

/ 21-

39(2)/47



University of  
Stavanger

English text.

**FACULTY OF SCIENCE AND TECHNOLOGY**

**SUBJECT: MPE 750 Reservoir simulation**

**DATE: November 24, 2011**

**TIME: 4 hours**

**AID: No printed or written means allowed. Definite basic calculator allowed.**

**THE EXAM CONSISTS OF 6 PROBLEMS ON 3 PAGES + APPENDIX**

**REMARK: You may answer in English or Norwegian. All problem parts are given equal weight.**

---

**Problem 1**

- a) Consider the differential equation

$$u_{xx} = u, \quad 0 \leq x \leq 1.$$

with standard discretization

$$\frac{u_{i-1} - 2u_i + u_{i+1}}{\Delta x^2} = \frac{u_i^{n+1} - u_i^n}{\Delta t}$$

Write implicit and explicit discretized equations.  
Show how to determine the order of the approximations.

- b) State stability properties for the equations in a).  
Derive exact stability criteria.
- c) Given the following boundary conditions:

- $u(0,t) = 1, u(1,t) = 0, t \geq 0.$
- $u(x,0) = 1, 0 < x < 1$

Use 5 equally spaced computational points 1,2,3,4,5 in x-direction with 1 corresponding to end point 0 and 5 corresponding to endpoint 1.

Use explicit method to compute the solution after 2 steps using constant time step length 0.025.

### Problem 2

a) Given  $f(x) = \frac{1}{3}x^3 - x^2 + 2x - 6.$

Use Newton's method with initial estimate 4 to determine an estimate for the solution of  $f(x) = 0$  such that  $|f'| \leq 1.$

b) Consider a part of the oil flow term in the oil equation

$$F = (T_o)_{i+1/2} (p_{i+1} - p_i)$$

Use upstream evaluation of inter block terms.

Let  $p_s$  denote saturation pressure.

Consider two cases

- i)  $p_i > p_{i+1}, p_i > p_{s,i}$
- ii)  $p_{s,i+1} > p_{i+1} > p_i$

Linearize  $F$  for both cases.

### Problem 3

- a) Why is history matching a useful tool in a reservoir study?
- b) Make a list of parameters that are frequently matched in a history procedure:  
Make a list of parameters frequently modified to improve a match.

#### **Problem 4**

- a) What will be the structure of the linear equations for a 3D problem when implicit solution of the compositional equations is used?
- b) Present the main steps in an AIM (Adaptive Implicit Method) solution procedure?  
It is not necessary to depict matrix structures at each step. Give a sketch of the structure of the final set of equations only.  
For b) you can stick to the Black Oil case.
- c) Explain why AIM (Adaptive Implicit Method) is usually preferred for solving the compositional equations.

#### **Problem 5**

- a) What are the main steps in an IMPES solution procedure?  
You can stick to a two phase water/oil case for the above exposition.
- b) IMPES solution will in many cases produce a more accurate solution than implicit solution (confer simulation project 1).  
Explain why this is the case.

#### **Problem 6**

- a) Conjugate gradients are frequently used for solving linear reservoir equations.  
What is meant by restart of ORTHOMIN?  
Why is restart needed?
- b) Explain shortly the construction of Nested Factorization preconditioning.

## APPENDIX

Let  $J$  denote the complex unit,  $J = \sqrt{-1}$ ,  $a$ ,  $b$  and  $\phi$  real numbers.

$$|a + Jb|^2 = a^2 + b^2$$

$$e^{J\phi} = \cos \phi + J \sin \phi$$

$$e^{J\phi} + e^{-J\phi} = 2 \cos \phi$$

$$e^{J\phi} - e^{-J\phi} = 2J \sin \phi$$

$$\cos^2 \phi + \sin^2 \phi = 1$$

$$\cos(-\phi) = \cos \phi$$

$$\sin(-\phi) = -\sin \phi$$

$$1 - \cos \phi = 2 \sin^2(\phi/2)$$

Let  $A_i$  denote values of a parameter distributed in a grid with block lengths  $\Delta x_i$ .

Arithmetic mean:

$$\frac{\Delta x_i A_i + \Delta x_{i+1} A_{i+1}}{\Delta x_i + \Delta x_{i+1}}$$

Harmonic mean:

$$\frac{A_i A_{i+1} (\Delta x_i + \Delta x_{i+1})}{A_{i+1} \Delta x_i + A_i \Delta x_{i+1}}$$

39(2)/47



University of  
Stavanger

English text.

**FACULTY OF SCIENCE AND TECHNOLOGY**

**SUBJECT: MPE 750 Reservoir simulation**

**DATE December 3, 2013**

**TIME: 4 hours**

**AID: Calculator**

**THE EXAM CONSISTS OF 5 PROBLEMS ON 3 PAGES + APPENDIX**

**REMARK: You may answer in English or Norwegian. All problem parts are given equal weight.**

---

**Problem 1**

Consider the equation  $u_x = -u$ .

- a) Determine the order of the approximation

$$u_x \approx \frac{u_{i-2} - 4u_{i-1} + 3u_i}{2\Delta x}$$

- b) Standard discretization of  $u_x = -u$  is given by

$$\frac{u_{i-1} - u_i}{\Delta x} = \frac{u_i^{n+1} - u_i^n}{\Delta t}$$

Show that explicit difference method is stable if  $\frac{\Delta t}{\Delta x} \leq 1$ .

c) Suppose  $x \in [0,1]$ ,  $t \geq 0$ .

Use explicit discretization of  $u_x = -u_t$  with 5 computational points along  $x$  where the first point 1 is the left boundary  $x = 0$  and the last point 5 is the right boundary  $x = 1$ . The following boundary conditions are specified:

$$u(0,t) = 0, \quad t \geq 0$$

$$u(x,0) = 1, \quad x > 0$$

Use explicit discretization of  $u_x = -u_t$  with maximal stable time step length. Compute solution after 4 steps.

### Problem 2

All questions in this problem refer to a 3D Black Oil model.

- Which input data are needed for initialization?
- Outline the main steps in pressure initialization.
- What are the initial saturations if capillary pressures are assumed to be zero?
- Outline the modifications needed if capillary pressures are non-zero.

### Problem 3

Linearization of the flow term of oil between blocks  $i$  and  $i+1$  in x-direction

$$(T_o)_{i+1/2} (p_{i+1} - p_i).$$

Upstream evaluation is used for all terms.

Write linearized term for computations at step  $k+1$  for two cases:

- $p_i > p_{i+1}$ ,  $p_i < p_{s,i}$
- $p_i < p_{i+1}$ ,  $p_{i+1} > p_{s,i+1}$

where  $p_s$  denotes saturation pressure.

#### Problem 4

- a) Write the discretized mass balance equations for a compositional model.
- b) Which unknowns are determined when compositional equations are solved?
- c) Give reasons why the AIM solution method is usually preferred for solving compositional equations.

#### Problem 5

- a) What are the iterative methods used for numerical solution of mass balance equations? What is used for initial estimates?
- b) Why is the parameter  $N_{cycle}$  (called *NSTACK* in ECLIPSE) introduced in ORTHOMIN? Algorithm for ORTHOMIN with preconditioning is given in Appendix.
- c) Explain why ORTHOMIN with preconditioning matrix  $B = A$  converges in one iteration regardless of initial estimate.  
The equations to be solved are  $A\vec{x} = \vec{r}$ .

## APPENDIX

Let  $J$  denote the complex unit,  $J = \sqrt{-1}$ ,  $a$ ,  $b$  and  $\phi$  real numbers.

$$|a + Jb|^2 = a^2 + b^2$$

$$e^{J\phi} = \cos \phi + J \sin \phi$$

$$e^{J\phi} + e^{-J\phi} = 2 \cos \phi$$

$$e^{J\phi} - e^{-J\phi} = 2J \sin \phi$$

$$\cos^2 \phi + \sin^2 \phi = 1$$

$$\cos(-\phi) = \cos \phi$$

$$\sin(-\phi) = -\sin \phi$$

$$1 - \cos \phi = 2 \sin^2(\phi/2)$$

Let  $A_i$  denote values of a parameter distributed in a grid with block lengths  $\Delta x_i$ .

Arithmetic mean:

$$\frac{\Delta x_i A_i + \Delta x_{i+1} A_{i+1}}{\Delta x_i + \Delta x_{i+1}}$$

Harmonic mean:

$$\frac{A_i A_{i+1} (\Delta x_i + \Delta x_{i+1})}{A_{i+1} \Delta x_i + A_i \Delta x_{i+1}}$$



Algorithm for ORTHOMIN with restart and preconditioning matrix  $B$  for solving  $A\bar{x} = \bar{r}$  :

- given  $\bar{x}^0$  and set  $\bar{r}^0 = \bar{b} - A\bar{x}^0$ ,  $\bar{q}^0 = B^{-1}\bar{r}^0$  (\*)

for  $k = 0$  to convergence do :

- compute

$$\omega^k = \frac{\bar{r}^k \circ A\bar{q}^k}{A\bar{q}^k \circ A\bar{q}^k}$$

- set  $\bar{x}^{k+1} = \bar{x}^k + \omega^k \bar{q}^k$ ,  $\bar{r}^{k+1} = \bar{r}^k - \omega^k A\bar{q}^k$

- compute  $\bar{y}^{k+1} = B^{-1}\bar{r}^{k+1}$

- generate numbers

$$\alpha_i^k = -\frac{A\bar{y}^{k+1} \circ A\bar{q}^i}{A\bar{q}^i \circ A\bar{q}^i}, \quad i = 0, \dots, k$$

- set  $\bar{q}^{k+1} = \bar{y}^{k+1} + \sum_{i=0}^k \alpha_i^k \bar{q}^i$

- if  $k+1 = N_{\text{cycle}}$ , set  $\bar{x}^0 = \bar{x}^{N_{\text{cycle}}}$ ,  $\bar{r}^0 = \bar{r}^{N_{\text{cycle}}}$   
and go to (\*)



University of  
Stavanger

English text.

**FACULTY OF SCIENCE AND TECHNOLOGY**

**SUBJECT: MPE 750 Reservoir simulation**

**DATE: December 3, 2012**

**TIME: 4 hours**

**AID: No printed or written means allowed. Definite basic calculator allowed.**

**THE EXAM CONSISTS OF 6 PROBLEMS ON 3 PAGES + APPENDIX**

**REMARK: You may answer in English or Norwegian. All problem parts are given equal weight.**

**Problem 1**

Consider difference formulas

$$\text{i) } \frac{u_{i-1} - u_i}{\Delta x} = \frac{u_i^{n+1} - u_i^n}{\Delta t} \text{ of } u_x = -u_t$$

$$\text{ii) } \frac{u_{i-1} - 2u_i + u_{i+1}}{\Delta x^2} = \frac{u_i^{n+1} - u_i^n}{\Delta t} \text{ of } u_{xx} = u_t$$

For this Problem no derivations or computations are required.

- a) a1. Write explicit and implicit formulas.
- a2. What are the orders of the approximations used?
- b) State stability properties for the formulas.  
Give exact stability criteria.

### Problem 2

Suppose  $u(x,t)$  is defined for  $0 \leq x \leq 1$ ,  $t \geq 0$ , with boundary conditions

$$u(0,t) = 1, \quad t \geq 0$$

$$u(x,0) = 0, \quad 0 < x \leq 1.$$

Solve  $u_x = -u_t$  numerically using four equally spaced computational points where point 1 corresponds to left boundary point  $x = 0$  and point 4 corresponds to right boundary point  $x = 1$ . Use explicit formula and time step length  $1/3$ . Compute solution after 3 steps.

### Problem 3

For this problem consider a 1D horizontal reservoir with two flowing fluids water and oil. Assume zero capillary pressure.

- What is the structure of linear equations if implicit solution method is used?
- Derive the pressure equation to be used for IMPES solution.

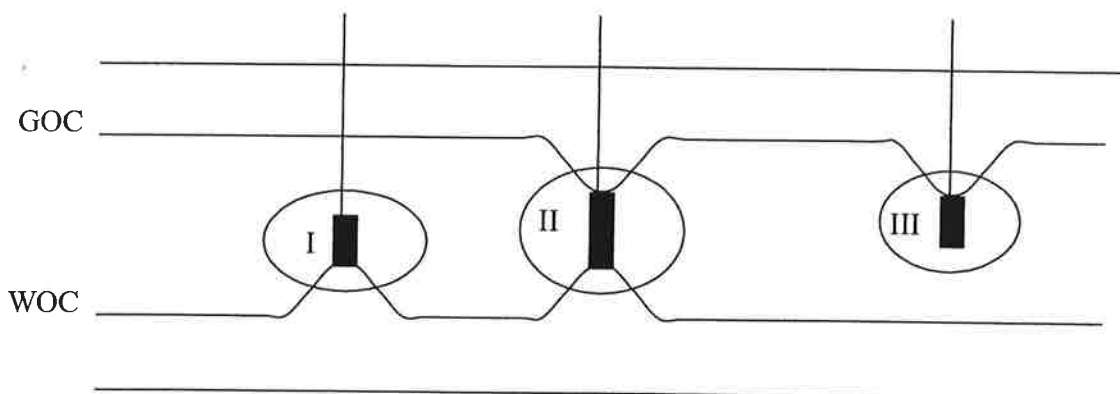
### Problem 4

In this problem the general Black Oil equations are considered.

- Outline the differences in computer work and stability for implicit, IMPES and AIM methods.
- What is the degree of implicitness for AIM?

In the figure below three production wells are located between WOC and GOC.

What will be a likely degree of implicitness for regions I, II and III?



c) Consider the matrix structure for a 3 x 2 grid

X X X	X X X		X		
X X X	X X X		X		
X X X	X X X		X		
X X	X X X	X		X X	
X X	X X X	X		X X	
X X	X X X	X		X X	
	X X X	X X X			X
	X X X	X X X			X
	X X X	X X X			X
X X			X X X	X X	
X X			X X X	X X	
X X			X X X	X X	
	X X X		X	X X X	X
	X X X		X	X X X	X
	X X X		X	X X X	X
		X		X X	X X X
		X		X X	X X X
		X		X X	X X X

AIM solution is used and flow terms corresponding to explicit unknowns are set to 0 in the figure above.

Show the structure of the final set of linear equations.

### Problem 5

- What are the unknowns when compositional equations are solved?
- Write the discretized compositional mass balance equations.  
Use standard difference operators without expanding the various terms.
- When are compositional models needed?

### Problem 6

- Write the well inflow equations for a well perforated in one block.
- Which modifications are needed for vertical wells perforated in several blocks?
- Which modifications are needed for horizontal wells?

## APPENDIX

Let  $J$  denote the complex unit,  $J = \sqrt{-1}$ ,  $a$ ,  $b$  and  $\phi$  real numbers.

$$\begin{aligned} |a + Jb|^2 &= a^2 + b^2 \\ e^{J\phi} &= \cos \phi + J \sin \phi \\ e^{J\phi} + e^{-J\phi} &= 2 \cos \phi \\ e^{J\phi} - e^{-J\phi} &= 2J \sin \phi \\ \cos^2 \phi + \sin^2 \phi &= 1 \\ \cos(-\phi) &= \cos \phi \\ \sin(-\phi) &= -\sin \phi \\ 1 - \cos \phi &= 2 \sin^2(\phi/2) \end{aligned}$$

Let  $A_i$  denote values of a parameter distributed in a grid with block lengths  $\Delta x_i$ .

Arithmetic mean:

$$\frac{\Delta x_i A_i + \Delta x_{i+1} A_{i+1}}{\Delta x_i + \Delta x_{i+1}}$$

Harmonic mean:

$$\frac{A_i A_{i+1} (\Delta x_i + \Delta x_{i+1})}{A_{i+1} \Delta x_i + A_i \Delta x_{i+1}}$$