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Three-Dimensional Oil-Industry Applications Using a Goal-Oriented hp-Finite Element Method

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September 4, 2007



**Department of Petroleum and Geosystems Engineering** 

THE UNIVERSITY OF TEXAS AT AUSTIN

# **OVERVIEW**

- 1. Motivation: Simulation of borehole logging measurements.
- **2.** One Dimension (1D): Brief introduction to hp-finite elements (FE).
- 3. Two Dimensions (2D):
  - Methodology: A goal-oriented self-adaptive hp-FE method.
  - Numerical simulations of 2D electromagnetic measurements.
  - Numerical simulations of 2.5D sonic measurements.
- 4. Three Dimensions (3D):
  - Methodology: A Fourier series expansion in a non-orthogonal system of coordinates with a 2D hp goal-oriented FE method.
  - Numerical simulations of 3D electromagnetic measurements.
- 5. Conclusions and future work.

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04 Sep 2007

# **MOTIVATION (APPLICATIONS)**

## **Logging Instruments: Definition**





## **MOTIVATION (APPLICATIONS)**

## **Utility of Logging Instruments**



# **MOTIVATION (APPLICATIONS)**

#### Main Objective: To Solve an Inverse Problem



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

## **MOTIVATION (APPLICATIONS)**

## **Resistivity Logging Instruments**



# **1D: INTRODUCTION TO HP-FEM**

## Fully automatic *hp*-adaptive strategy



# **2D: SELF-ADAPTIVE HP-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.

# 2D: SELF-ADAPTIVE HP-FEM



## **Motivation (Goal-Oriented Adaptivity)**



### **Motivation (Goal-Oriented Adaptivity)**

#### **Test Problem**

#### **Problema Modelo**



• Solution decays exponentially.

$$ullet rac{|E(T)|}{|E(R)|}pprox 10^{60}$$

- Results using energy-norm adaptivity:
  - Energy-norm error: 0.001%
  - Relative error in the quantity of interest  $> 10^{30}~\%.$

### **Motivation (Goal-Oriented Adaptivity)**

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#### **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).

## **Motivation (Goal-Oriented Adaptivity)**



#### **Goal-oriented adaptivity is needed**

## **Mathematical Formulation (Goal-Oriented Adaptivity)**

We consider the following problem (in variational form):

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

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

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

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).



## **Algorithm for Goal-Oriented Adaptivity**



Compute  $e = \Psi_{h/2,p+1} - \Psi_{hp}$ , and  $\tilde{e} = \Psi_{h/2,p+1} - \Pi_{hp}\Psi_{h/2,p+1}$ . Compute  $\epsilon = G_{h/2,p+1} - G_{hp}$ , and  $\tilde{\epsilon} = G_{h/2,p+1} - \Pi_{hp}G_{h/2,p+1}$ .  $|L(e)| = |b(e,\epsilon)| \sim |b(\tilde{e},\tilde{\epsilon})| \leq \sum_{K} |b_{K}(\tilde{e},\tilde{\epsilon})| \leq \sum_{K} || \tilde{e} ||_{E,K} || \tilde{\epsilon} ||_{E,K}$ .

#### Apply the fully automatic hp-adaptive algorithm.





## **2D: ELECTROMAGNETIC SIMULATIONS**



## **2D: ELECTROMAGNETIC SIMULATIONS**

#### First Vert. Diff. $H_{\phi}$ for different antennas



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

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First Vert. Diff.  $E_z$  for a toroid antenna



Toroids are adequate for identifying highly resistive layers

## **2D: ELECTROMAGNETIC SIMULATIONS**

#### First Vert. Diff. $E_{\phi}$ for a solenoid antenna



Solenoids are adequate for identifying low resistive layers

#### Use of Magnetic Buffers ( $E_{\phi}$ for a solenoid)



#### Use of magnetic buffers strengthen the signal in combination with solenoids

#### Use of Magnetic Buffers ( $H_{\phi}$ for a toroid)



However, magnetic buffers weaken the signal in combination with toroids

## **2D: ELECTROMAGNETIC SIMULATIONS**

#### Invasion study ( $E_{\phi}$ for a solenoid)



#### Large invasion effects can be sensed using solenoids

## **2D: ELECTROMAGNETIC SIMULATIONS**

Invasion study ( $H_{\phi}$  for a toroid)



#### Small invasion effects can be sensed using toroids

#### Invasion study ( $E_{\phi}$ for a solenoid)



Invasion in resistive layers cannot be sensed using solenoids

#### Invasion study ( $H_{\phi}$ for a toroid)



#### Invasion in resistive layers should be studied using toroids

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#### Invasion and mandrel magnetic permeab. ( $E_{\phi}$ )



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

## **2D: ELECTROMAGNETIC SIMULATIONS**

#### Anisotropy ( $H_{\phi}$ )



Anisotropy effects may be important when studying resistive layers

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#### First. Vert. Diff. $E_{\phi}$ (solenoid). Position: 0.475m



Goal-Oriented vs. Energy-norm hp-Adaptivity

Problem with Mandrel at 2 Mhz.

**Continuous Elements (Goal-Oriented Adaptivity)** 

<b>Quantity of Interest</b>	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.

## First. Vert. Diff. $E_{\phi}$ (solenoid). Position: 0.475m ENERGY-NORM HP-ADAPTIVITY



## First. Vert. Diff. $E_{\phi}$ (solenoid). Position: 0.475m GOAL-ORIENTED HP-ADAPTIVITY



## **2D: ELECTROMAGNETIC SIMULATIONS**

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



# 2D and 2.5D: SONIC SIMULATIONS

# Axisymmetric problem setting in the frequency domain

- Borehole fluid (lin. acoustics):  $-\omega^2 p c^2 \Delta p = g$
- Rock formation (lin. elasticity):  $-\omega^2 \rho \mathbf{u} - \nabla \cdot \boldsymbol{\sigma} = 0$  $\boldsymbol{\sigma} = \lambda \mathbf{I} (\nabla \cdot \mathbf{u}) + 2\mu \boldsymbol{\epsilon}(\mathbf{u})$
- Tool (logging instrument): lin. elasticity
- Interface conditions (compatib.):  $\nabla p \cdot \mathbf{n}_{f} = \rho_{f} \omega^{2} \mathbf{u} \cdot \mathbf{n}_{f}$  $\boldsymbol{\sigma} \cdot \mathbf{n}_{s} = -p\mathbf{n}_{s}$
- Fourier series expansion for the source:

$$g(\zeta_1, \zeta_2, \zeta_3) = \sum_{k=-\infty}^{k=\infty} g_k(\zeta_1, \zeta_3) e^{-jk\zeta_2}$$



# 2D and 2.5D: SONIC SIMULATIONS

# **Sonic Logging (Coupled Acoustics/Elasticity)**

Problem description:

	$\rho[kg/m^3]$	$V_p[m/s]$	$V_s[m/s]$
fluid	1000	1500	0
solid	2200	1700	1050
tool	7860	5240	2800

Material data of fluid, solid and tool

$$V_p = \left(\frac{\lambda + 2\mu}{\rho}\right)^{1/2}, \qquad V_s = \left(\frac{\mu}{\rho}\right)^{1/2}$$

<i>R</i> [m]	<i>r</i> [m]	a [m]
0.1	0.045	0.02

Geometrical data

Multiple frequencies f [kHz]: 2, 4, 6

Excitation: 
$$\frac{\partial p}{\partial r} = (2\pi f)^2 \rho_{\mathsf{f}} u_r$$

Encompass computational domain with PML





Tool Borehole Fluid Rock formation

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## 2D and 2.5D: SONIC SIMULATIONS

# Sonic Logging (Coupled Acoustics/Elasticity) Monopole source at f = 4 kHz



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Tool Borehole Flu

Borehole Fluid Rock formation

## 2D and 2.5D: SONIC SIMULATIONS

# Sonic Logging (Coupled Acoustics/Elasticity) Monopole source at f = 6 kHz



# 2D and 2.5D: SONIC SIMULATIONS

# **Sonic Logging (Coupled Acoustics/Elasticity)**

Problem description:

	$ ho[kg/m^3]$	$V_p[m/s]$	$V_s[m/s]$
fluid	1000	1500	0
solid(upper)	2200	1700	1050
solid(lower)	2900	3000	1300
tool	7860	5240	2800

Material data of fluid, solid and tool

<i>R</i> [m]	<i>r</i> [m]	a [m]
0.1	0.045	0.02

Geometrical data

Single frequency: 6 kHz Different positions of tool wrt. layer:  $\delta$ 



## 2D and 2.5D: SONIC SIMULATIONS

Sonic Logging (Coupled Acoustics/Elasticity) Monopole at f = 6 kHz,  $\delta = 0.0m$ 



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## 2D and 2.5D: SONIC SIMULATIONS

## Sonic Logging (Coupled Acoustics/Elasticity)

Comparison of the solution with (w/) and without (wo/) the tool Homogeneous formation:  $\rho = 2200 \text{ kg/m}^3$ ,  $V_p = 1700 \text{ m/s}$ ,  $V_s = 1050 \text{ m/s}$ Monopole source at f = 4 kHz



## 2D and 2.5D: SONIC SIMULATIONS

## **Sonic Logging (Coupled Acoustics/Elasticity)**

Comparison of the solution with (w/) and without (wo/) the tool Homogeneous formation:  $\rho = 2200 \text{ kg/m}^3$ ,  $V_p = 1700 \text{ m/s}$ ,  $V_s = 1050 \text{ m/s}$ Dipole source at f = 4 kHz (by Fourier-series exp. in azimuth)



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04 Sep 2007

## **MULTI-PHYSICS APLICATIONS**

## **De Rham diagram**

De Rham diagram is critical to the theory of FE discretizations of multi-physics problems.

This diagram relates two exact sequences of spaces, on both continuous and discrete levels, and corresponding interpolation operators.



#### **Deviated Wells (Forward Problem)**

**Dip Angle** Invasion Anisotropy **Triaxial Induction Eccentricity** Laterolog **Through-Casing** Induction-LWD Induction-Wireline **Inverse Problems Multi-Physics** 

**Objective: Find solution at the receiver antennas.** 

Example: Solution in a 60-degree deviated well ( $-\nabla \sigma \nabla u = f$ )



Several hours to obtain one solution (3D forward simulation). Several months needed to solve the inverse problem.

#### Non-Orthogonal System of Coordinates



Material coefficients are constant with respect to the quasi-azimuthal direction  $\zeta_2$  Fourier Series Expansion in  $\zeta_2$ 

DC Problems: 
$$-
abla \sigma 
abla u = f$$

$$u(\zeta_1,\zeta_2,\zeta_3)=\sum_{l=-\infty}^{l=\infty}u_l(\zeta_1,\zeta_3)e^{jl\zeta_2} 
onumber \ m=\infty$$

$$\sigma(\zeta_1,\zeta_2,\zeta_3) = \sum_{m=-\infty} \sigma_m(\zeta_1,\zeta_3) e^{jm\zeta_2}$$

$$f(\zeta_1,\zeta_2,\zeta_3)=\sum_{n=-\infty}^{n=\infty}f_n(\zeta_1,\zeta_3)e^{jn\zeta_2}$$

Fourier modes  $e^{jl\zeta_2}$  are orthogonal high-order basis functions that are (almost) invariant with respect to the gradient operator.

Cartesian system of coordinates:  $x = (x_1, x_2, x_3)$ . New non-orthogonal system of coordinates:  $\zeta = (\zeta_1, \zeta_2, \zeta_3)$ .





Subdomain I;Subdomain II;Subdomain III $\begin{cases} x_1 = \zeta_1 \cos \zeta_2 \\ x_2 = \zeta_1 \sin \zeta_2 \\ x_3 = \zeta_3 \end{cases}$ ; $\begin{cases} x_1 = \zeta_1 \cos \zeta_2 \\ x_2 = \zeta_1 \sin \zeta_2 \\ x_3 = \zeta_3 + \tan \theta_0 \frac{\zeta_1 - \rho_1}{\rho_2 - \rho_1} \rho_2 \end{cases}$ ;; $\begin{cases} x_1 = \zeta_1 \cos \zeta_2 \\ x_2 = \zeta_1 \sin \zeta_2 \\ x_3 = \zeta_3 + \tan \theta_0 \zeta_1 - \rho_1 \\ x_3 = \zeta_3 + \tan \theta_0 \zeta_1 \end{cases}$ 

## **Final Variational Formulation**

We define the Jacobian matrix  $\mathcal{J} = \frac{\partial(x_1, x_2, x_3)}{\partial(\zeta_1, \zeta_2, \zeta_3)}$  and its determinant  $|\mathcal{J}| = \det(\mathcal{J})$ .

Variational formulation in the new system of coordinates:

$$\left\{egin{array}{l} {\sf Find} \ u\in u_D+H^1_D(\Omega) \ {\sf such that:} \ \left\langle rac{\partial v}{\partial \zeta} \,, \ ilde \sigma rac{\partial u}{\partial \zeta} 
ight
angle_{L^2(\Omega)}=\left\langle v \ , \ ilde f 
ight
angle_{L^2(\Omega)} \ \ orall v\in H^1_D(\Omega) \ , \end{array}
ight.$$

where:

$$ilde{\sigma}:=\mathcal{J}^{-1}\sigma\mathcal{J}^{-1^T}|\mathcal{J}| \quad;\quad ilde{f}:=f|\mathcal{J}| \;.$$

Same variational formulation with new materials and load data

For a mono-modal test function  $v = v_k e^{jk\zeta_2}$ , we have:

Find 
$$u \in u_D + H_D^1(\Omega)$$
 such that:  
 $\sum_{m,n} \left\langle \left( \frac{\partial v}{\partial \zeta} \right)_k e^{jk\zeta_2}, \ ilde{\sigma}_m \left( \frac{\partial u}{\partial \zeta} \right)_n e^{j(m+n)\zeta_2} \right\rangle_{L^2(\Omega)} = \sum_l \left\langle v_k e^{jk\zeta_2}, \ ilde{f}_l e^{jl\zeta_2} \right\rangle_{L^2(\Omega)} \quad \forall v_k e^{jk\zeta_2} \in H_D^1(\Omega)$ 

Using the  $L^2$ -orthogonality of Fourier modes:

$$iggle ext{ Find } u \in u_D + H^1_D(\Omega) ext{ such that:} \ \sum_n \left\langle \left( rac{\partial v}{\partial \zeta} 
ight
angle_k \ , \ ilde{\sigma}_{k-n} \left( rac{\partial u}{\partial \zeta} 
ight
angle_n 
ight
angle_{L^2(\Omega_{2D})} = \left\langle v_k \ , \ ilde{f}_k 
ight
angle_{L^2(\Omega_{2D})} \quad orall v_k$$

# Five Fourier modes are enough to represent EXACTLY the new material coefficients.

$$ilde{\sigma}(\zeta_1,\zeta_2,\zeta_3) = \sum_{m=-2}^{m=2} ilde{\sigma}_m(\zeta_1,\zeta_3) e^{jm\zeta_2}$$

Five Fourier modes are enough to represent EXACTLY the new material coefficients.

$$ilde{\sigma}(\zeta_1,\zeta_2,\zeta_3) = \sum_{m=-2}^{m=2} ilde{\sigma}_m(\zeta_1,\zeta_3) e^{jm\zeta_2}$$

## **Final Variational Formulation**

$$\left\{ \begin{array}{l} \mathsf{Find} \ u \in u_D + H^1_D(\Omega) \ \mathsf{such that:} \\ \sum_{n=k-2}^{n=k+2} \left\langle \left(\frac{\partial v}{\partial \zeta}\right)_k \ , \ \tilde{\sigma}_{k-n} \left(\frac{\partial u}{\partial \zeta}\right)_n \right\rangle_{L^2(\Omega_{2D})} = \left\langle v_k \ , \ \tilde{f}_k \right\rangle_{L^2(\Omega_{2D})} \ \forall v_k \end{array} \right.$$

# Five Fourier modes are enough to represent EXACTLY the new material coefficients.

### **Direct Current:**

Find 
$$u \in u_D + H_D^1(\Omega)$$
 such that:  

$$\sum_{n=k-2}^{n=k+2} \left\langle \left(\frac{\partial v}{\partial \zeta}\right)_k, \ \tilde{\sigma}_{k-n} \left(\frac{\partial u}{\partial \zeta}\right)_n \right\rangle_{L^2(\Omega_{2D})} = \left\langle v_k, \ \tilde{f}_k \right\rangle_{L^2(\Omega_{2D})} \quad \forall v_k$$

## **Alternate Current:**

$$\begin{cases} \mathsf{Find} \ (\mathrm{E})_s \in H_{\Gamma_E}(\operatorname{curl};\Omega) \text{ such that:} \\ \sum_{\substack{n=s+2\\n=s-2\\-\left\langle \mathrm{F}_s,\ (\tilde{k^2})_{s-n} \mathrm{E}_l \right\rangle_{L^2(\Omega_{2D})}} = -j\omega \left\langle \mathrm{F}_s,\ (\tilde{\mathrm{J}}^{imp})_s \right\rangle_{L^2(\Omega_{2D})} & \forall \, \mathrm{F}_s \end{cases}$$

# **Example (7 Fourier Modes)**

$$\sum_{n=k-2}^{n=k+2} \underbrace{\left\langle \left( rac{\partial v}{\partial \zeta} 
ight)_k 
ight., \, ilde{\sigma}_{k-n} \left( rac{\partial u}{\partial \zeta} 
ight)_n 
ight
angle_{L^2(\Omega_{2D})}}_{(k,k-n,n)} = \left\langle v_k \,, \, ilde{f}_k 
ight
angle_{L^2(\Omega_{2D})}$$

#### **Stiffness Matrix:**

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## A Self-Adaptive Goal-Oriented *hp*-FEM

### Optimal 2D Grid (Through Casing Resistivity Problem)



We vary locally the element size h and the polynomial order of approximation p throughout the grid.

Optimal grids are automatically generated by the computer.

The self-adaptive goal-oriented hp-FEM provides exponential convergence rates in terms of the CPU time vs. the error in a user prescribed quantity of interest.

## **3D: PARALLEL IMPLEMENTATION**

## We Use Shared Domain Decomposition



## **3D: PARALLEL IMPLEMENTATION**

## **Scalability of the Parallel Multi-Frontal Solver**



Parallel computations performed on Texas Advanced Computing Center (TACC) 60 % relative efficiency up to 200 processors. Parallel solver is 125 times faster on 200 processors.

## **3D: ELECTROMAGNETIC SIMULATIONS**

## **Three Model Problems**



## **3D: ELECTROMAGNETIC SIMULATIONS**

## **Three Model Problems (DC)**



#### **Exponential Convergence in terms of the Number of Fourier Modes**

## **3D: ELECTROMAGNETIC SIMULATIONS**

## **Simulation of Through Casing Resistivity Measurements**

Casing resistivity:  $10^{-5} - 10^{-7} \Omega \cdot m$ Casing thickness: 0.0127 m



## **3D: ELECTROMAGNETIC SIMULATIONS**

## **Simulation of Through Casing Resistivity Measurements**

Algorithm (Case) Number		II	III	IV	$\mathbf{V}$	VI	VII	VIII
1 Fourier mode used for adaptivity		Χ	X	X				
5 Fourier modes used for adaptivity					X	X	X	X
Final <i>hp</i> -grid NOT <i>p</i> -enriched			X		X		X	
Final <i>hp</i> -grid globally <i>p</i> -enriched		Χ		Χ		X		X
9 Fourier modes used for the final solution		Χ			X	X		
15 Fourier modes used for the final solution			X	Χ			X	X

## Different algorithms provide different levels of accuracy

## **3D: ELECTROMAGNETIC SIMULATIONS**

#### **Through Casing Resistivity Measurements (60-Degree Deviated Well)**



## **3D: ELECTROMAGNETIC SIMULATIONS**

**Through Casing Resistivity Measurements (60-Degree Deviated Well)** 



Results with the new methodology seem more accurate than those obtained with the 3D software. In addition, with the new methology we reduce the CPU time from several days to two hours.

## **3D: ELECTROMAGNETIC SIMULATIONS**

#### **Through Casing Resistivity Measurements (Casing Conductivity)**

Casing Resistivity= $10^{-5}\Omega$ · m

Casing Resistivity= $2.3 \times 10^{-7} \Omega \cdot m$ 



# Qualitatively, results for various casing conductivities are similar even for deviated wells.

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## **3D: ELECTROMAGNETIC SIMULATIONS**

#### **Through Casing Resistivity Measurements (Invasion)**



## **3D: ELECTROMAGNETIC SIMULATIONS**

#### **Through Casing Resistivity Measurements (Invasion)**





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## **3D: ELECTROMAGNETIC SIMULATIONS**

## **Laterolog Measurements**



## **3D: ELECTROMAGNETIC SIMULATIONS**

#### **Model Problem and Verification**



## **3D: ELECTROMAGNETIC SIMULATIONS**

#### Dip Angle

LWD, 2 Mhz



## **3D: ELECTROMAGNETIC SIMULATIONS**

#### **Dip Angle + Invasion**

LWD, 2 Mhz



## **3D: ELECTROMAGNETIC SIMULATIONS**

#### **Dip Angle + Anisotropy**

LWD, 2 Mhz



## **3D: ELECTROMAGNETIC SIMULATIONS**

#### **Dip Angle + Invasion + Anisotropy**

LWD, 2 Mhz


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## **3D: ELECTROMAGNETIC SIMULATIONS**

#### **60-Degree Deviated Well**

LWD, 2 Mhz



# **CONCLUSIONS AND FUTURE WORK**

#### **Conclusions:**

- The goal-oriented hp-Finite Element Method (FEM) enables accurate solution of challenging problems that cannot be solver otherwise.
- A method based on combining a Fourier-series expansion in a non-orthogonal system of coordinates with a 2D hp-FEM can be succesfully employed to simulate problems in deviated wells.

#### Future Work:

- Time domain simulations.
- Fluid-flow simulations.
- Inverse multi-physics problems.

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04 Sep 2007

# ACKNOWLEDGMENTS

### **Sponsors of UT Consortium on Formation Evaluation**

