Colorado School of Mines Department of Geophysics

2D and 3D High Accuracy Simulations of Resistivity Logging Measurements Using a Self-Adaptive Goal-Oriented *hp* Finite Element Method

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OVERVIEW

- 1. Motivation: Simulation of Resistivity Logging Instruments.
- 2. Methodology:
 - The hp-Finite Element Method (FEM) Exponential Convergence .
 - Automatic Goal-Oriented Refinements in the Quantity of Interest -.
- 3. 2D Numerical Results:
 - Verification of the Software.
 - Simulation of Resistivity Logging Instruments with Mandrel.
 - Simulation of Resistivity Logging Instruments with Casing.
 - Simulation of Cross-Well Measurements with One Cased Well.
 - Perfectly Matched Layers (PML).
- 4. 3D Numerical Results.
- 5. Conclusions and Future Work (Multi-physics).

RESISTIVITY LOGGING INSTRUMENTS

Logging Instruments: Definition





RESISTIVITY LOGGING INSTRUMENTS

Utility of Logging Instruments



RESISTIVITY LOGGING INSTRUMENTS

Main Objective: To Solve an Inverse Problem



A software for solving the DIRECT problem is essential in order to solve the INVERSE problem

RESISTIVITY LOGGING INSTRUMENTS

Resistivity Logging Instruments



MAXWELL'S EQUATIONS

3D Variational Formulation

Time-Harmonic Maxwell's Equations

$ abla imes \mathrm{H} = (ar{ar{\sigma}} + j\omegaar{ar{\epsilon}})\mathrm{E} + \mathrm{J}^{imp}$	Ampere's law
${f abla} imes { m E} = -j\omegaar{ar{\mu}}{ m H} - { m M}^{imp}$	Faraday's law
${oldsymbol abla} \cdot (ar ar ar ar {ar eta} { m E}) = ho$	Gauss' law of Electricity
$ abla \cdot (ar{ar{\mu}} \mathrm{H}) = 0$	Gauss' law of Magnetism

E-VARIATIONAL FORMULATION:

Find
$$\mathrm{E} \in \mathrm{E}_D + H_D(\mathrm{curl};\Omega)$$
 such that:
 $\int_{\Omega} (\bar{\bar{\mu}}^{-1} \nabla \times \mathrm{E}) \cdot (\nabla \times \bar{\mathrm{F}}) \, dV - \int_{\Omega} (\bar{\bar{k}}^2 \mathrm{E}) \cdot \bar{\mathrm{F}} \, dV = -j\omega \int_{\Omega} \mathrm{J}^{imp} \cdot \bar{\mathrm{F}} \, dV$
 $+j\omega \int_{\Gamma_N} \mathrm{J}^{imp}_{\Gamma_N} \cdot \bar{\mathrm{F}}_t \, dS - \int_{\Omega} (\bar{\bar{\mu}}^{-1} \mathrm{M}^{imp}) \cdot (\nabla \times \bar{\mathrm{F}}) \, dV \quad \forall \, \mathrm{F} \in H_D(\mathrm{curl};\Omega)$

MAXWELL'S EQUATIONS

2D Variational Formulation (Axi-symmetric Problems)

 E_{ϕ} -Variational Formulation (Azimuthal)

 $\begin{cases} \mathsf{Find} \ E_{\phi} \in E_{\phi,D} + \tilde{H}_{D}^{1}(\Omega) \text{ such that:} \\ \int_{\Omega} (\bar{\mu}_{\rho,z}^{-1} \nabla \times E_{\phi}) \cdot (\nabla \times \bar{F}_{\phi}) \ dV - \int_{\Omega} (\bar{k}_{\phi}^{2} E_{\phi}) \cdot \bar{F}_{\phi} \ dV = -j\omega \int_{\Omega} J_{\phi}^{imp} \ \bar{F}_{\phi} \ dV \\ +j\omega \int_{\Gamma_{N}} J_{\phi,\Gamma_{N}}^{imp} \ \bar{F}_{\phi} \ dS - \int_{\Omega} (\bar{\mu}_{\rho,z}^{-1} \mathcal{M}_{\rho,z}^{imp}) \cdot \bar{F}_{\phi} \ dV \quad \forall \ F_{\phi} \in \tilde{H}_{D}^{1}(\Omega) \end{cases}$

 $E_{\rho,z}$ -Variational Formulation (Meridian)

Find
$$(E_{
ho}, E_z) \in E_D + \tilde{H}_D(\operatorname{curl}; \Omega)$$
 such that:

$$\int_{\Omega} (\bar{\mu}_{\phi}^{-1} \nabla \times E_{\rho,z}) \cdot (\nabla \times \bar{F}_{\rho,z}) \, dV - \int_{\Omega} (\bar{k}_{\rho,z}^{2} E_{\rho,z}) \cdot \bar{F}_{\rho,z} \, dV =$$

$$-j\omega \int_{\Omega} J_{\rho}^{imp} \bar{F}_{\rho} + J_{z}^{imp} \bar{F}_{z} \, dV + j\omega \int_{\Gamma_N} J_{\rho,\Gamma_N}^{imp} \bar{F}_{\rho} + J_{z,\Gamma_N}^{imp} \bar{F}_{z} \, dS$$

$$-\int_{\Omega} (\bar{\mu}_{\phi}^{-1} M_{\phi}^{imp}) \cdot \bar{F}_{\rho,z} \, dV \quad \forall (F_{\rho}, F_{z}) \in \tilde{H}_D(\operatorname{curl}; \Omega)$$

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MODEL PROBLEMS OF INTEREST



High Performance Finite Element Software

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MODEL PROBLEMS OF INTEREST



Variations due to frequency are small (below 5%)

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MODEL PROBLEMS OF INTEREST



THE *hp*-FINITE ELEMENT METHOD (FEM)

The *h*-Finite Element Method



- 1. Convergence limited by the polynomial degree, and large material contrasts.
- 2. Optimal *h*-grids do NOT converge exponentially in real applications.
- 3. They may "lock" (100% error).

The *p*-Finite Element Method



- 1. Exponential convergence feasible for analytical ("nice") solutions.
- 2. Optimal *p*-grids do NOT converge exponentially in real applications.
- 3. If initial *h*-grid is not adequate, the *p*-method will fail miserably.

The *hp*-Finite Element Method



- **1. Exponential convergence feasible for ALL solutions.**
- 2. Optimal *hp*-grids DO converge exponentially in real applications.
- 3. If initial *hp*-grid is not adequate, results will still be great.

Motivation (Goal-Oriented Adaptivity)



Motivation (Goal-Oriented Adaptivity)

E(R)



Test Problem

- Solution decays exponentially. • $\frac{|E(T)|}{|T(T)|} \approx 10^{60}$
- Results using energy-norm adaptivity:
 - Energy-norm error: 0.001%
 - Relative error in the quantity of interest $> 10^{30}$ %.

Motivation (Goal-Oriented Adaptivity)



Test Problem

- Solution decays exponentially. - $\frac{|E(T)|}{2} \approx 10^{60}$
- Results using energy-norm adaptivity:
 - Energy-norm error: 0.001%
 - Relative error in the quantity of interest $> 10^{30}$ %.

Goal-oriented adaptivity is needed

Becker-Rannacher (1995,1996), Rannacher-Stuttmeier (1997), Cirak-Ramm (1998), Paraschivoiu-Patera (1998), Peraire-Patera (1998), Prudhomme-Oden (1999, 2001), Heuveline-Rannacher (2003), Solin-Demkowicz (2004).

E(R)

Motivation (Goal-Oriented Adaptivity)



Goal-oriented adaptivity is needed

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Mathematical Formulation (Goal-Oriented Adaptivity)

Let's L be the quantity of interest (Ex.: first vertical difference of electric field).

We consider the following problem (in variational form):

 $\left\{ egin{array}{ll} {\sf Find} \ L(\Psi), {\sf where} \ \Psi \in V {
m ~such ~that}: \ b(\Psi,\xi) = f(\xi) & orall \xi \in V \ . \end{array}
ight.$

We define residual $r_e(\xi) = b(e, \xi)$. We seek for solution *G* of:

 $\left\{ egin{array}{ll} {\sf Find} \ G \in V'' \sim V \ {\sf such \ that}: \ G(r_e) = L(e) \ . \end{array}
ight.$

This is necessarily solved if we find the solution of the *dual* problem:

 $\left\{egin{array}{l} {\sf Find}\ G\in V \ {\sf such \ that}: \ b(\Psi,G)=L(\Psi) \quad orall \Psi\in V \ . \end{array}
ight.$

Notice that L(e) = b(e, G).

Mathematical Formulation (Goal-Oriented Adaptivity)

DIRECT PROBLEM - Ψ - 2D Cross-Section

DUAL PROBLEM - G -2D Cross-Section





Representation Formula for the Error in the Quantity of Interest: $L(\Psi)=b(\Psi,G) = \int_{\Omega} \sigma \nabla \Psi \nabla G dV \text{ (electrostatics)}$

Algorithm for Goal-Oriented Adaptivity - STEP I -





Use the fine grid solution to estimate the coarse grid error function. Apply the fully automatic goal-oriented hp-adaptive algorithm.



Algorithm for Goal-Oriented Adaptivity - STEP II -

Solve Direct and Dual Problems on Grid hp



Use the fine grid solution to estimate the coarse grid error function. Apply the fully automatic goal-oriented hp-adaptive algorithm.



Algorithm for Goal-Oriented Adaptivity - STEP III -

Solve Direct and Dual Problems on Grid hp



Use the fine grid solution to estimate the coarse grid error function. Apply the fully automatic goal-oriented hp-adaptive algorithm.



Algorithm for Goal-Oriented Adaptivity - STEP IV -

Solve Direct and Dual Problems on Grid hp



Use the fine grid solution to estimate the coarse grid error function. Apply the fully automatic goal-oriented hp-adaptive algorithm.



2D hp-FEM: NUMERICAL RESULTS

Type of Problems We Can Solve with 2Dhp90

Physical Devices	Magnetic Buffers	Insulators	Displacement Currents
	Casing	Casing Imperfections	Combination of all
Materials	Isotropic	Anisotropic*	
Sources	Toroidal Antennas	Solenoidal Antennas	Dipoles in Any Direction
	Electrodes	Finite Size Antennas	Combination of All
Logging Instruments	LWD/MWD	Laterolog	Normal
	Induction	Dielectric Instruments	Cross-well
Frequency	0-10 Ghz.		
Invasion	Water	Oil	etc.

ALL AXISYMMETRIC RESISTIVITY LOGGING PROBLEMS

• Comparison Against Analytical Results.

- 1. Exact solution in a homogeneous media.
- 2. Exact solution in a homogeneous media with a mandrel.
- 3. Exact solution in a homogeneous media with casing.

• Comparison Against Semi-Analytical 1D Codes.

- 1. Comparison against 1D 'radial' code.
- 2. Comparison against 1D 'hybrid' code.

• Comparison Against 2D Codes.

- 1. Comparison against a 2D FE code (Dr. Wei Yang).
- 2. Comparison between continuous elements vs. edge elements.
- Verification of Physical Properties.
 - 1. Reciprocity principle.
 - 2. Discrete divergence free approximation for edge elements.
 - 3. Sensitivity with respect to different size of domain and antennas.

• Built-in Numerical Verifications.

- 1. Error control provided by the fine grid.
- 2. Comparison between continuous elements vs. edge elements.



2D hp-FEM: VERIFICATION OF RESULTS

Validation against a 1D 'hybrid' code (G. L. Wang)





Comparison Against Analytical Solutions

Solutions in a Homogeneous Lossy (1 Ω m) Media (2 Mhz)Solenoid AntennaToroid Antenna



Comparison Against Analytical Solutions

Solutions in a Homogeneous Lossy (1 Ω m) Media (2 Mhz) in Presence of a Conductive Mandrel

Solenoid Antenna

Toroid Antenna



Magnetic Field

2D hp-FEM: INDUCTION INSTRUMENTS



First. Vert. Diff. E_{ϕ} (solenoid). Position: 0.475m



2D hp-FEM: INDUCTION INSTRUMENTS

Goal-Oriented vs. Energy-norm *hp***-Adaptivity**

Problem with Mandrel at 2 Mhz.

Continuous Elements (Goal-Oriented Adaptivity)

Quantity of Interest	Real Part	Imag Part
COARSE GRID	-0.1629862203E-01	-0.4016944732E-02
FINE GRID	-0.1629862347E-01	-0.4016944223E-02

Continuous Elements (Energy-norm Adaptivity)

Quantity of Interest	Real Part	Imag Part
0.01% ENERGY ERROR	-0.1382759158E-01	-0.2989492851E-02

It is critical to use GOAL-ORIENTED adaptivity.

2D hp-FEM: INDUCTION INSTRUMENTS

First. Vert. Diff. E_{ϕ} (solenoid). Position: 0.475m GOAL-ORIENTED HP-ADAPTIVITY (Quadrilateral Elements)



2D hp-FEM: INDUCTION INSTRUMENTS

First. Vert. Diff. E_{ϕ} (solenoid). Position: 0.475m GOAL-ORIENTED HP-ADAPTIVITY (ZOOM TOWARDS FIRST RECEIVER ANTENNA)



First Vert. Diff. H_{ϕ} for different antennas



In LWD instruments, we obtain similar results using toroids or a ring of vert. dipoles

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2D hp-FEM: INDUCTION INSTRUMENTS

First Vert. Diff. E_z for a toroid antenna



Toroids are adequate for identifying highly resistive layers
First Vert. Diff. E_{ϕ} for a solenoid antenna



Solenoids are adequate for identifying low resistive layers

Use of Magnetic Buffers (E_{ϕ} for a solenoid)



Use of magnetic buffers strengthen the signal in combination with solenoids

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37

Use of Magnetic Buffers (H_{ϕ} for a toroid)



However, magnetic buffers weaken the signal in combination with toroids





Large invasion effects can be sensed using solenoids

Invasion study (H_{ϕ} for a toroid)



Small invasion effects can be sensed using toroids





Invasion in resistive layers cannot be sensed using solenoids

Invasion study (H_{ϕ} for a toroid)



Invasion in resistive layers should be studied using toroids

Invasion and mandrel magnetic permeab. (E_{ϕ})



The effect of magnetic permeability on the mandrel is similar to the effect of magnetic buffers

Anisotropy (H_{ϕ})



Anisotropy effects may be important when studying resistive layers

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2D hp-FEM: THROUGH CASING INSTRUMENTS





Variations due to frequency are small (below 5%)



Water invasion through casing can be accurately assessed



Water invasion through casing can be accurately assessed



Water invasion through casing can be accurately assessed

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2D hp-FEM: THROUGH CASING INSTRUMENTS





Variations due to frequency are small (below 5%)



Variations due to water ivasion are large



Variations due to water ivasion are large



Variations due to water ivasion are large



Casing resistivity can be analyzed from different frequency measurements

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55





Study of anisotropy and frequency effects require from high accuracy simulations



Variations due to invasion are below 20%.



5.5" Borehole radio ; 0.5" Casing ; 2" Cement



A Cross-Well Study with One Cased Well: Toroid Antennas



A Cross-Well Study: Vertical Dipoles



A Cross-Well Study: Horizontal Dipoles



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63

A Cross-Well Study: Different Antennas



A Cross-Well Study: Toroid Antennas (Outside Borehole)



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A Cross-Well Study: Vertical Dipoles (Outside Borehole)



A Cross-Well Study: Horizontal Dipoles (Outside Borehole)



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67

A Cross-Well Study: Different Antennas (Outside Borehole)



A Cross-Well Study: Antennas Inside and Outside Borehole



A Cross-Well Study: Receivers at 500 m (Horizontal Distance)



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A Cross-Well Study: First Vertical Diff. of Magnetic Field


A Cross-Well Study: First Vert. Diff. Magnetic Field (50 m)







A Cross-Well Study: Water Invasion with Toroids (50 m - E_z -)



74

A Cross-Well Study: Water Invasion with Toroids (250 m)



A Cross-Well Study: Water Invasion, Vert. Dipoles (250 m)



A Cross-Well Study: Water Invasion, Horiz. Dipoles (250 m)



A Cross-Well Study: Water Invasion, Toroid (50 m)



A Cross-Well Study: Water Invasion, Vert. Dipoles (50 m)



A Cross-Well Study: Water Invasion, Horiz. Dipoles (50 m)



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A Cross-Well Study: Magnetic Perm., Toroid (250 m)



A Cross-Well Study: Magnetic Perm., Vert. Dipoles (250 m)



A Cross-Well Study: Magnetic Perm., Horiz. Dipoles (250 m)



A Cross-Well Study: Magnetic Perm., Horiz. Dipoles (250 m)







A Cross-Well Study: Distance Dependance at 1 Hz



A Cross-Well Study with One Cased Well: Vertical Dipoles



A Cross-Well Study with One Cased Well: Vertical Dipoles



A Cross-Well Study with One Cased Well: Vertical Dipoles



Perfectly Matched Layer (PML) Formulation

The PML is composed of the following anisotropic materials:

$$egin{aligned} &ar{ar{\sigma}}_{PML} = ar{ar{\Lambda}}ar{ar{\sigma}} & & \ ar{ar{\sigma}}_{PML} = ar{ar{\Lambda}}ar{ar{ar{\sigma}}} & ; & ar{ar{\Lambda}} = egin{bmatrix} &ar{ar{
ho}}s_z & s_
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 s_{ρ} , s_{ϕ} , and s_z are the stretching coordinate functions. We define:

$$s_{
ho}=s_{\phi}=s_{z}=1+\phi-j\phi$$

We consider three different PML's by defining three different functions $\phi(x)$:

$$\phi(x) = \left\{ egin{array}{ll} \phi_1(x) = \left[2(rac{x-x_0}{x_1-x_0})
ight]^{17} & {\sf PML} \ 1, \ \phi_2(x) = 20000 \left(rac{x-x_0}{x_1-x_0}
ight) & {\sf PML} \ 2, & x \in (x_0,x_1) \ \phi_3(x) = 10000 & {\sf PML} \ 3. \end{array}
ight.$$

Within the PML, both propagating and evanescent waves become arbitrarely fast evanescent waves.

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Axisymmetric 3D problem.

Six different materials.

Through casing resistivity instrument.

Final hp-Grid with a 0.5 m Thick PML.







PMLs provide accurate solutions without reflections from the boundary

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93



If we compute the phase, a computational domain of 3200 m x 800 m is not large enough.

2D hp-FEM: MULTI-PHYSICS (ACOUSTICS)



A PML is utilized to truncate the computational domain

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2D hp-FEM: MULTI-PHYSICS (ELASTICITY)

Linear Elasticity. Pressure Applied Along the Circumference. Poisson Ratio=0.3 ; Young Modulus = 4 (top part) and 1 (bottom part) ; Freq.=22.4 Khz

$$\int_\Omega ar{E}_{ijkl} u_{k,l} v_{i,j} \ dx - \omega^2 \int_\Omega ar{
ho} u_i v_i \ dx = \int_{\Gamma_N} g_i v_i \ dS, \quad orall v \in ar{V}$$

Solution (Real Part) Solution (Imag. Part) (< 1% error) Final hp-grid



A PML is utilized to truncate the computational domain

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3D hp-FEM: NUMERICAL RESULTS

Electrode Problem



Electrode Problem

Final *hp*-grid



Final solution

2D Solution: 0.078131

3D Solution: 0.078121

Resources Needed by the Adaptive Algorithm



Electrode Problem

- The adaptive algorithm utilizes about half of the time used by the solver MUMPS.
- The amount of memory used by the adaptive algorithm is negligible, and results are not reported here.
- Since the final result is given by the final fine-grid solution, the adaptive algorithm does NOT need to be executed on the last iteration.
- For multiple logging instrument positions, the optimal grid may be reutilized without employing the adaptive algorithm.

Resources needed by the adaptive algorithm are between 4% and 25% of the total resources needed by the 3D code (if MUMPS is used).

Axisymmetric Model Problem



• Borehole and four materials on the formation.

• Size of computational domain: $100m \times 100m$.

- Size of electrode: $0.05m \times 0.05m$.
- Objective: Compute
 First Vertical
 Difference of
 Potential.

Axisymmetric Model Problem



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Equation: $-\Delta u = 0$ Boundary Conditions: Neumann, Dirichlet



Solution of Direct Problem



Solution of Dual Problem

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 x^{z}

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103



Exponential Convergence in the Quantity of Interest

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CONCLUSIONS AND FUTURE WORK

- The self-adaptive goal-oriented *hp*-adaptive strategy converges exponentially in terms of a user-prescribed quantity of interest vs. the CPU time.
- We obtain fast, reliable and accurate solutions for problems with a large dynamic range and high material constrasts.
- We obtain meanigful physical conclusions useful for instrument modeling and for assessment of petrophysical properties.

Work in Progress

- To further develop the parallel version of the 3D hp-FE code as well as a multigrid solver.
- To apply the self-adaptive goal-oriented *hp*-FEM for inversion of 2D multi-physic problems.

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ES: CHARACTERISTICS 2DHP90 and 3DHP90

2Dhp90, 3Dhp90: main features

- Isoparametric triangles, squares and hexahedras.
- H^1 and H(curl) dofs.
- Isotropic and anisotropic mesh refinements.
- Geometrical Modeling Package (GMP).
- New data structure in Fortran 90.
- Constrained information reconstructed (not stored).
- Two levels of logical operations:
 - 1. operations for nodes problem independent.
 - 2. operations for nodal dof problem dependent.
- Fully automatic *hp*-adaptive strategy.

-provides exponential convergence rates-
ES: KAUFMAN's APPROX. FORMULAS

Logging Through Casing (Benchmark Problem) Rock Formation: Homogeneous Media



The second vertical difference of the Electric Potential is proportional to the formation conductivity.