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Predicting Permeability Based On Core Analysis*

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Abstract. Knowledge of permeability, a measure of the ability of rocks to allow fluids to flow through them, is essential for building accurate models of oil and gas reservoirs. Permeability is best measured in the laboratory using special core analysis (SCAL), but this is expensive and time-consuming. This is the first major work on predicting permeability in the in the UK Continental Shelf (UKCS) based only on routine core analysis (RCA) data and a machine-learning approach. We present a comparative analysis of the various machine learning algorithms and validate the results, using permeability measured on 273 core samples from 104 wells. Results suggest that machine learning can predict permeability with relatively high accuracy. This opens new research directions in particular in the oil and gas sector.

Keywords: Machine Learning · Support Vector Regression · Core Analysis · Permeability prediction.

1 Introduction

A range of different data is generated during the life-cycle of oil and gas fields, from exploration to abandonment. This data include regional geology, seismic reports, sedimentological models, drilling data, fluid and rock properties [16]. Geologists, reservoir engineers and other scientists combine this data and use their expertise to construct models of the reservoir, evaluate the volume of available hydrocarbons and engineer the most efficient and profitable way to extract them from the reservoir [18]. The most direct type of geological data about the formation come from core analysis, the laboratory examination of well core samples extracted during the drilling. It is the only time scientists can see and physically examine material from within the reservoir.

Core analysis is usually divided into two stages. The first stage is called Routine Core Analysis (RCA) and the second stage is called Special Core Analysis

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(SCAL) [16]. RCA usually includes tests such as fluid saturations, porosity and permeability measurements. Those measurements are taken on plugs or core samples. A SCAL programme might include the measurement of relative permeabilities, capillary pressures and wettability among others. Furthermore, the effect of coring and other fluids on the SCAL parameters could be used to evaluate the damage they cause to the formation [23].

Core analysis data are usually expensive and time consuming (several weeks) to obtain [27]. However, they are deemed to be the most accurate source of information for reservoir characterisation and a thoroughly designed core analysis programme can result in a more productive reservoir later in their lifetime [18].

2 Related work

Machine learning techniques have been used in the past in the context of core analysis mainly to extrapolate rarely available core analysis data to other more available types of data such as well log data [27]. Examples include prediction of permeability of gas reservoirs using well logs and core data [9] [22], identifying drilling sweet-spots for gas hydrate reservoirs without pre-existing well logs [15] [10], rock texture image classification using support vector machines [21], predicting permeability during acidizing [11] and predicting the optimal rate of penetration during drilling [12]. The work closest to ours is the study by Erofeev et al. [5] on the Chayandinskoye oil and gas condensate field in Russia. However, that study was limited to a single field and used desalination instead of drilling mud application during core analysis.

In contrast, this work relies on high quality data of actual permeability measurements obtained in the laboratory from a substantial number of core samples across a large number of wells across multiple fields of the UKCS and the north sea. Oil and Gas operators value the core analysis derived data as indispensable. However, budget constraints often limit the number of tests included in core analysis projects. A reliable and effective predictive method could be used alongside traditional routine core analysis techniques to fill the gap. The aim is to be able to provide the next best estimate when there is not enough funding for extensive laboratory measurements. As a proof of concept, the permeability is predicted after drilling mud application has been performed to the samples.

3 Methods

3.1 Dataset

The private dataset used here is part of the historical archive of Corex UK Ltd. It covers a significant part of the offshore area of the UK Continental Shelf (UKCS) and the north sea.

After data cleaning and preparation, the final dataset contained 273 observations and 13 features (Table 1). The number of samples might look small but core analysis is a laborious process with relatively small pace of generating data.

Table 1. Table showing the variables used, their corresponded type in R and their units

Feature	Type	Units
Top Depth	Numeric	m
Pore Volume	Numeric	cc
Porosity	Numeric	rate
Grain Density	Numeric	gcc
Gas Permeability	Numeric	mD
Initial Permeability	Numeric	mD
Final Permeability	Numeric	mD
Brine Concentration	Numeric	ppm
Mud Weight	Numeric	ppg
Mud Type	Character	NA
Reservoir Temperature	Numeric	C
Pore Pressure	Numeric	atm
Overburden Pressure	Numeric	psi

The features include the pore volume, porosity, grain density, the top depth of the core, gas permeability, initial permeability, final permeability (output), brine concentration, mud weight, mud type, reservoir temperature, pore pressure, overburden pressure. Mud type is a categorical feature and it is encoded into three dummy variables, with LTOBM (Low Toxicity OBM) the reference level.

Initial permeability is the permeability measurement before drilling mud application while final permeability is the permeability measured after drilling mud application. Drilling mud application for the context of this research means the laboratory simulation of the drilling procedure in the field using a specific drilling mud system. Drilling mud systems are expected to interact with the rock formation and potentially reduce its permeability (Figure 1). When centering or scaling of the input data is performed it is explicitly mentioned at the relevant model subsection otherwise the original values were used.

3.2 Prediction Models

A range of well established machine and statistical learning algorithms were applied to the given dataset. The main research question was whether the final permeability, after drilling mud application, can be predicted using the results of routine core analysis (RCA) tests as input. Therefore, the final permeability was selected as the output of the models. All the variables in table 1 were used as input parameters.

Least Squares Linear Regression The starting point of this research was to try and fit a linear model, represented by the formula:

$$Y = \beta_0 + \beta_1 X_1 + \dots + \beta_p X_p + \epsilon \quad (1)$$

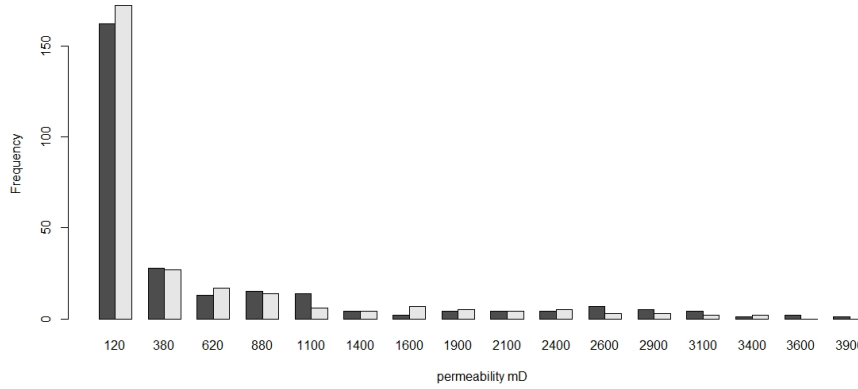


Fig. 1. The distribution of permeabilities before (dark grey) and after drilling mud application (light grey).

Least squares estimates the coefficients that minimise the following:

$$RSS = \sum_{i=1}^n \left(y_i - \beta_0 - \sum_{j=1}^p \beta_j x_{ij} \right)^2 \quad (2)$$

The linear model was fitted using the `lm()` function from the R stats package [19]. The QR decomposition of the input matrix is used to estimate the coefficients [6].

Ridge Regression Ridge regression adds a penalty to the loss function of least squares (equation 3.2). The penalty has the form $\lambda \sum_{j=1}^p \beta_j^2$ [13]. The penalty is controlled by the hyper-parameter λ , which is usually selected with grid search and cross validation. Ridge was fitted using the `glmnet` package in R. [7]

Lasso Regression This model is similar to Ridge except it applies an ℓ_1 penalty to minimise the RSS subject to the constraint $\lambda \sum_{j=1}^p |\beta_j|$ [24]. Lasso tries to address some of the problems arising in Ridge regression. The ℓ_2 penalty used in Ridge minimises the coefficients towards zero but it does not turn any of them to exactly zero. Lasso instead can set a coefficient to zero and effectively perform feature selection. Lasso was fitted using the `glmnet` package in R[7].

Partial Least Squares (PLS) PLS identifies a set of components Z_1, \dots, Z_M that are a linear combination of the original features [25]. The new components are fitted so they explain most of the variance in the predictors [14]. The idea behind this approach is that there are latent variables affecting the output that are not necessarily measured or captured in the dataset [26].

Support Vector Regression (SVR) Support Vector Regression estimates the weights of a hyperplane such that the RSS of the support vectors is minimised [4]. The support vectors are the only part of the dataset that participate in the estimation of the hyperplane equation and the minimization of the loss function. The input space was transformed into a higher dimension feature space using the radial basis function [3]. The SVR model was fitted using the e1071 R package [17]. The variables were scaled for zero mean and unit variance. The cost and gamma hyper-parameters were estimated by 10-fold cross validation, using the `tune.svm()` function.

Artificial Neural Networks (ANNs) A multi-layer perceptron [20] was used consisting of a feed-forward neural network with 13 neurons at the input layer, two hidden layers with five and three neurons respectively and an output layer with a single neuron for the final permeability. The model was trained using resilient back-propagation (RPROP) with weight backtracking [20] and the neuralnet R package [8]. The input was scaled with mean 0 and unit variance. The learning rate was set to 100 and the maximum number of allowed steps to 1e+05. The sum of square errors was the loss function.

Decision Trees and Random Forests Regression Trees [1] predict the value of a continuous variable by dividing the input space into j distinct and not overlapping areas. For every new observation that falls into this area the average of the values of the training observations is returned. The regression tree was fitted with the tree package in R [2]. Random Forests build a number of trees in a bootstrapped version of the training samples. In each split step it only considers a random sample of m predictors from the total available ones. This number is typically \sqrt{p} , where p is the total number of features [14]. It then uses averaging across the trained trees to produce a final prediction.

4 Results and Discussion

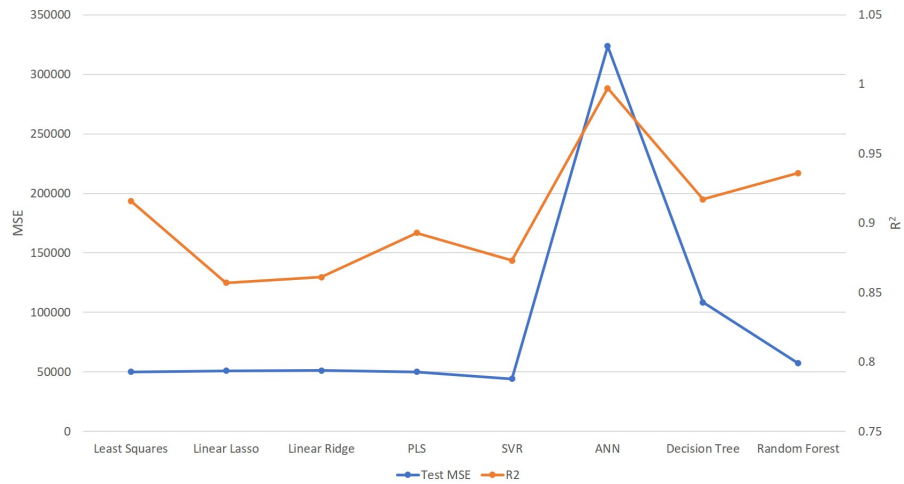
A summary of the results for predicting the final permeability, after drilling mud application, using the various algorithms is presented in (Table 2). The dataset was divided into a training set (67%) and a test set (33%). The R^2 , given by $1 - \frac{RSS}{TSS}$ with $TSS = \sum_i^n (y_i - \bar{y})$, on the training set and the MSE, given by $\frac{1}{n} \sum_i^n (\hat{y}_i - \bar{y})$, on the test set will be used to evaluate the models on the training and test set respectively.

R^2 scores show that many algorithms fit the training data well. SVR, Least Squares and PLS having the lowest MSE (Figure 2) on the test set. PLS and Lasso can give us great insight on the predictors affecting the response variable. According to the Least Squares model initial permeability, gas permeability and pore volume are the most significant features. (Figure 3).

Lasso produced a sparse model only assigning the pore volume, initial permeability and mud type(WBM) non zero coefficients. PLS also produced a sparse

Table 2. Table showing the R^2 on the training set and the MSE on the test set.

Algorithm Name	R^2	MSE
Least Squares	0.916	50,020.24
Linear Lasso	0.725	50,927.96
Linear Ridge	0.881	51,251.47
PLS	0.894	50,150.91
SVR	0.900	44,135
ANN	0.997	323,477.3
Decision Tree	0.937	108,424.7
Random Forest	0.925	57,202.81

**Fig. 2.** Compare the models using R^2 on the training set (orange) and MSE on the test set (blue).

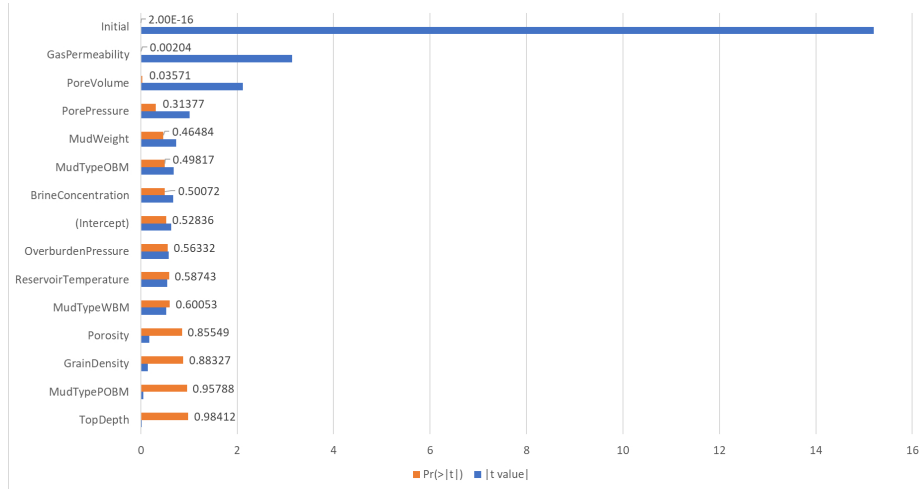


Fig. 3. The t value and the associated p value of the features for the least squares model.

model. The first six components are linear combinations of the top depth, gas permeability, initial permeability, brine concentration, pore pressure and overburden pressure.

Linear Regression Least Squares The linear regression model has a R^2 on the training set of 0.916 and test set MSE 50020.24 (Figure 4). R^2 suggests that the model fits the data relatively well but the MSE on the test set indicates that the predictive power requires further improvement.

Linear Lasso The best lambda for the Lasso model was estimated by 10-fold cross validation at 12.429. The non zero coefficients for the best λ are pore volume, gas permeability, initial permeability, and mud type (WBM). Lasso has a test MSE of 50927.96 (Figure 5). The model does not fit the training data as well as the Least Squares but it still manages to generalise well on the test set according to the MSE figure.

Linear Ridge Ridge regression λ parameter was estimated similarly to Lasso using 10-fold cross validation. The value that resulted in the lowest cross validation error was 89.749. Ridge regression performance on the training dataset was estimated by means of R^2 at 0.881 (Figure 5).

Partial Least Squares PLS fit the data on par with the regularised linear models and SVR. R^2 is estimated at 0.894 (Figure 6) on the training set and the

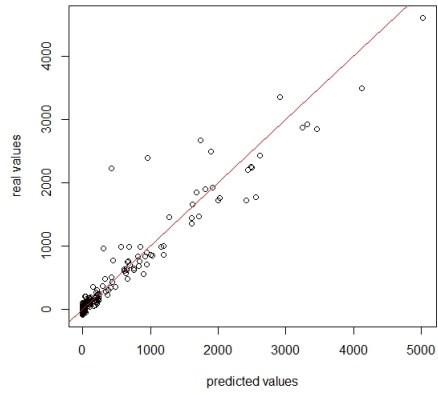


Fig. 4. The real against the predicted permeability values on the training set by Least Squares Regression.

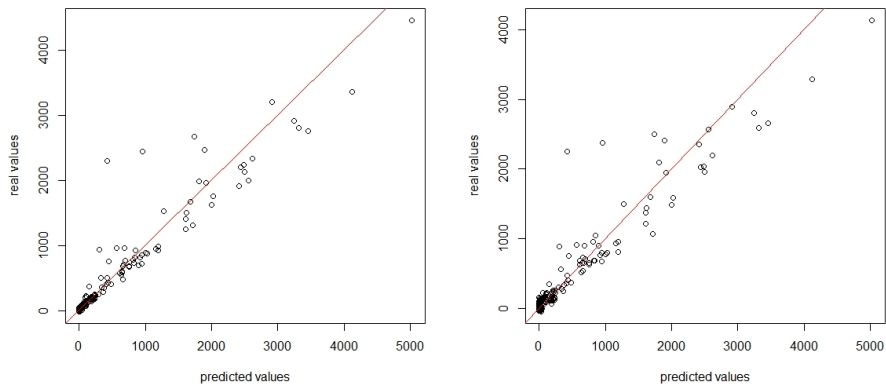


Fig. 5. The real against the predicted permeability values on the training set for the Lasso (left) and the Ridge model (right).

MSE at 50150.91 on the test set. The number of components of the final model was estimated by 10-fold cross validation. The number of components with the lowest CV error was 5 components and it was the one used to generate the model PLS R^2 and MSE values.

Support Vector Regression SVR gave the most promising results so far. The SVR hyper-parameters were estimated by grid search at $\gamma = 0.01$ and cost = 10 . The model fit the training data with a R^2 value of 0.9. Its MSE on the test set was estimated at 44135 (Figure 6). SVR performs much better than Least Squares in the test set.

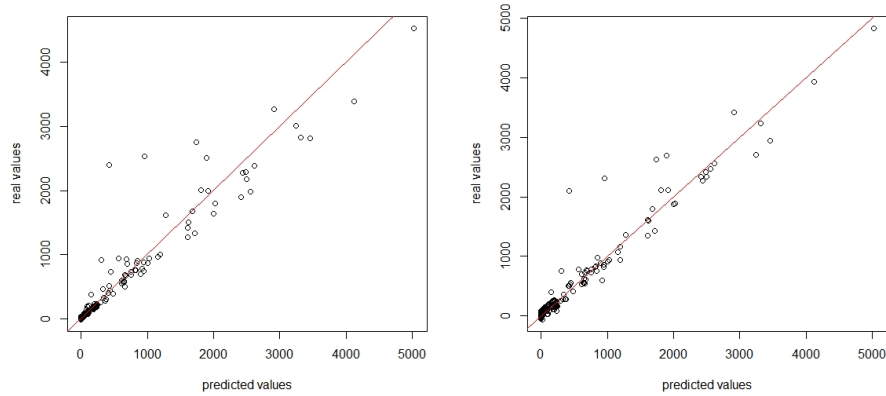


Fig. 6. The real against the predicted permeability values on the training set for the PLS (left) and the SVR model (right).

Artificial Neural Network The Artificial Neural Network was the model that followed the closest the training data with an R^2 value of 0.997. However, it performed very poorly on the test set with an MSE of 323477.3 (Figure 7). The high R^2 indicates that the model over-fits the training data while the very high test set MSE suggests that it fails to predict the permeability on unseen core samples.

Decision Tree The Decision tree model appeared to slightly over-fit the training data. Its R^2 was estimated at 0.937 and generalised poorly with MSE on test set at 57202.81 . The decision tree model performs better on the test set than the neural network but not as good as the SVR model.

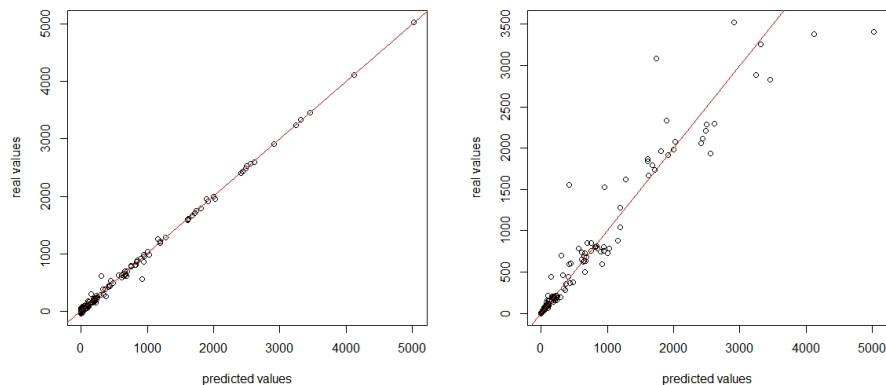


Fig. 7. The real against the predicted permeability values on the training set for the ANN (left) and the Random Forest model (right).

Random Forest The *mtry* hyperparameter, that controls the number of variables randomly sampled as candidates at each split, was estimated at 11 using 10-fold cross validation, repeated three times. The R^2 value on the training set was 0.925. The Random Forest model was an improvement compare to the decision tree model and generalised relatively well on the test set with an MSE of 57202.81 (Figure 7), albeit not as good as SVR.

5 Conclusion

This work showed that machine learning can be used alongside routine core analysis to predict final permeability, with SVR, Least Squares and PLS being the best models. Traditionally oil and gas companies only contract a small number of representative samples to be tested in the laboratory, due to financial constraints. Learning models based on historical data together with laboratory measurements of the limited number of financially approved measurements can alternatively provide a prediction for the rest of the available samples. This could be a new source of revenue for core analysis laboratories and a new service that can provide valuable information to operators to better manage their reservoirs. Future work might include more input features e.g. stratigraphic data that will improve the algorithm's performance in unseen cases or predict different types of output that can be of value for the oil and gas sector.

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