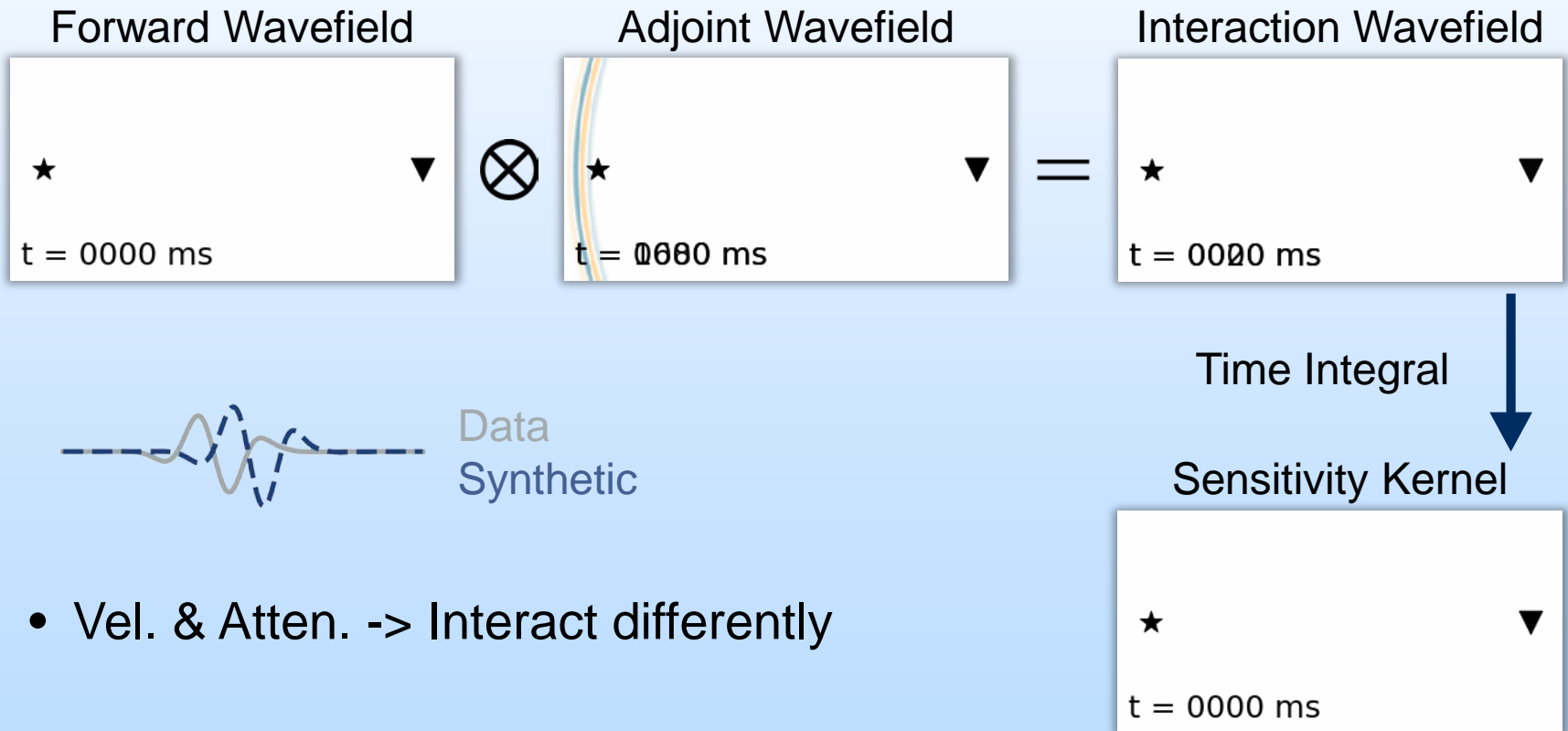
$$\mathbf{L}^* \lambda = \frac{\partial J}{\partial u},$$

$$\mathbf{L}^* = \mathbf{L}_0 + \mathbf{L}_1 - \mathbf{L}_2$$

$$K = \frac{dJ}{dm} = - \left\langle \lambda, \frac{\partial \mathbf{L}}{\partial m} u \right\rangle,$$

# Subtask 2.2: Adjoint operators for joint full waveform inversion

Interaction between forward and adjoint wavefields -> FWI sensitivity Kernel



$$\mathbf{L}_0 = \frac{1}{c^2} \frac{\partial^2}{\partial t^2} - \nabla^2$$

$$\mathbf{L}_1 = -\gamma \frac{\omega_0}{c} (-\nabla^2)^{\frac{1}{2}} + \gamma \frac{c}{\omega_0} (-\nabla^2)^{\frac{3}{2}}$$

$$\mathbf{L}_2 = \left( \pi \gamma \frac{1}{c} (-\nabla^2)^{\frac{1}{2}} - \pi \gamma^2 \frac{1}{\omega_0} \nabla^2 \right) \frac{\partial}{\partial t}$$

Propagator

Phase dispersion

Amplitude loss

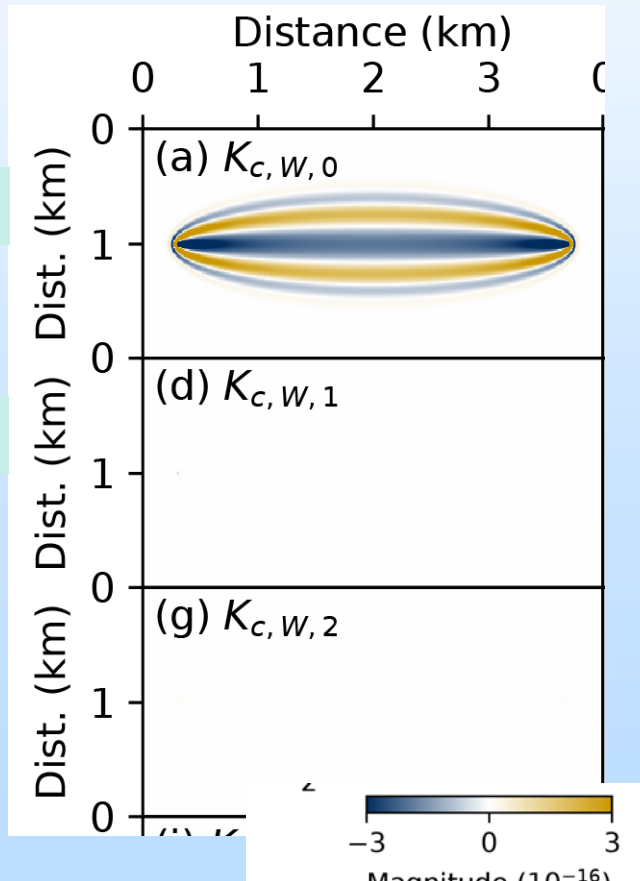
# Subtask 2.2: numerical example

## Velocity Fréchet kernels

$\mathbf{L}_0$

$\mathbf{L}_1$

$\mathbf{L}_2$

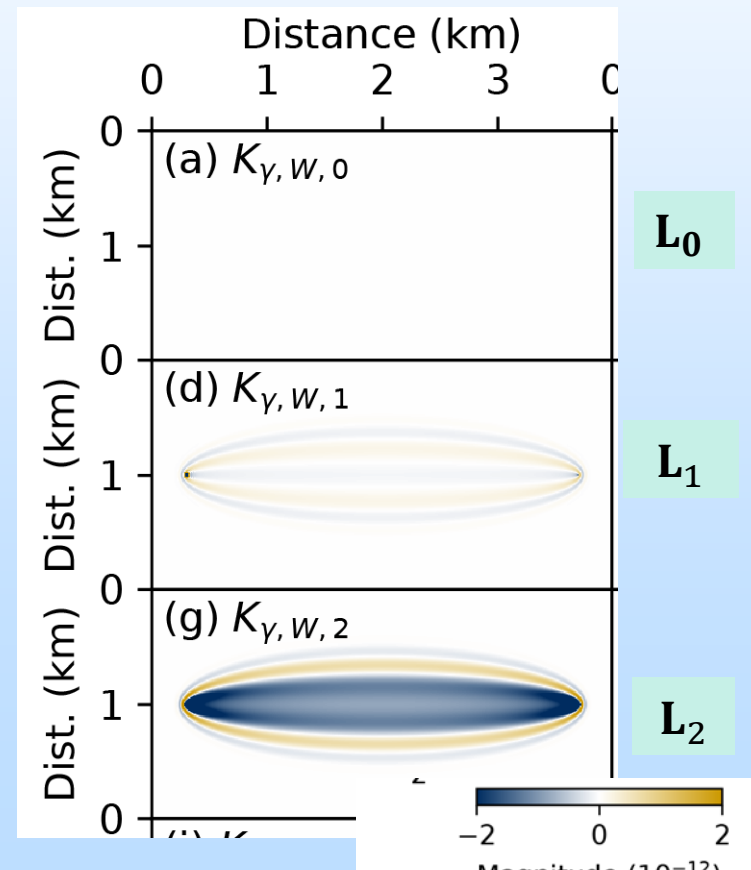


## Attenuation Fréchet kernels

$\mathbf{L}_0$

$\mathbf{L}_1$

$\mathbf{L}_2$



# Task 3

- *3.1: Time-lapse joint FWI with data assimilation*
  - Seismic velocity
- *3.2: Validation of time-lapse FWI with simulated Frio II and Cranfield monitoring data*

# FWI-HiEKF

- Predict:

$$\hat{\mathbf{v}}_{k+1}^- = \hat{\mathbf{v}}_k + \delta \mathbf{v}_k \quad (1)$$

$$\mathbf{C}_{k+1}^- = \mathbf{C}_k + \mathbf{A}_k \quad (2)$$

- Update:

$$\mathbf{K}_{k+1} = \mathbf{C}_{k+1}^- (\mathbf{H}_{k+1} \mathbf{C}_{k+1}^{-T} + \mathbf{R}_{k+1})^{-} \quad (3)$$

$$\hat{\mathbf{v}}_{k+1} = \hat{\mathbf{v}}_{k+1}^- + \mathbf{K}_{k+1} (\mathbf{d}_k - G(\hat{\mathbf{v}}_{k+1}^-) S(\omega) \delta(\mathbf{x} - \mathbf{x}_r)) \quad (4)$$

$$\mathbf{C}_{k+1} = (\mathbf{I} - \mathbf{K}_{k+1} \mathbf{H}_{k+1}) \mathbf{C}_{k+1}^- \quad (5)$$

The diagonal of covariance matrix  $P$  (variance) in Eq.5 can be calculated using

$$\delta_{k+1}^2 = \delta_k^2 - \sum_{j=1}^n (K_{k+1})_{ij} (\mathbf{C}_{k+1}^-)_{ij} \quad (6)$$

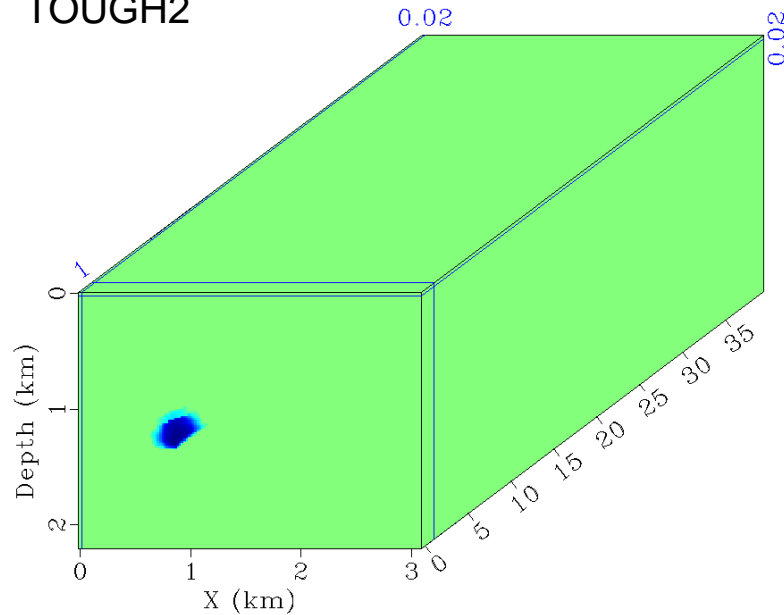
Define cross-covariance  $\mathbf{C}$  and  $\mathbf{A}$ :

$$\mathbf{C}_{k+1}^- = \mathbf{P}_{k+1}^- \mathbf{H}_{k+1}^T \text{ and } \mathbf{C}_{k+1} = \mathbf{P}_{k+1} \mathbf{H}_{k+1}^T \quad (7)$$

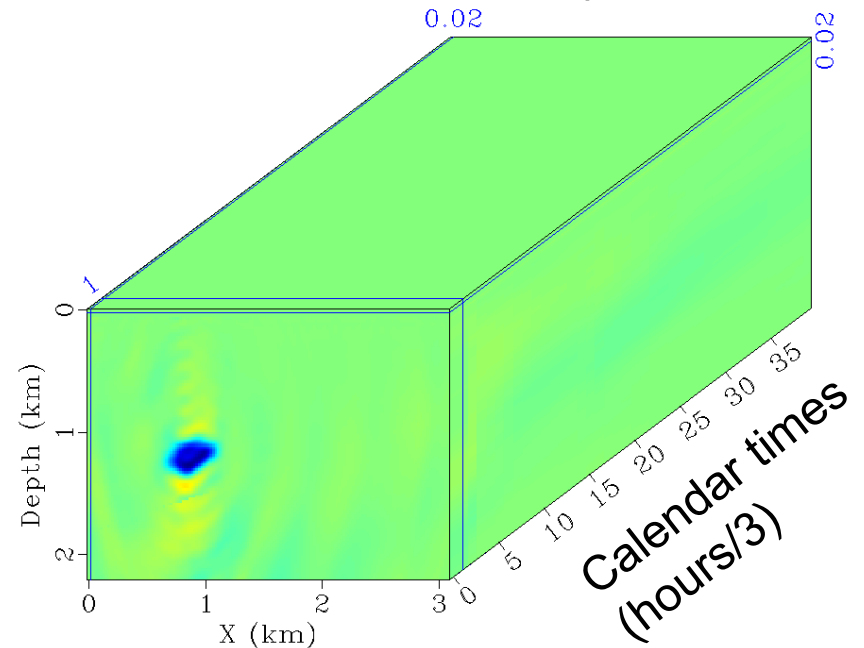
$$\mathbf{A}_{k+1} = \mathbf{Q}_{k+1} \mathbf{H}_{k+1}^T \quad (8)$$

# Frio validation 2D seismic tests

Reference timelapse Frio models from TOUGH2

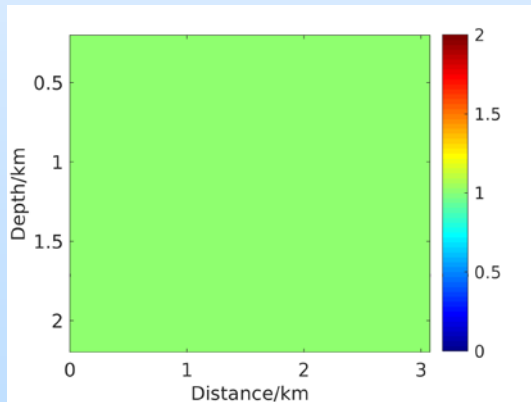


HiEFK FWI timelapse Frio models

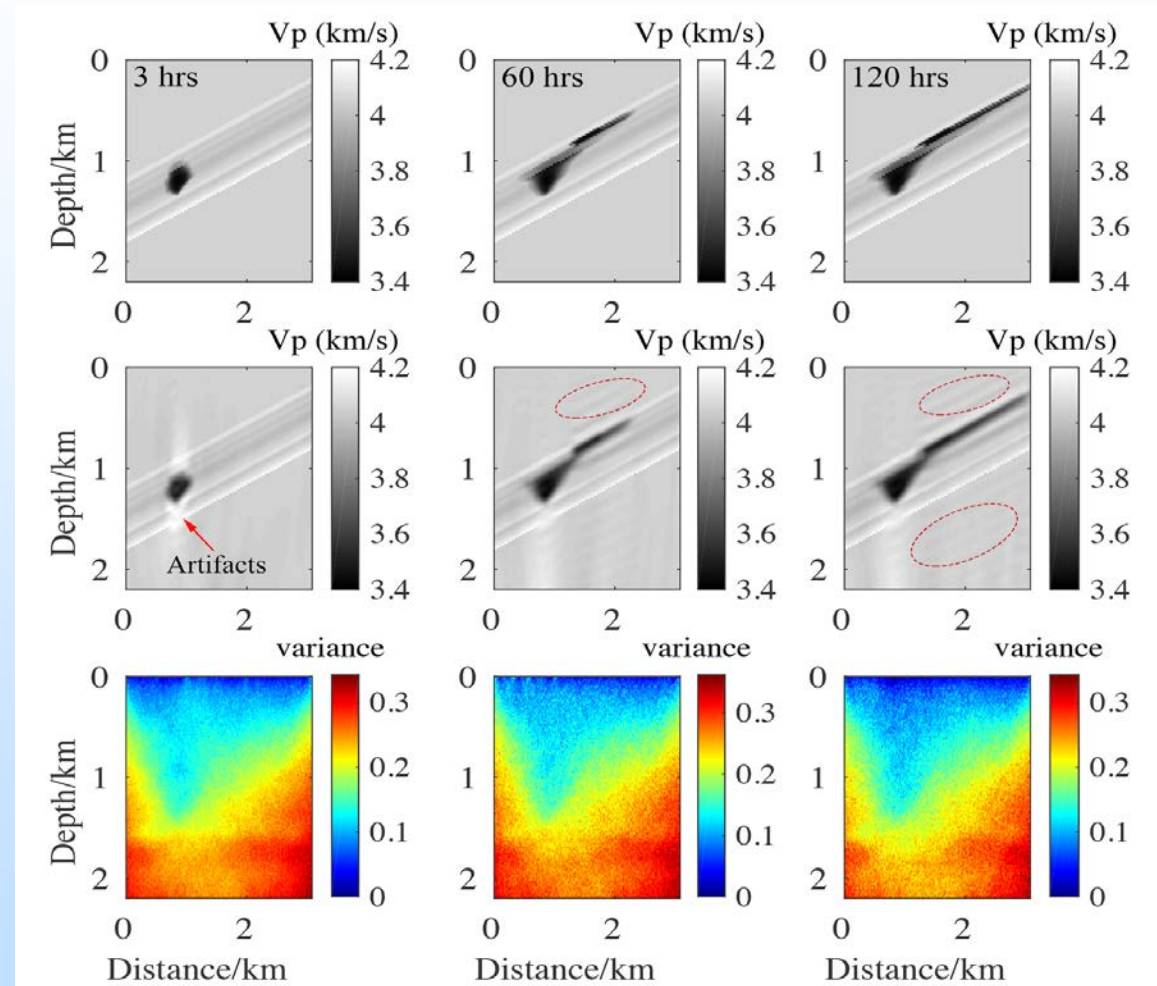


# Frio validation 2D seismic tests

## – uncertainty



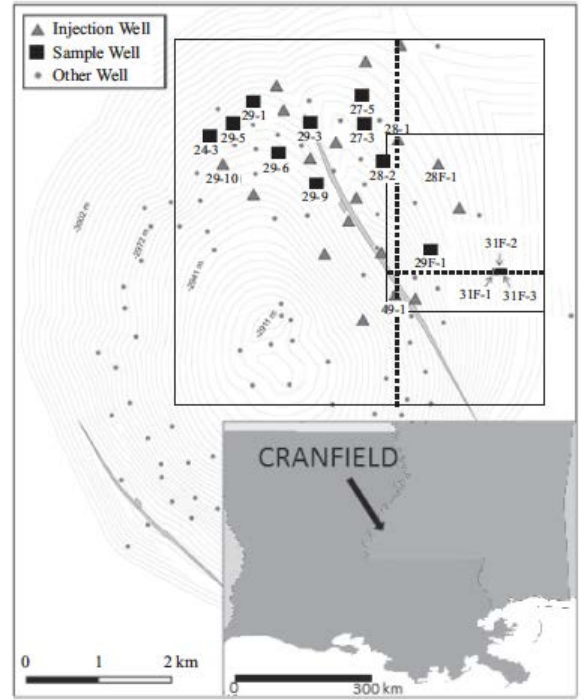
Prior deviation



Posterior deviation

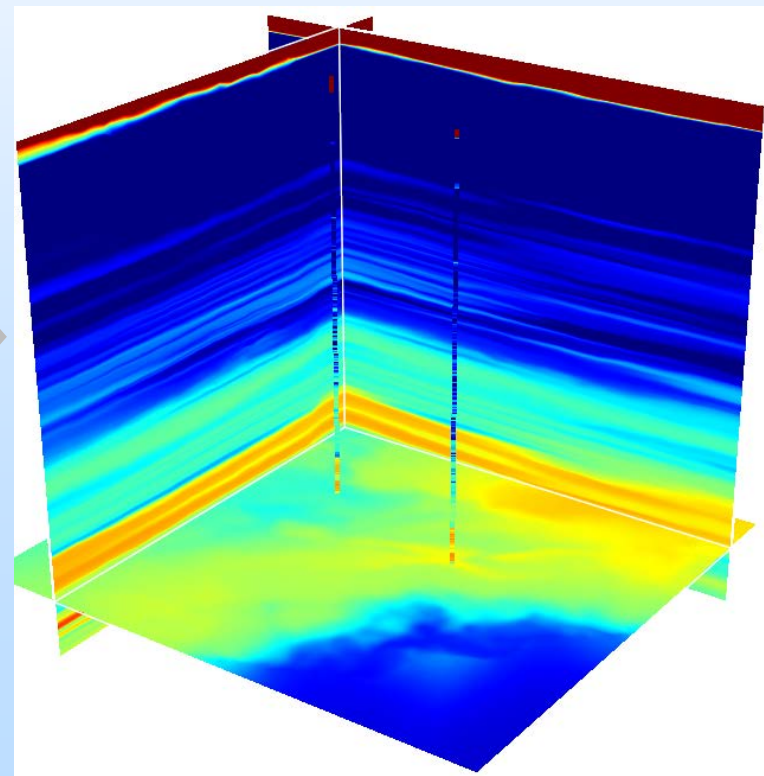
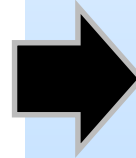
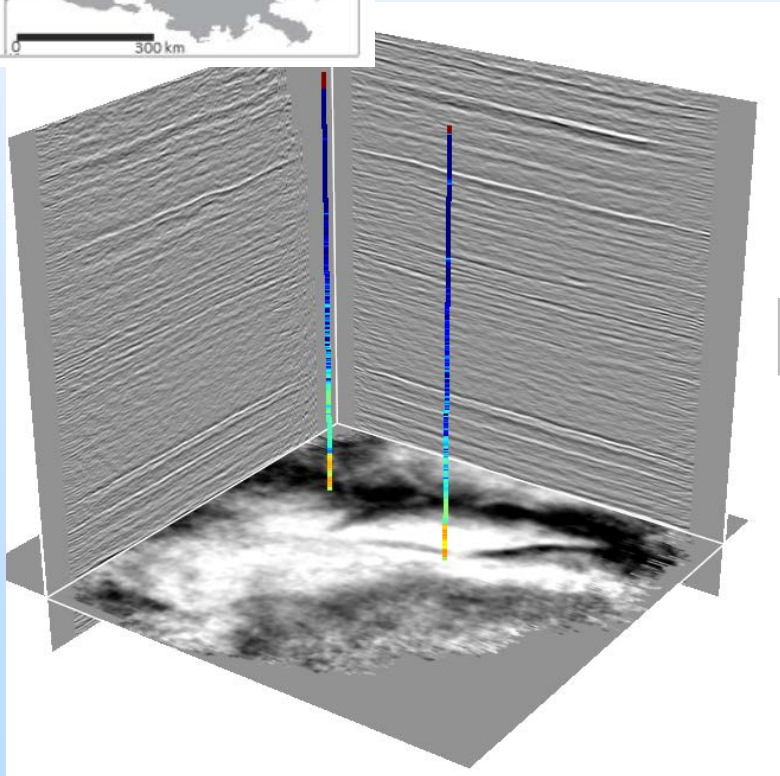
Huang and Zhu (2019) *presentation in coming SEG 2019*

# 3D Cranfield validation tests



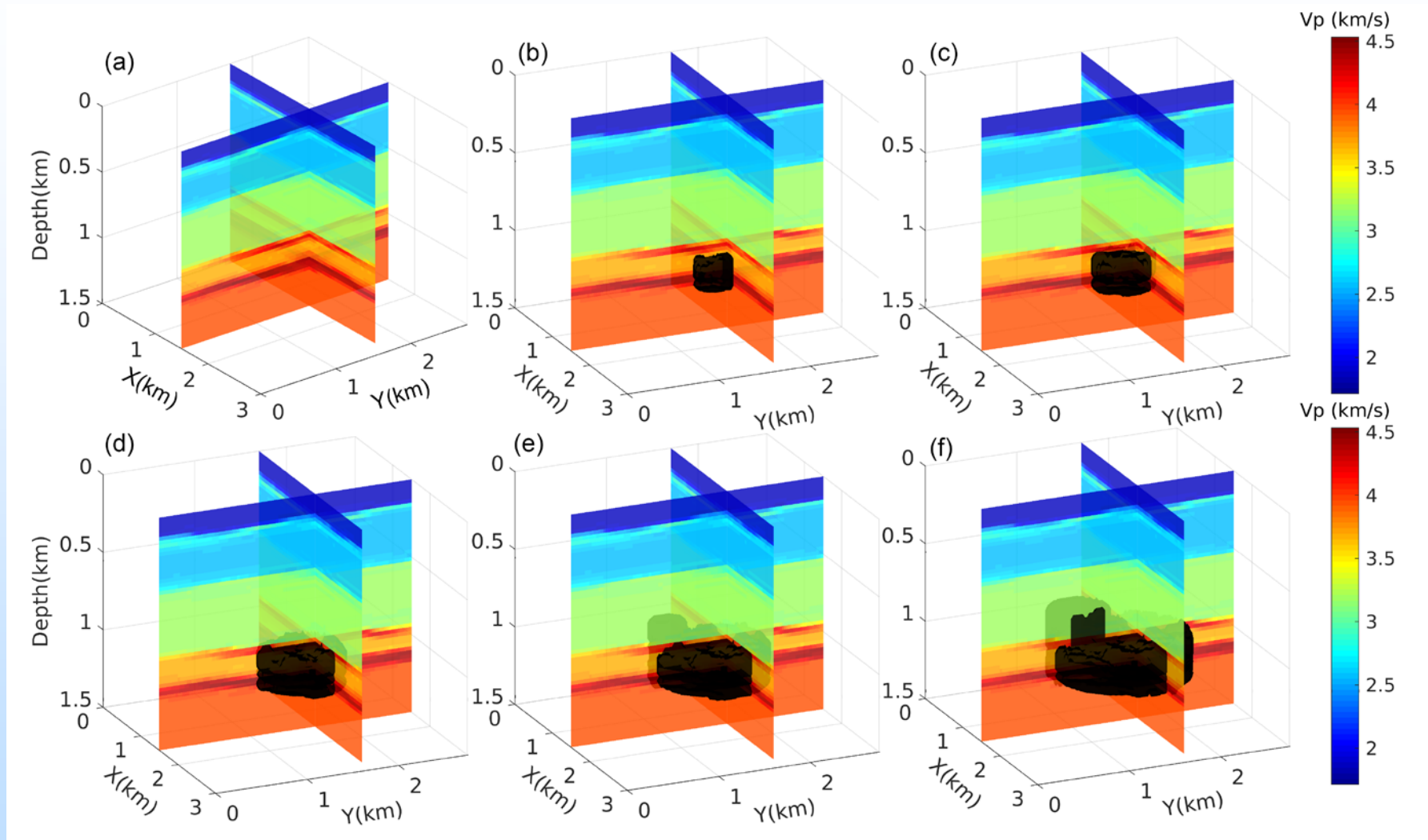
Seismic imaging section +  
two wells

3D seismic velocity &  
density profiles

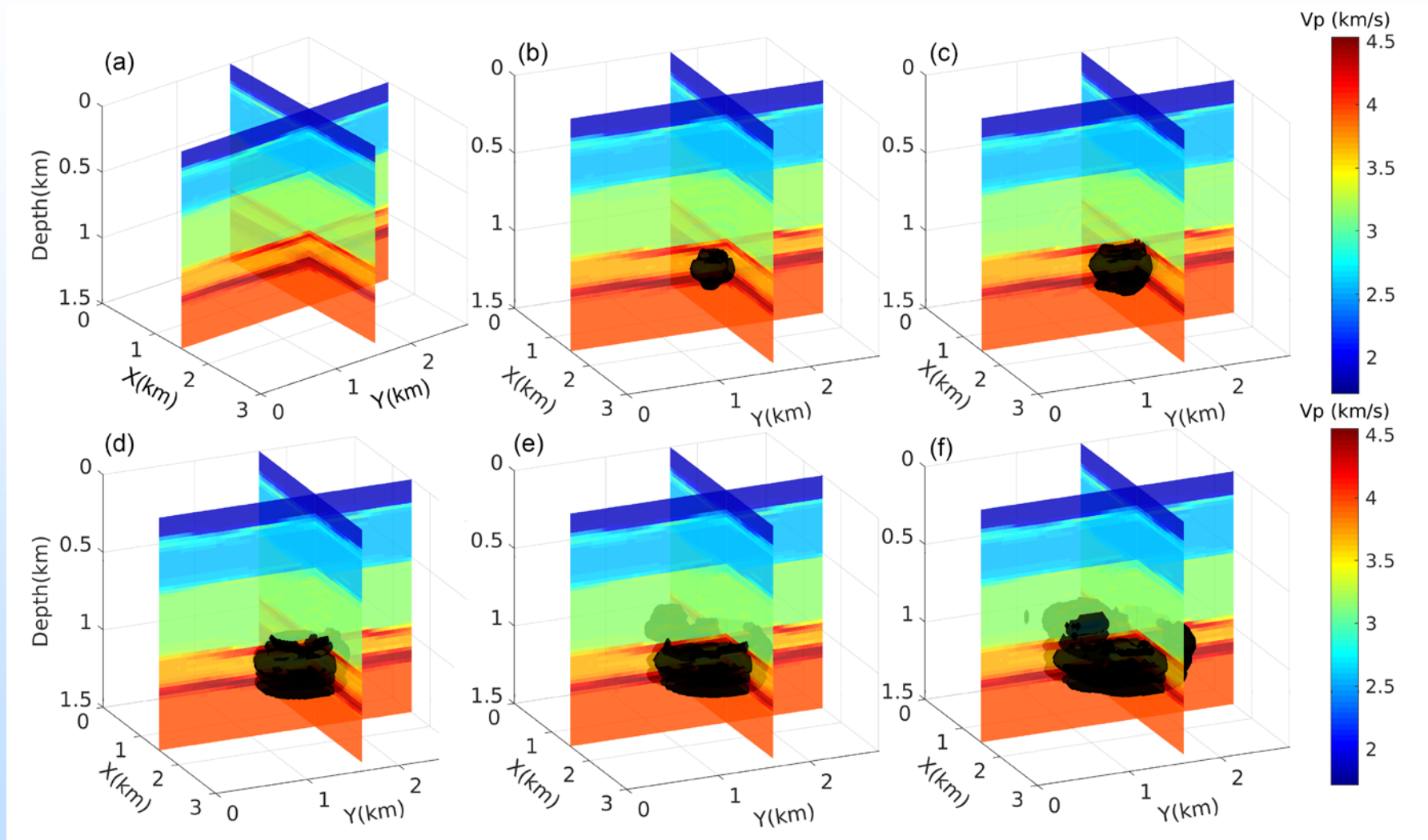




# 3D Cranfield validation tests



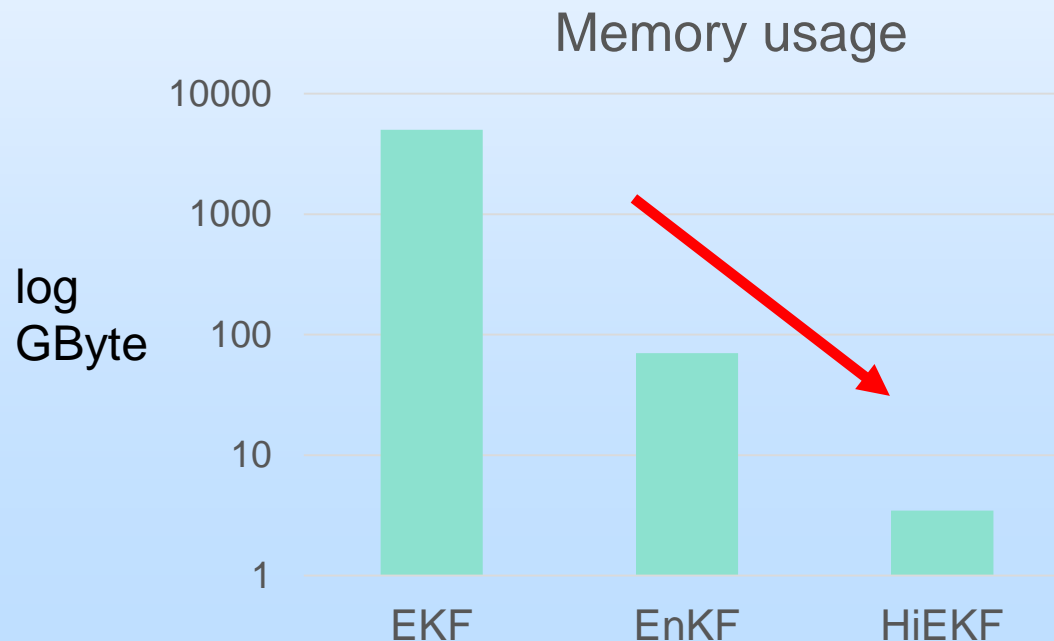
# 3D Cranfield validation tests



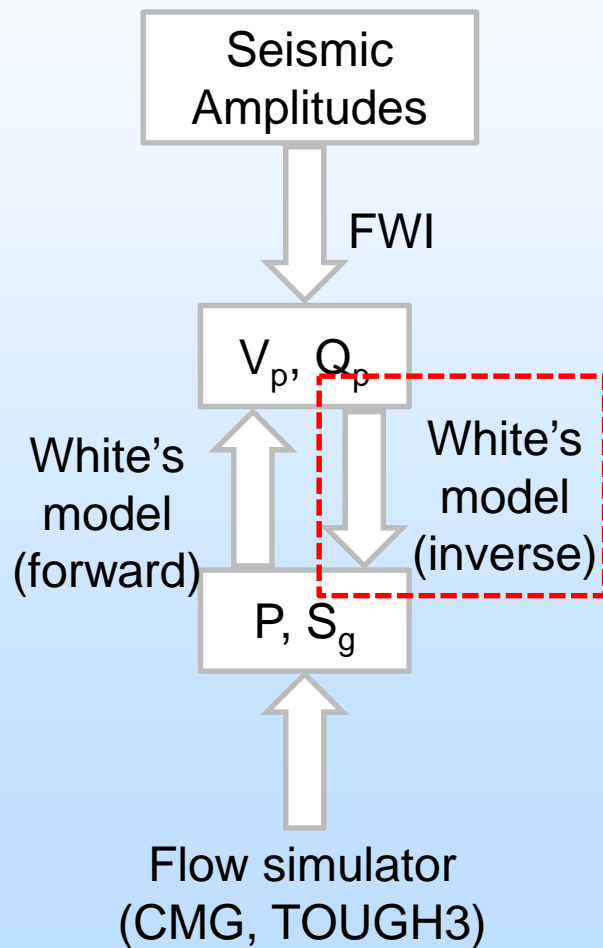
Color scale: seismic velocity  
Black: CO<sub>2</sub> plume

# How fast the HiEKF time-lapse FWI is?

- 3D seismic FWI in Cranfield:  $111 \times 121 \times 61$ . If original EKF is applied, the covariance matrix size is  $819291 \times 819291$ , which is approximately 5 TB, while if applying HiEKF, the maximum matrix size is  $819291 \times 528$ , which is 1550 times less than EKF.



# Task 4: Ensemble Kalman Filter (EnKF) for inverting seismic attributes



EnKF's goal is to update state vector, which in this case contains pressure (P) and gas saturation (Sg):

$$X^p = \begin{bmatrix} P_1 & \dots & P_N \\ S_{g,1} & \dots & S_{g,N} \end{bmatrix} = X + K_{gain} \left( \begin{bmatrix} V_p \\ Q_p \end{bmatrix} - f(X) \right)$$

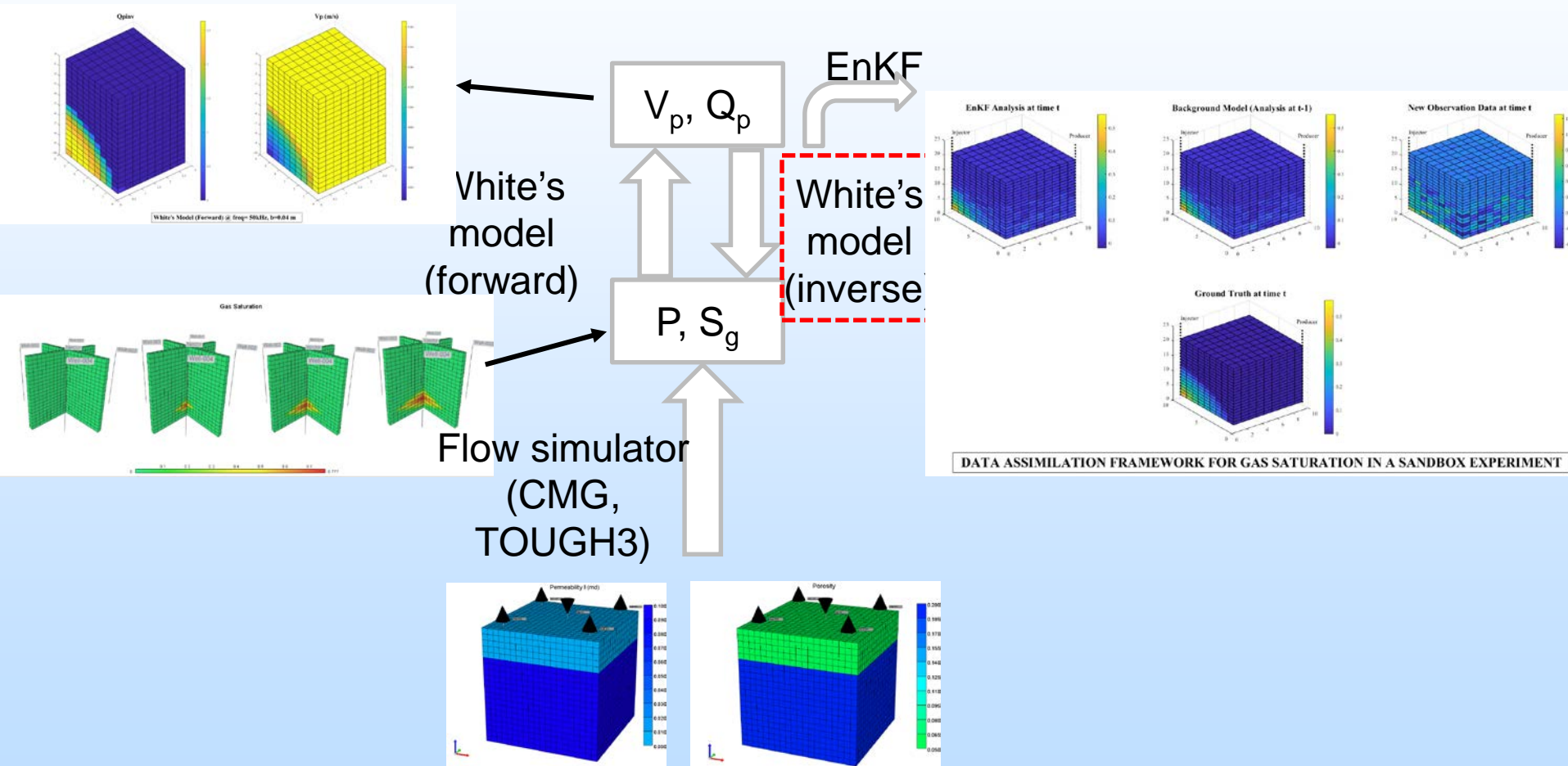
where  $f(\cdot)$  is the forward model (White's model). EnKF assumes the state vector is Gaussian, so to construct the prior ensemble (X), we draw from:

$$P \sim N(\mu_P, \sigma_P)$$

$$\text{logit}(S_g) \sim N(\mu_S, \sigma_S)$$

In order to honor  $S_g \in [0, 1]$ .

# Task 4 & 5: Preliminary Results: Synthetic Test on the sandbox experiment in LBL Case



A simple, hypothetical “sandbox” experiment

By Joon and Morgan 2019 Penn State

# Accomplishments to Date

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## Task 2.0

- Development of a simple formulation of time-domain viscoacoustic wave equation (2.1)
- Building the numerical scheme and numerical code of solving the new wave equation (2.1)
- Derivation of adjoint operators for further developing the algorithm of full waveform inversion (2.2)
- Validation tests in Frio (2.3)

# Accomplishments to Date

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## Task 3.0

- Development of a time-lapse ensemble KF full waveform inversion algorithm of seismic velocity (3.1)
- Synthetic tests in Frio 2D models (3.2)
- Synthetic tests in Cranfield models (3.2)

## Task 4.0

- Updates the Cranfield subsurface geologic models (4.1)
- Flow simulations of the Sandbox experiments jointly effort by Penn State and LBL. (4.3)
- EFK seismic-flow inversion (4.3)

# Synergy Opportunities

- develop methodologies for fast seismic full waveform inversion of continuous active source seismic monitoring, (CASSM) datasets; ---- DAS data (collab. with DAS projects)
- develop deep-learning based full waveform inversion of seismic models and pressure data for providing and updating CO<sub>2</sub> saturation models;



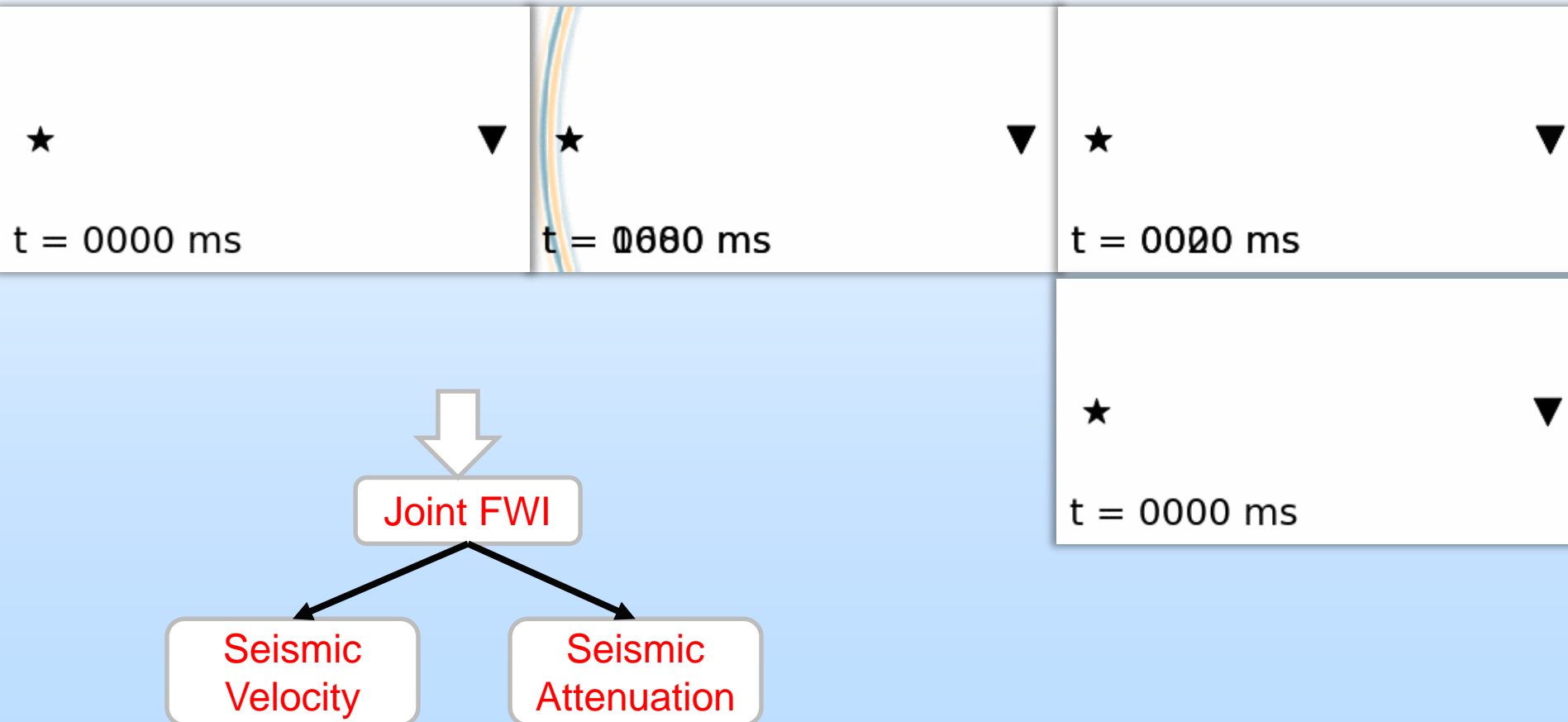
# Project Summary

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- **Key findings:**
- Build our seismic modeling with attenuation code (Task 2.1)
- Adjoint operators for build up the joint FWI (Task 2.2)
- Validation tests in Frio (Task 2.3)
  
- Time-lapse FWI with EnFK (Task 3.1)
- Validation tests in Frio and Cranfield models (Task 3.2)
  
- Updates the Cranfield subsurface geologic models (Task 4.1)
- Flow simulations in the Sandbox lab experiments and tests on the EnFK seismic-flow inversion (Task 4.3)

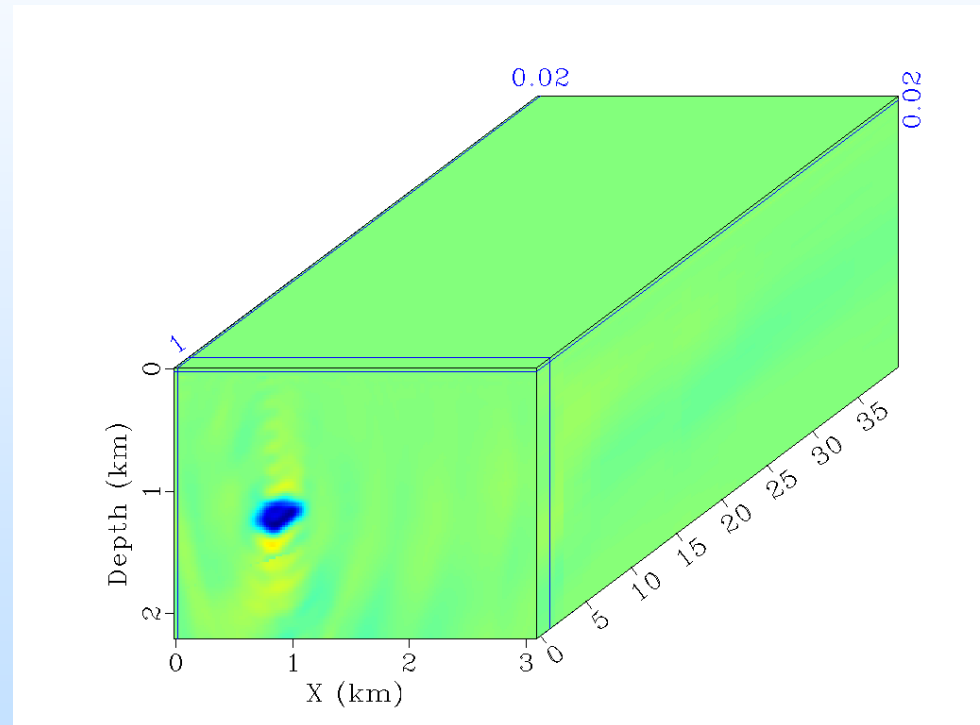
# Next Step

- *Subtask 2.2 – Theoretical development of joint full waveform inversion (FWI):*



# Next Step

- *Task 3 – Time-lapse of joint full waveform inversion (FWI):*

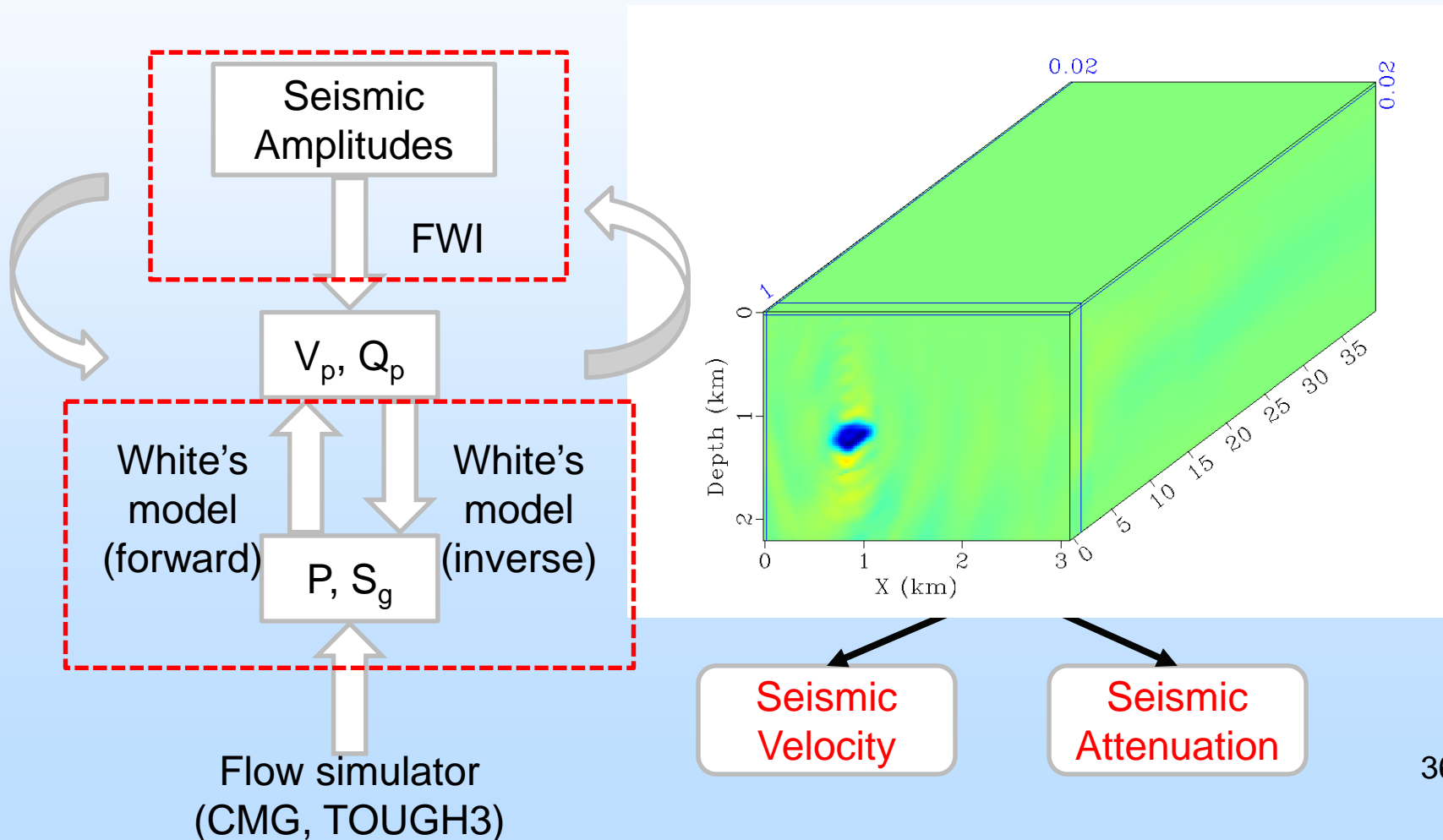


Seismic  
Velocity

Seismic  
Attenuation

# Next Step

- Task 4 – Integration of seismic-petrophysics inversion:



# Next Step

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- *Task 5 – Lab setup and experiments (J. Ajo-Franklin, Rice U.):*
- Thank you for your attention!

# Appendix

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# Benefit to the Program

- This project is closely related to Program's goal of **developing and validating methodologies and technologies to measure and account for 99 percent of injected CO<sub>2</sub> in the injection zones.**
- The proposed methodology will enable us to delineate the CO<sub>2</sub> plume boundaries with great confidence, addressing FOA goals including “...***detect stored CO<sub>2</sub> and assess the CO<sub>2</sub> plume boundaries over time within the target reservoir...***”

# Benefit to the Program

- The integrated inversion results from the Bayesian approach can give the estimate realizations of CO<sub>2</sub> saturation models but also can quantify the limits of detection and thresholds of uncertainty, directly addresses FOA requesting “...**quantify the limits of detection and thresholds of uncertainty... methods should take into account the qualities of fluids (i.e., CO<sub>2</sub> saturation, composition, etc.)**”.
- “Real-time” ability to delineate CO<sub>2</sub> plume boundaries and quantifying CO<sub>2</sub> saturation using seismic CASSM and pressure data should **allow DOE’s investment in future monitoring systems** that eliminate the expensive and personnel-intensive effort of independent inversions.<sup>40</sup>



# Organization Chart



Task 4.1

Srinivasan  
(co-PI)

Zhu  
(PI)

All Tasks  
Tasks 2 & 3, &6

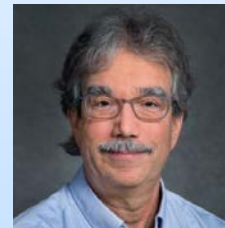
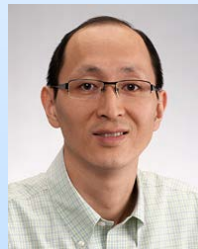
Morgan  
(co-PI)

Ajo-Franklin  
(co-PI)

Sun  
(co-PI)

Daley

Postdoc & graduate  
student(s)



Leading task 4

Leading task 5

Task 4.2

Help on Frio and  
CASSM systems



# Gantt Chart

[illegible]

# Bibliography

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- Zhu, T., J. Ajo-Franklin, and T.M. Daley, (2017), Spatio-temporal changes of seismic attenuation caused by injected CO<sub>2</sub> at the Frio-II pilot site, Dayton TX, USA, *Journal of Geophysical Research-Solid Earth*, 122.