

# NSF ITR Project

## A Data Intense Challenge:

### The Instrumented Oilfield of the Future

PI: Prof. Mary Wheeler, UT Austin

Multi-Institutional/Multi-Researcher Collaboration



THE UNIVERSITY OF  
CHICAGO



THE STATE UNIVERSITY OF NEW JERSEY  
**RUTGERS**



Slide Courtesy of Wheeler/UTAustin



## Highlights of Instrumented Oilfield Proposal

### III. IT Technologies:

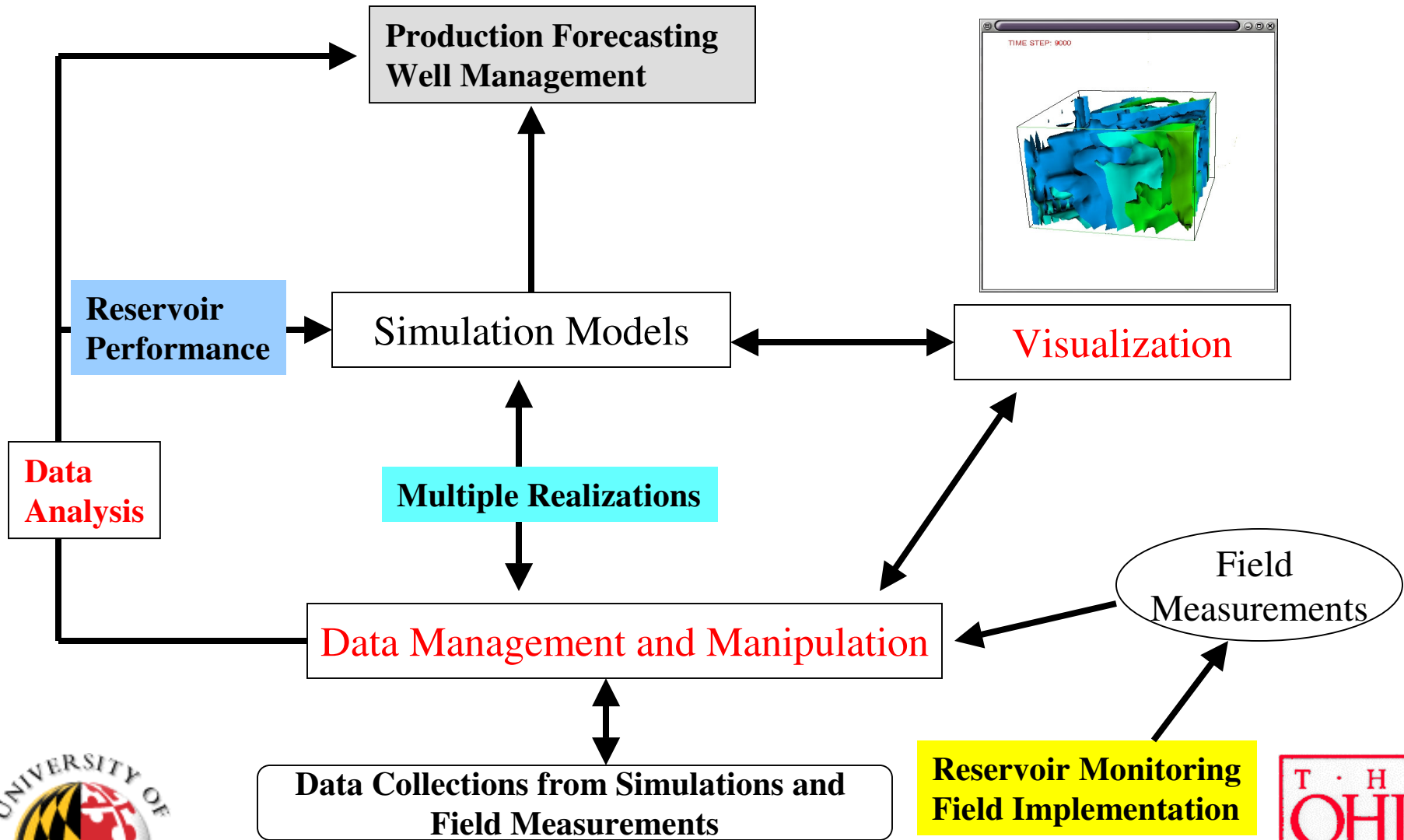
Data management, data visualization, parallel computing, and decision-making tools such as new wave propagation and multiphase, multi-component flow and transport computational portals, reservoir production:

### THE INSTRUMENTED OILFIELD

### IV. Major Outcome of Research:

Computing portals which will enable reservoir simulation and geophysical calculations to interact dynamically with the data and with each other and which will provide a variety of visual and quantitative tools. Test data provided by oil and service companies

# Economic Modeling and Well Management





# ITR Project

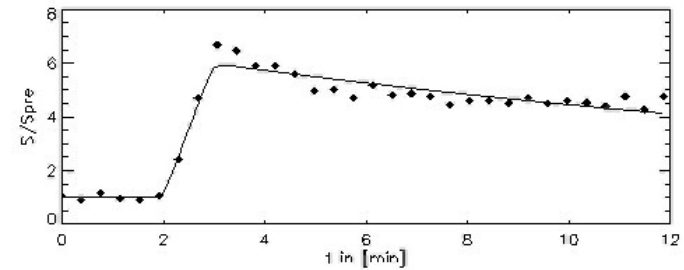
## **A Data Intense Challenge: The Instrumented Oilfield of the Future**

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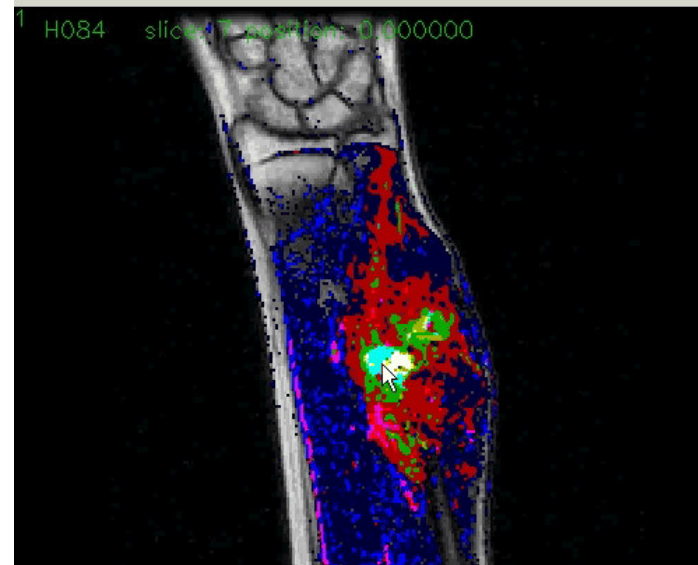
- II. Industrial Support (Data):
  - i. British Petroleum (BP)
  - ii. Chevron
  - iii. International Business Machines (IBM)
  - iv. Landmark
  - v. Shell
  - vi. Schlumberger



# Dynamic Contrast Imaging DCE-MRI (Osteosarcoma)



H084 Pos: 0 ROI-Nr: 1  
A = 5.123  $k_{21}$  = 10.434  $k_{el}$  = 0.052  $t_{lag}$  = 1.897 min (TWO\_KOMP\_MODEL)  
 $S_{pre}$  = 27.4000  $S(3.168)$  = 162.117  $S_{total}$  = 124.250





# Dynamic Contrast Enhanced Imaging

- Dynamic image quantification techniques
  - Use combination of static and dynamic image information to determine anatomic microstructure and to characterize physiological behavior
  - Fit pharmacokinetic models (reaction-convection-diffusion equations)
  - Collaboration with Michael Knopp, MD



# *Dynamic Contrast Enhanced Imaging*

- Dynamic image registration
  - Correct for patient tissue motion during study
  - Register anatomic structures between studies and over time
- Normalization
  - Images acquired with different patterns spatio-temporal resolutions
  - Images acquired using different imaging modalities (e.g. MR, CT, PET)



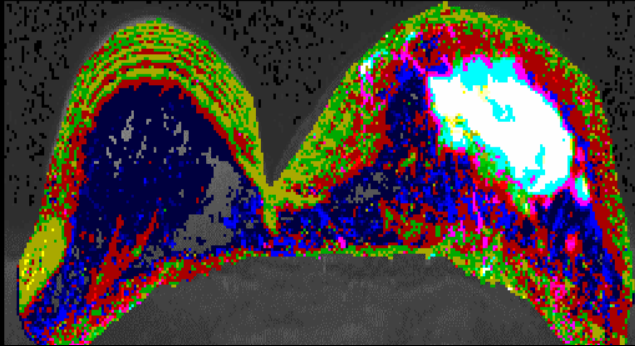
# Clinical Studies using Dynamic Contrast Imaging

- 1000s of dynamic images per research study
- Iterative investigation of image quantification, image registration and image normalization techniques
- Assess techniques' ability to correctly characterize anatomy and pathophysiology
- "Ground truth" assessed by
  - Biopsy results
  - Changes in tumor structure and activity over time with treatment

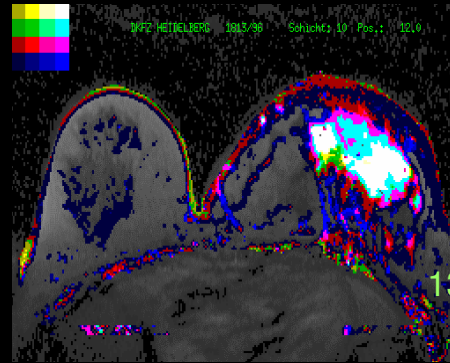




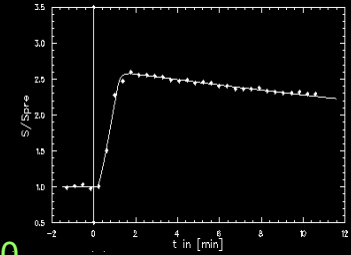
prior to therapy



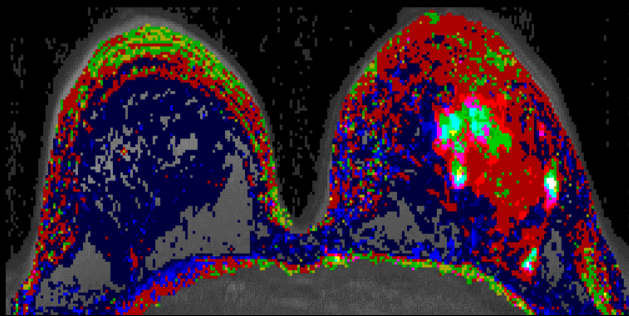
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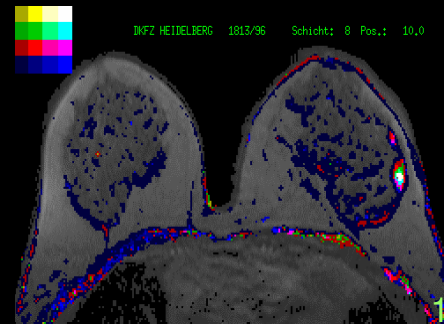
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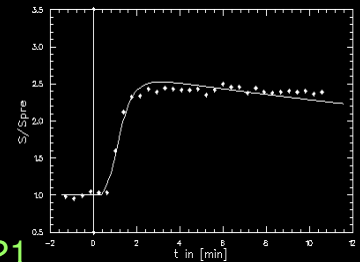
after 2 cycles



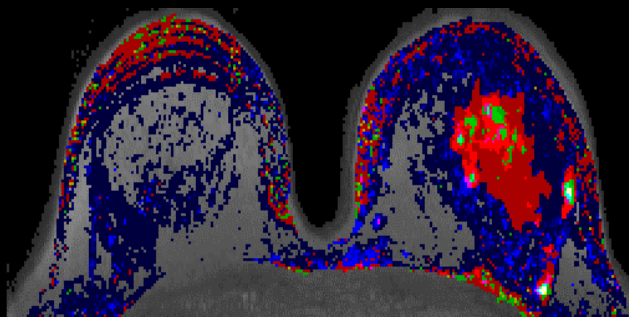
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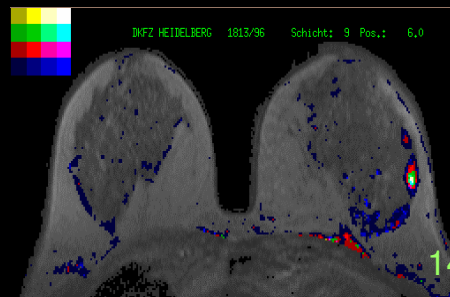
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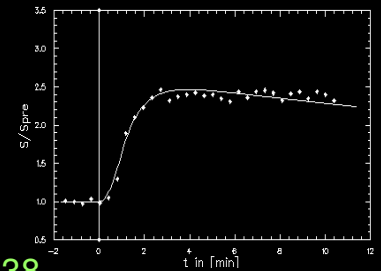
after 4 cycles



1438



1438





# Software Support

- Component Framework for Combined Task/Data Parallelism
  - Use defines sequence of pipelined components -- "filter group"
  - User directive tells preprocessor/runtime system to generate and instantiate copies of filters
  - Many filter groups can be simultaneously active
  - Integration proceeding with Globus/Network Weather Service

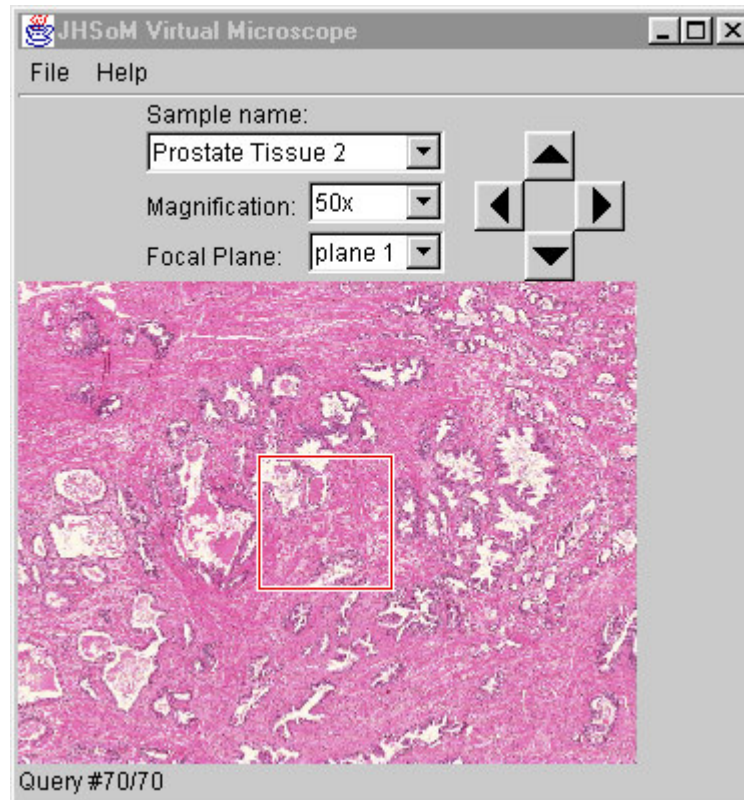


# Adaptive Software Project

- Cornell University
  - CS department (Keshav Pingali)
  - Civil and Environmental Engineering (Tony Ingraffea)
- Mississippi State University
- University of Alabama, Birmingham
  - Mechanical and Aerospace (Bharat Soni)
- College of William and Mary
- Ohio State University
- Clark-Atlanta University



# Virtual Microscope





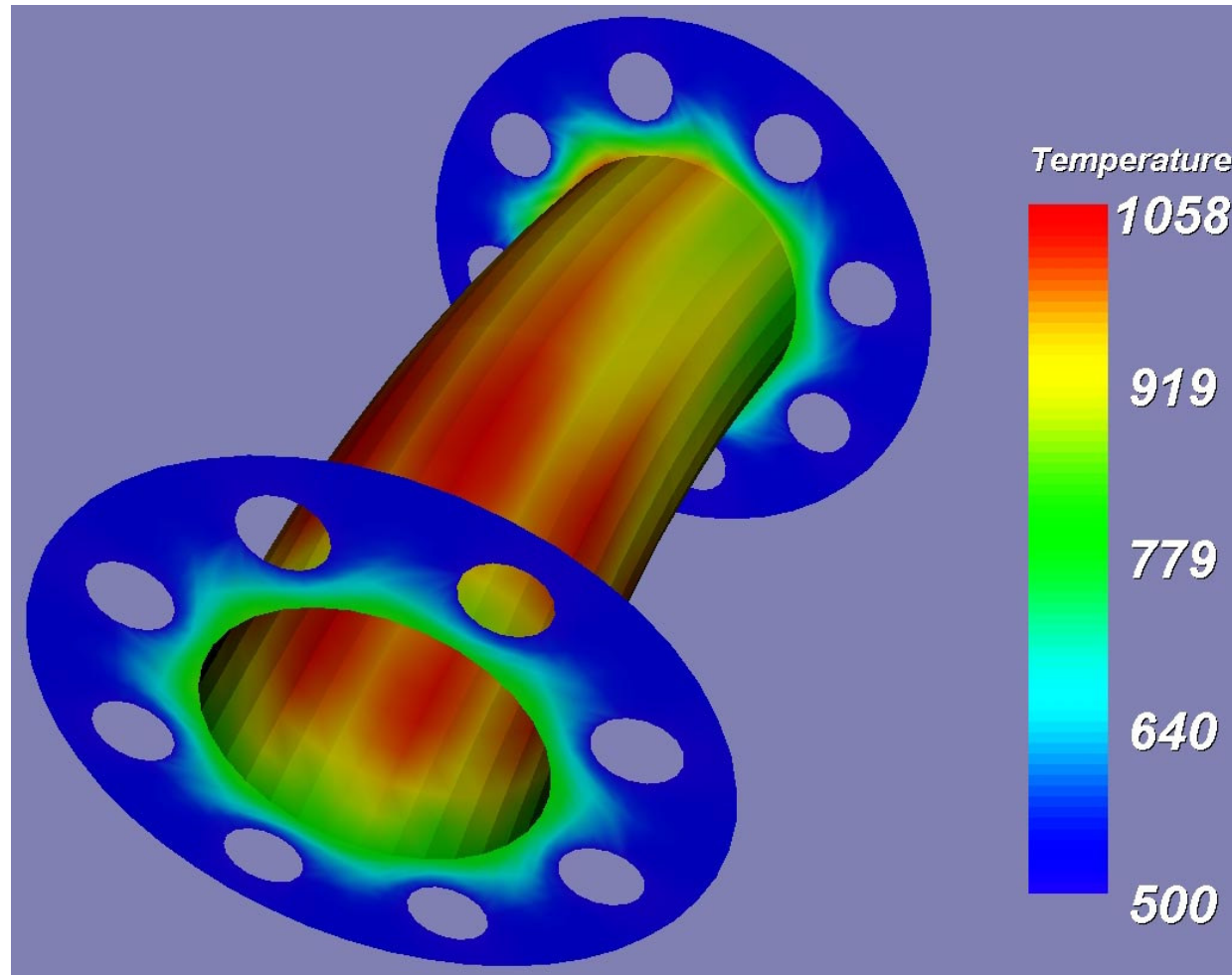
## SCOPE of ASP

### Cracks: They're Everywhere!

- Implement a system for multi-physics multi-scale adaptive CSE simulations
  - computational fracture mechanics
  - chemically-reacting flow simulation
- Understand principles of implementing adaptive software systems



# ASP Test Problem





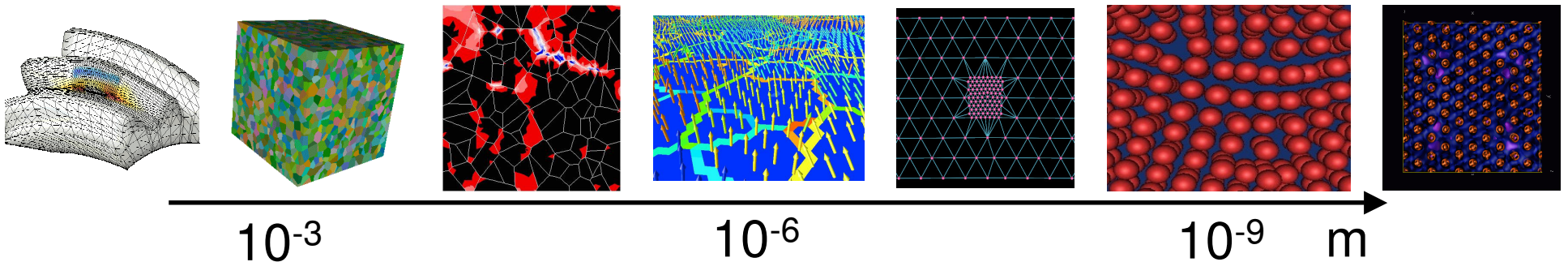
## Problem description

- Regenerative cooling nozzle from NASA
  - Simplified geometry
- Chemically-reacting flow in interior of pipe
- Nozzle is cooled by fluid-flow in eight smaller channels at periphery of pipe
- Problem:
  - simulate flows
  - determine crack growth
  - couple the multi-physics models
  - When successful add the ability to inject monitoring measurements



# Understanding fracture

- Wide range of length and time scales
- Macro-scale (1in- )
  - components used in engineering practice
- Meso-scale (1-1000 microns)
  - poly-crystals
- Micro-scale (1-1000 Angstroms)
  - collections of atoms

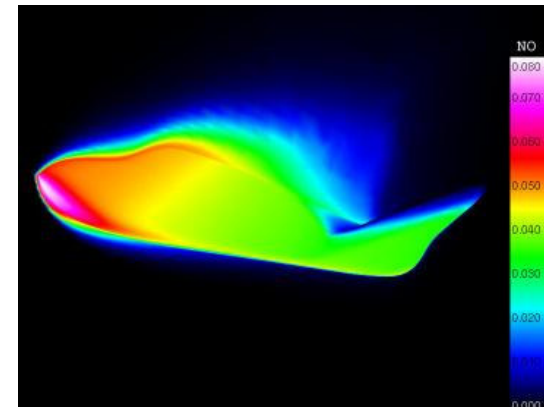
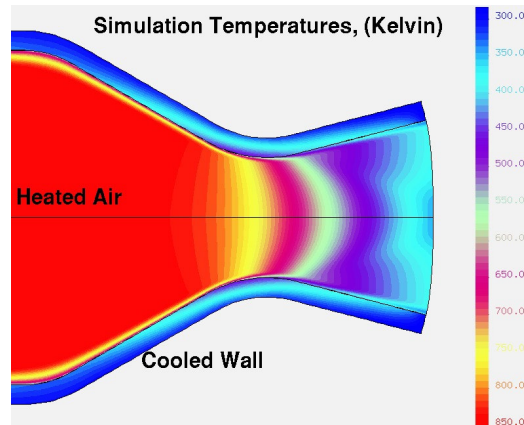
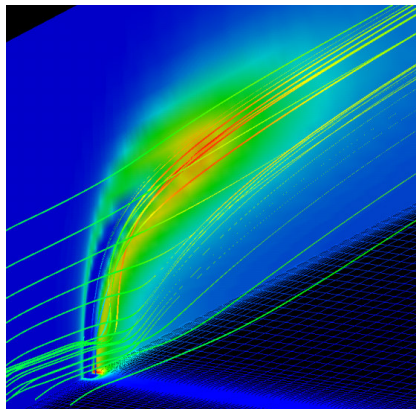






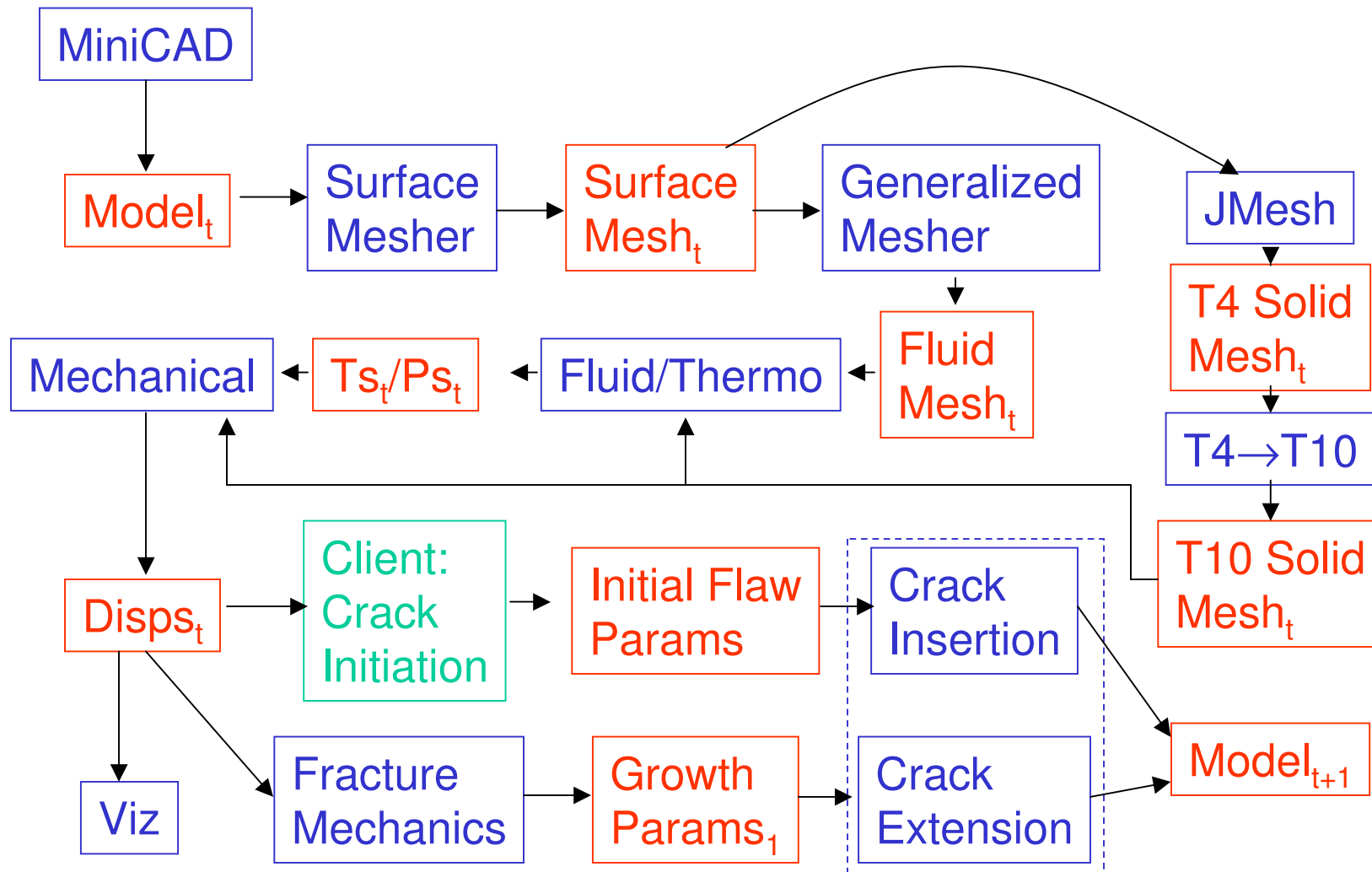
# Chemically-reacting flows

- MSU/UAB expertise in chemically-reacting flows
- LOCI: system for automatic synthesis of multi-disciplinary simulations





# Pipe Workflow





# *Poseidon*

Rapid Real-Time  
Interdisciplinary Ocean Forecasting:

**Adaptive Sampling and Adaptive Modeling  
in a Distributed Environment**

Nicholas M. Patrikalakis, Henrik Schmidt, MIT  
Allan R. Robinson, James J. McCarthy, Harvard

<http://czms.mit.edu/poseidon>

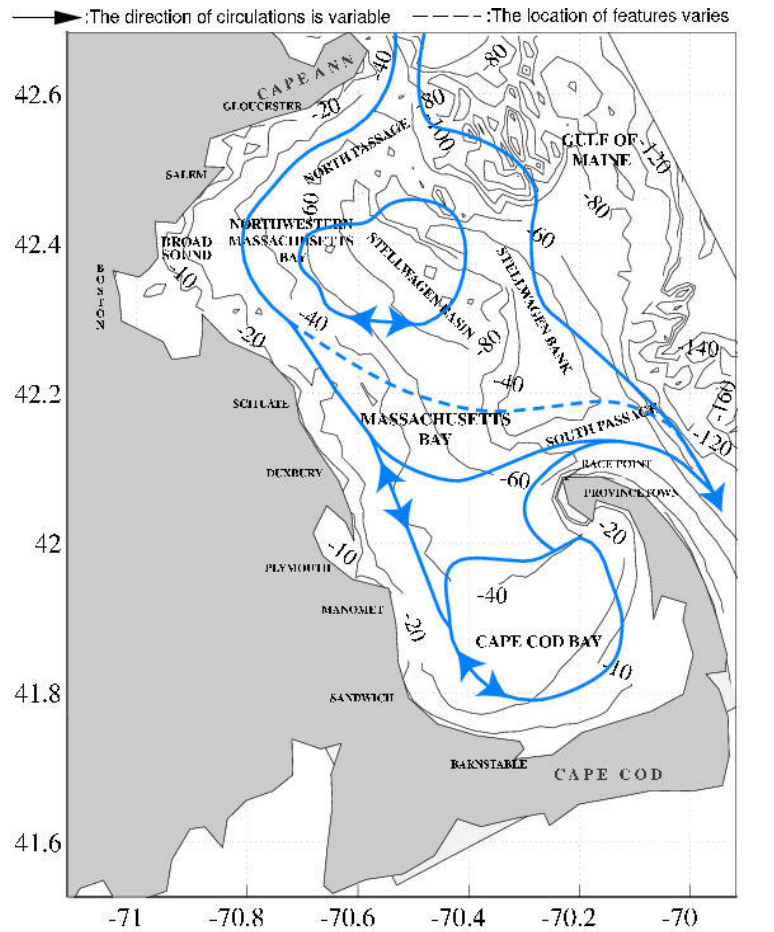


## *Ocean Science Issues*

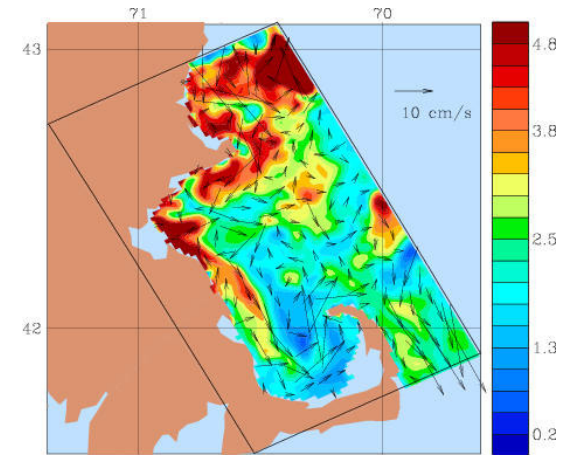
- Data driven simulations via data assimilation
- Simulation driven **adaptive sampling** of the ocean
- Interdisciplinary ocean science: interactions of physical, biological, acoustical phenomena
- Extend state-of-the-art via feedback from acoustics to physical&biological oceanography
- Application in fisheries management, but also in oil-slick containment



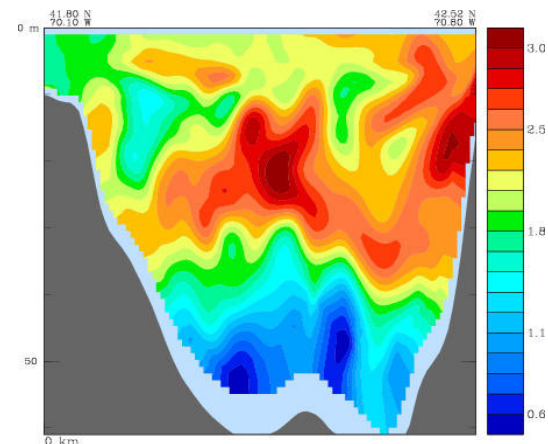
# Interdisciplinary Ocean Science



(a) schematic of circulation features and dominant variabilities



(c) chlorophyll-a at 10m, with overlying velocity vector



(d) vertical section of zooplankton along the entrance of Massachusetts Bay



# Development of a General Computational Framework for the Optimal Integration of Atmospheric Chemical Transport Models and Measurements Using Adjoint

Greg Carmichael (Dept. of Chem. Eng., U. Iowa)

Adrian Sandu (Dept. of Comp. Sci., Mich. Inst. Tech.)

John Seinfeld (Dept. Chem. Eng., Cal. Tech.)

Tad Anderson (Dept. Atmos. Sci., U. Washington)

Peter Hess (Atmos. Chem., NCAR)

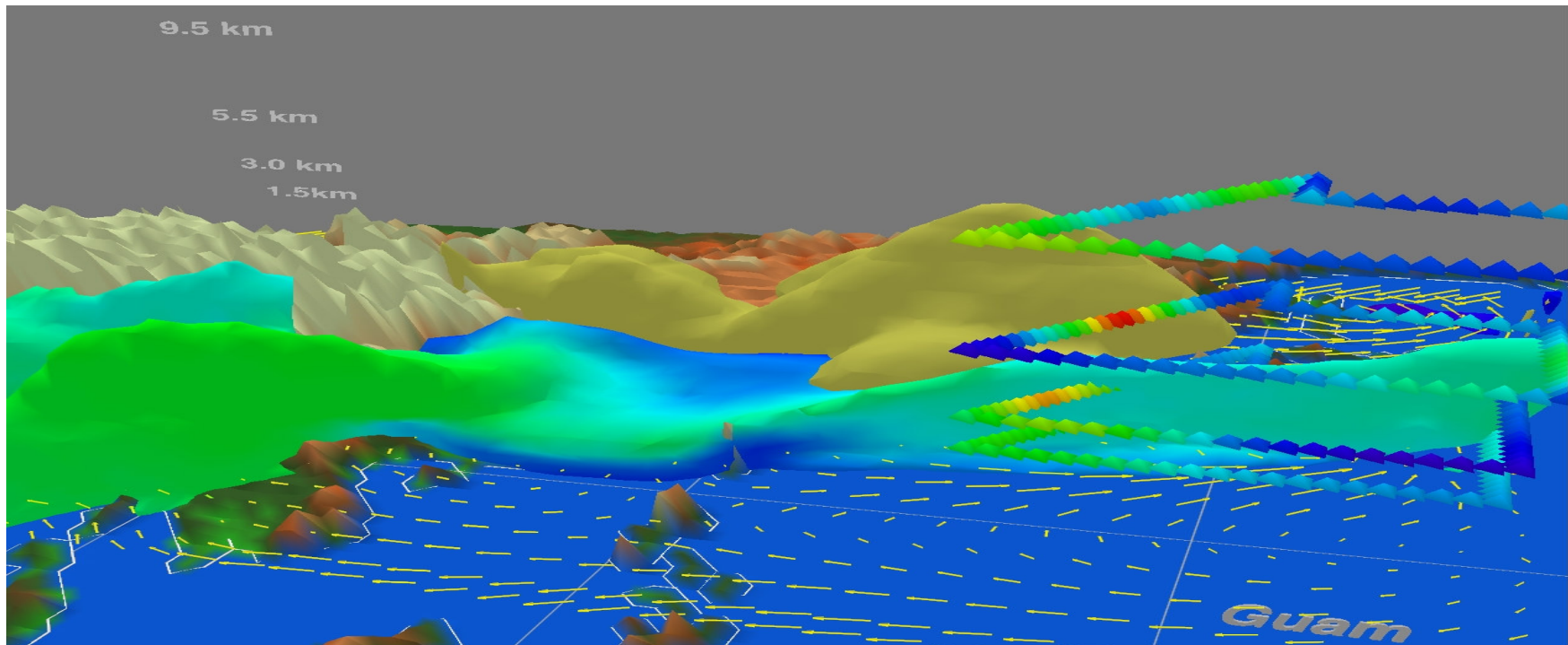
Dacian Daescu (Inst. of Appl. Math., U. Minn.)



## Application: The Design of Better Observation Strategies to Improve Chemical Forecasting Capabilities.

Example flight path of the NCAR C-130 flown to intercept a dust storm in East Asia that was forecasted using chemical models as part of the NSF Ace-Asia (Aerosol Characterization Experiment in Asia) Field Experiment

**Will help to Better Determine Where and When to Fly and How to More Effectively Deploy our Resources (People, Platforms, \$s)**



*Shown are measured CO along the aircraft flight path, the brown isosurface represents modeled dust (100 ug/m<sup>3</sup>), and the blue isosurface is CO (150 ppb) shaded by the fraction due to biomass burning (green is more than 50%).*



## Project Goal:

To develop

general computational tools, and associated software,

for assimilation of atmospheric chemical and optical measurements into chemical transport models (CTMs).

These tools are to be developed so that users need not be experts in adjoint modeling and optimization theory.





## Approach:

- Develop novel and efficient algorithms for 4D-data assimilation in CTMs;

Develop general software support tools to facilitate the construction of discrete adjoints to be used in any CTM;

- Apply these techniques to important applications including:

- (a) analysis of emission control strategies for Los Angeles;

- (b) the integration of measurements and models to produce a consistent/optimal analysis data set for the AceAsia intensive field experiment;

- (c) the inverse analysis to produce a better estimate of emissions; and

- (d) the design of observation strategies to improve chemical forecasting capabilities.

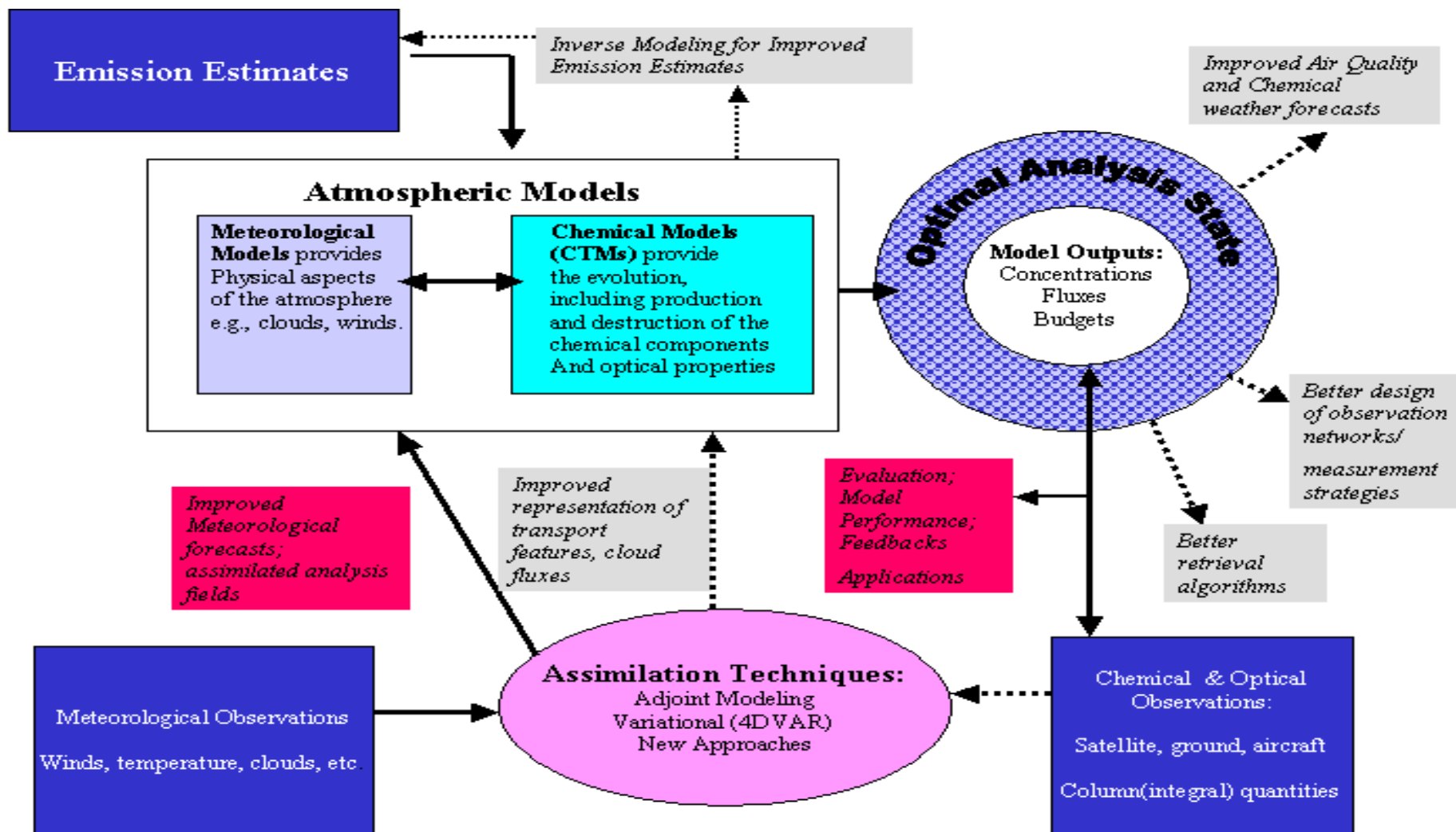


# Data Assimilation for Chemical Models

*Solid lines represent current capabilities*

*Dotted lines represent new analysis capabilities*

*Future: enable DDDAS capabilities*

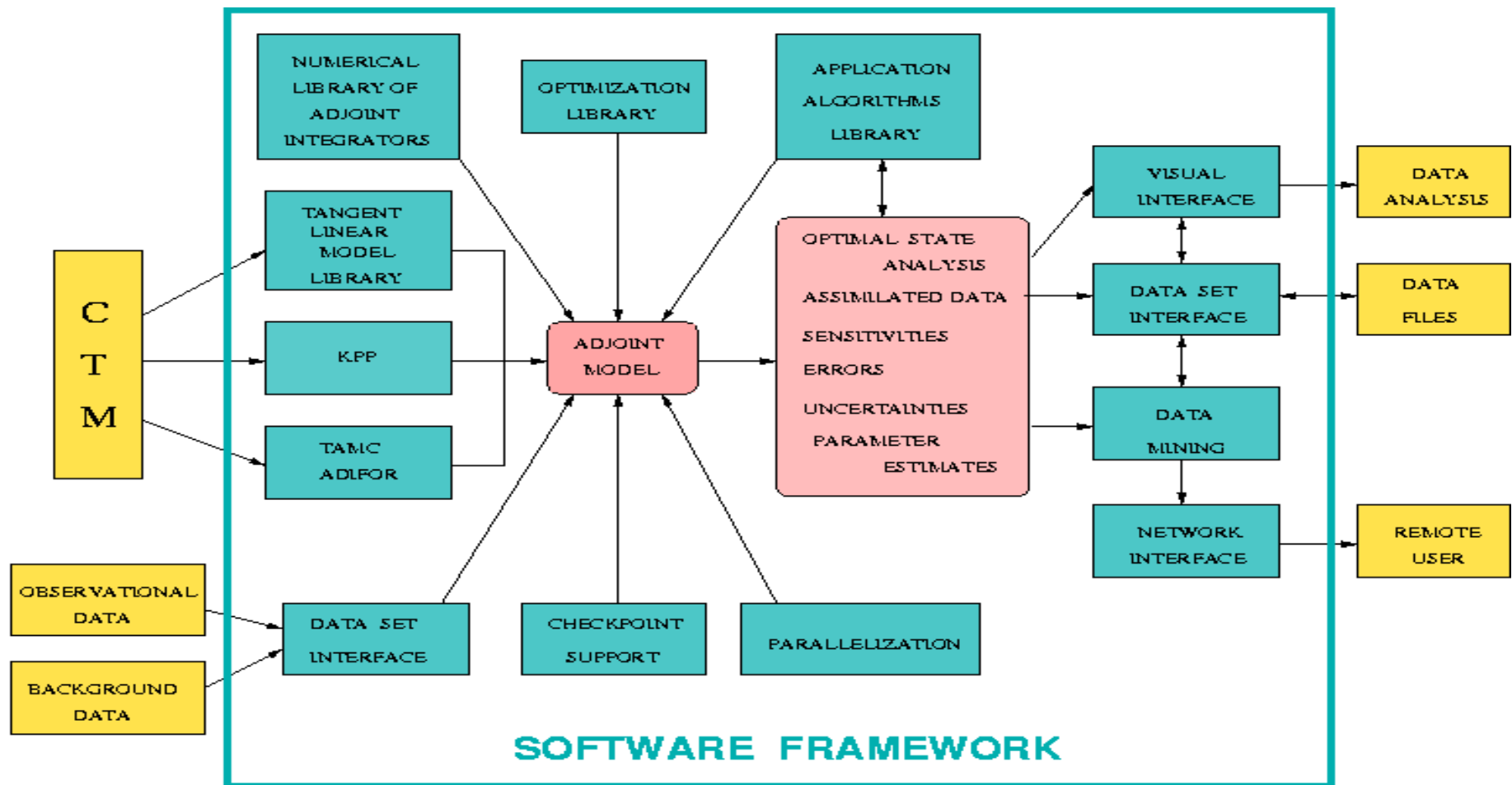




## General Software Tools Framework

### to Facilitate the Close Integration of Measurements and Models

The framework will provide tools for: 1) construction of the adjoint model; 2) handling large datasets; 3) checkpointing support; 4) optimization; 5) analysis of results; 6) remote access to data and computational resources.





# Modeling Uncertainty

## *Irreducible versus epistemic uncertainty*

- Stochastically-excited structures
- Boundary conditions, geometry, properties
- Sensitivity/failure analysis
- Gaussian and non-Gaussian processes
- Polynomial Chaos vs. Monte Carlo
- Stochastic spectral/hp element methods

*“...Because I had worked in the closest possible ways with  
physicists and engineers, I knew that our data can never be precise...”*

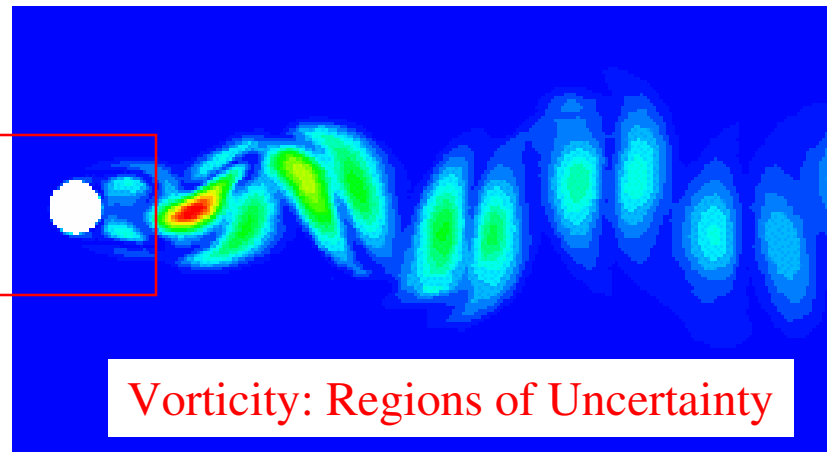
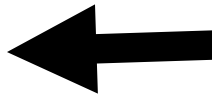
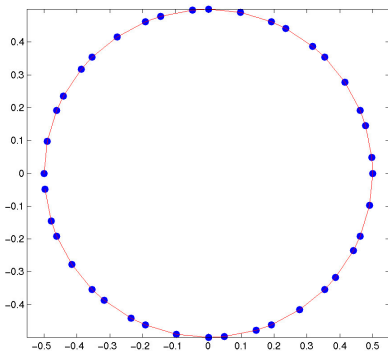
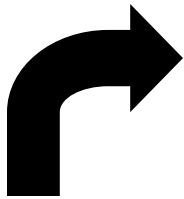
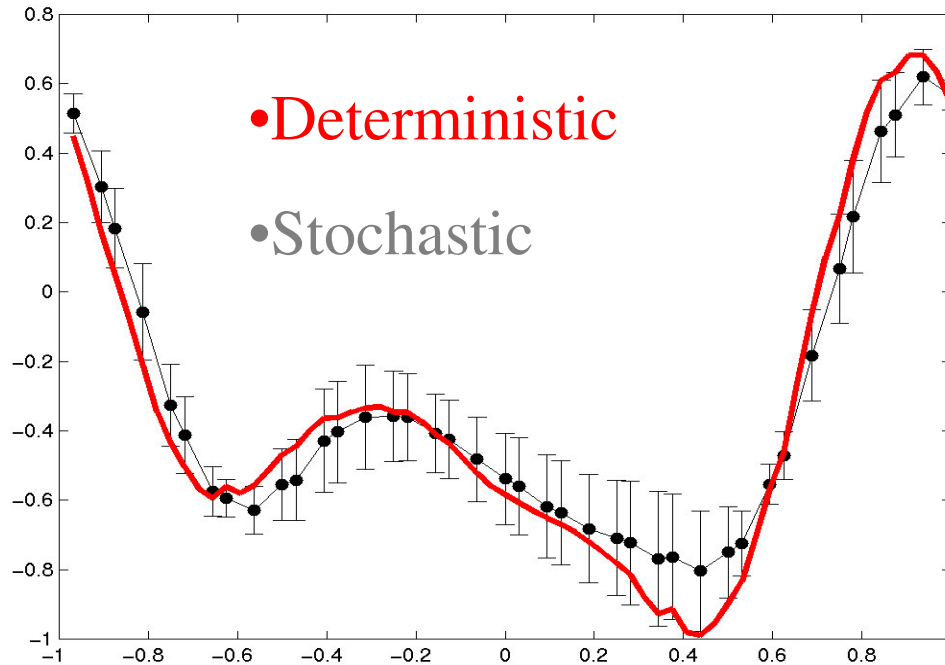
Norbert Wiener

Slides Courtesy of Karniadakis/Brown





# Partially Correlated non-Uniform Random Inflow





# Non-uniform Gaussian Random BC

- Exponential correlation

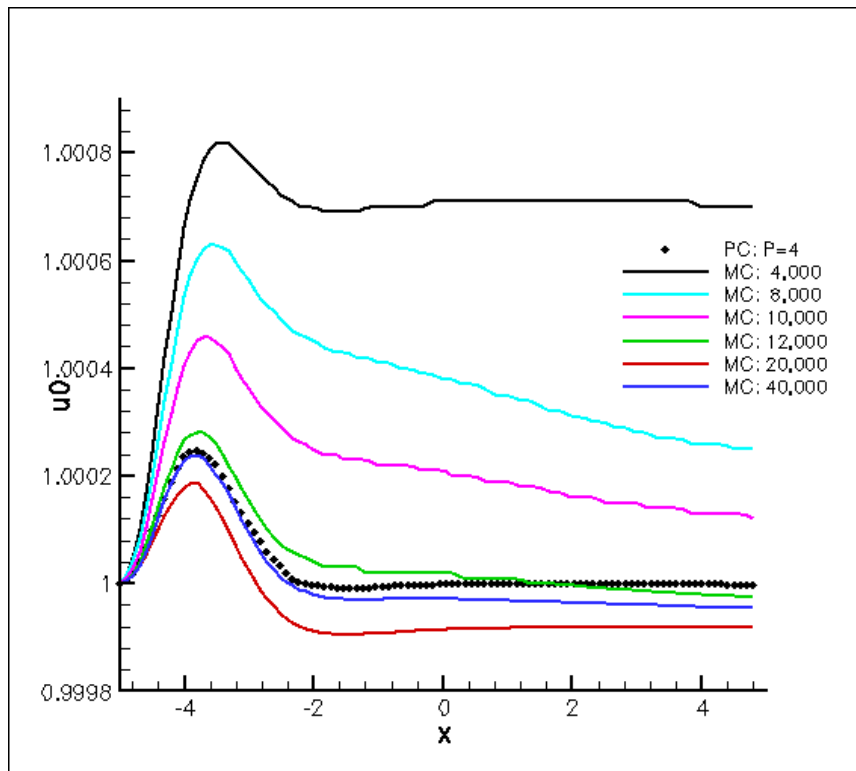
$$C(x_1, x_2) = \sigma^2 e^{-|x_1 - x_2|/b}$$

- Stochastic input:  $\sigma = 0.1$

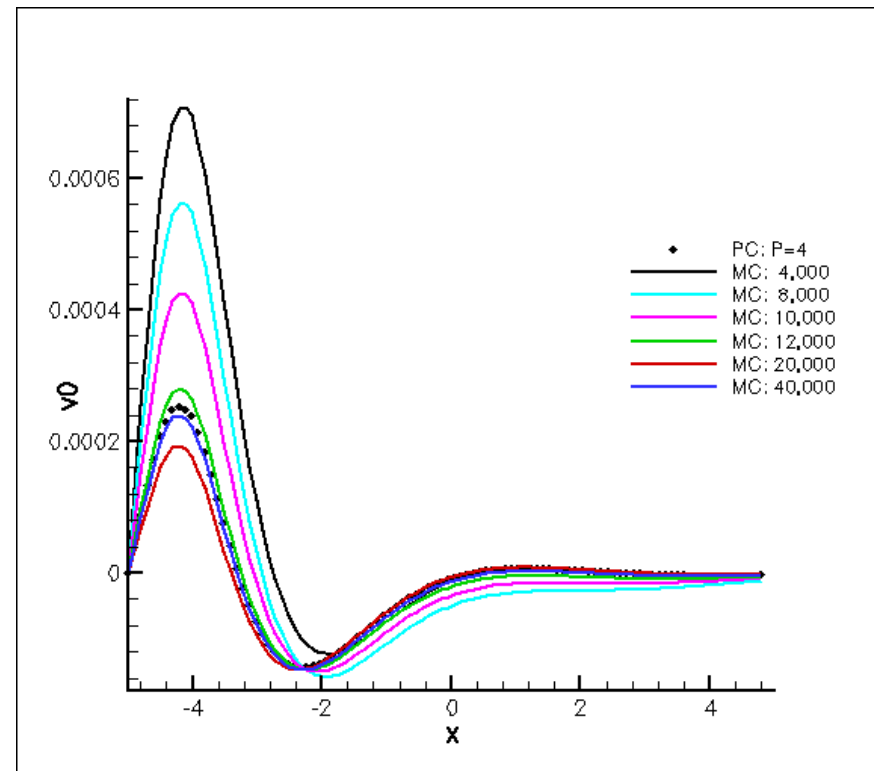
- 2D K-L expansion

- 4<sup>th</sup>-order Hermite-Chaos expansion

- 15-term expansion



$U_{\text{mean}}$  along centerline



$V_{\text{mean}}$  along centerline





# Non-uniform Exponential Random BC

- Exponential correlation

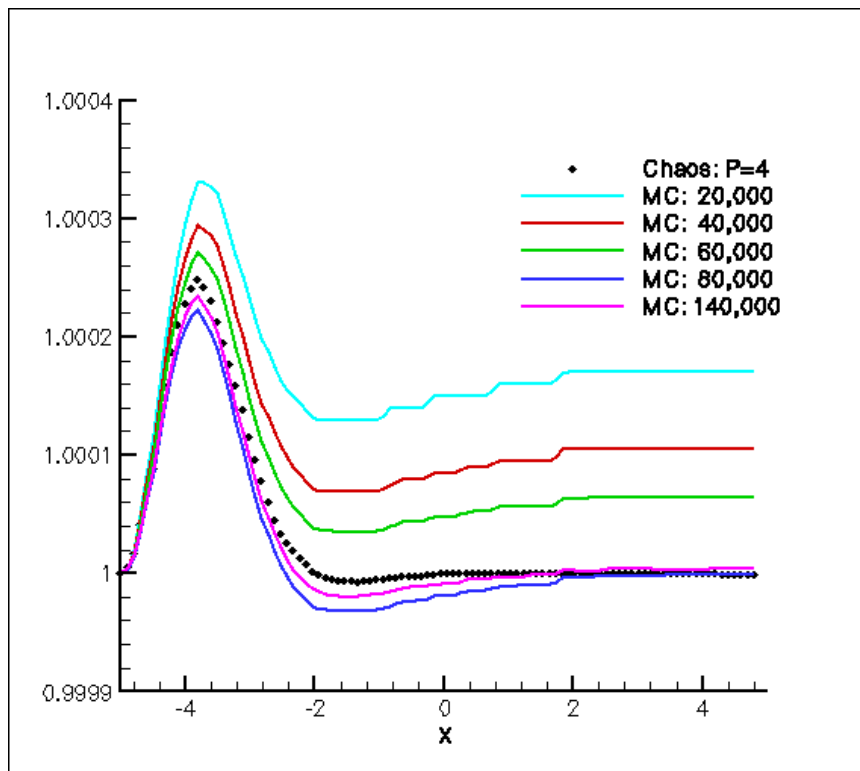
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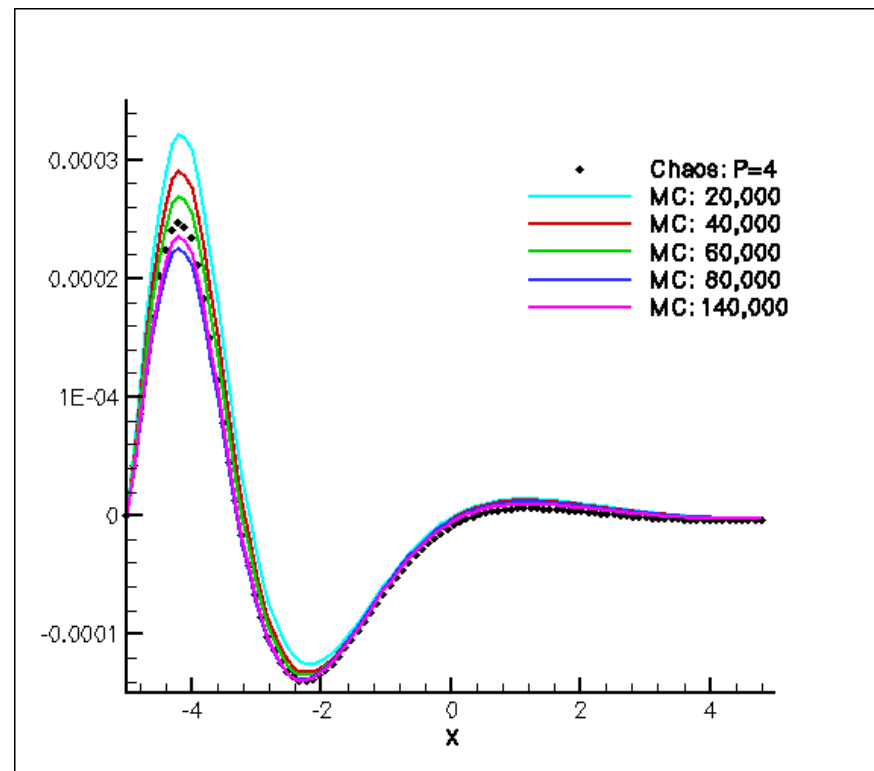
- 2D K-L expansion

- 4<sup>th</sup>-order Laguerre-Chaos expansion

- 15-term expansion



$U_{\text{mean}}$  along centerline



$V_{\text{mean}}$  along centerline





# Research Opportunities in Uncertainty

Uncertainty analysis is a fertile and much needed area for inter-disciplinary research

Estimates of uncertainties in model inputs are desperately needed

**Uncertainty  $\neq$  Ignorance**





# What about Industry & DDDAS

- Industry has history of
  - forging new research and technology directions and
  - adapting and productizing technology which has demonstrated promise
- Need to strengthen the joint academe/industry research collaborations; joint projects / early stages
- Technology transfer
  - establish path for tech transfer from academic research to industry
  - joint projects, students, sabbaticals (academe <----> industry)
- Initiatives from the Federal Agencies / PITAC
- Cross-agency co-ordination
- Effort analogous to VLSI, Networking, and Parallel and Scalable computing
- Industry is interested in DDDAS



# Research and Technology Roadmap *(emphasis on multidisciplinary research)*

## Application Composition System

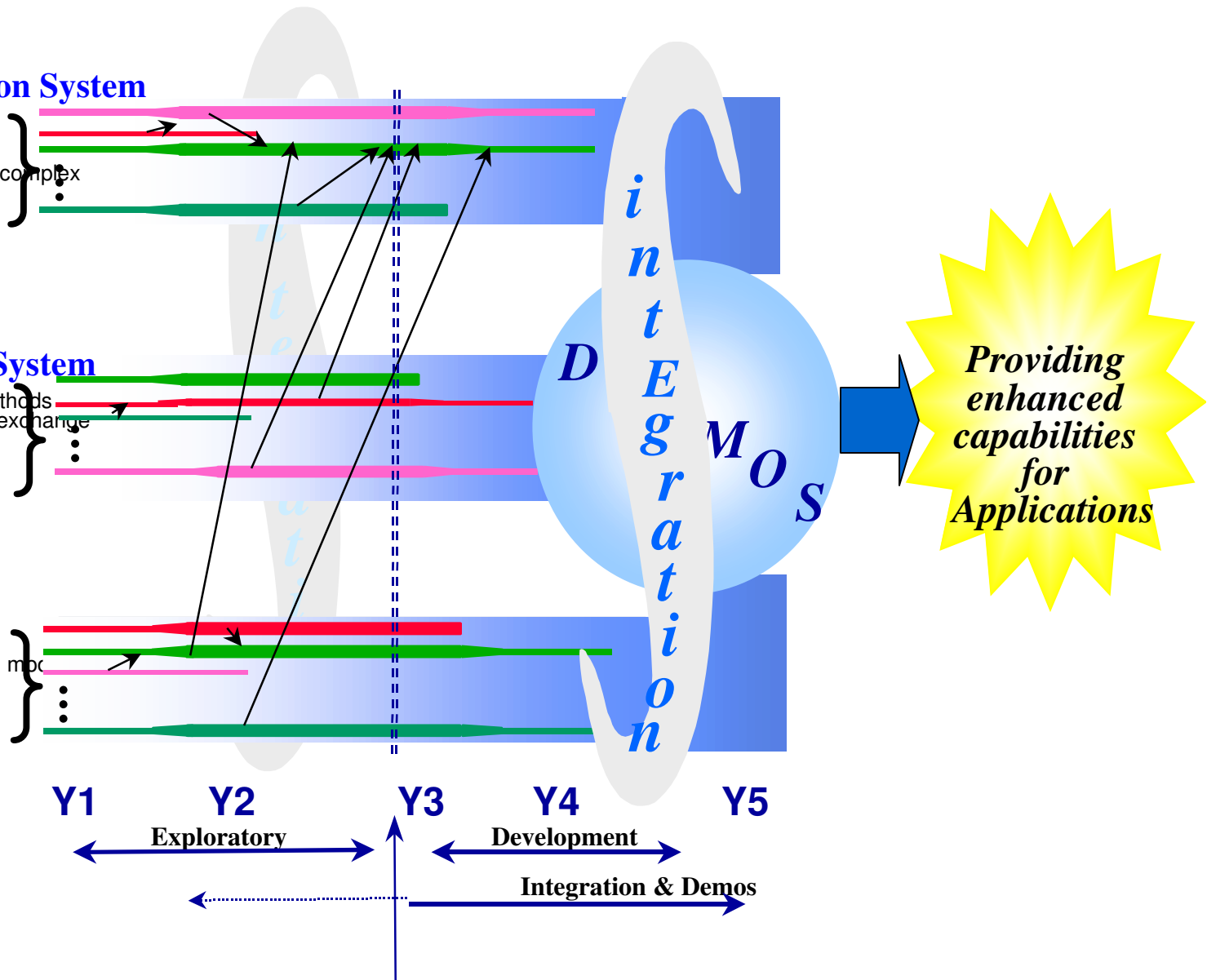
- Distributed programming models
- Application performance Interfaces
- Compilers optimizing mappings on complex systems

## Application RunTime System

- Automatic selection of solution methods
- Interfaces, data representation & exchange
- Debugging tools

## Measurement System

- Application/system multi-resolution modeling
- Modeling languages
- Measurement and instrumentation





**DDDAS has potential  
for significant impact to  
science, engineering, and commercial world,  
akin to the transformation effected  
since the '50s  
by the advent of computers**

**DDDAS:**

<http://www.cise.nsf.gov/dddas>

<http://www.dddas.org>

**NGS:**

<http://www.cise.nsf.gov/div/acir>



# backup slides

**Following is a  
List of Presentations of DDDAS projects  
at the  
International Conference on Computational Sciences  
June 2-6, 2003, Melbourne Australia**



# Dynamic Data Driven Application Systems WORKSHOP (June 2 & June 3)

## Agenda (Titles of presentations and speakers)

### Mon June 2

#### *Session 1 (3:30pm- 4:15pm)*

- *Introduction: Dynamic Data Driven Application System*  
*Frederica Darema, NSF*
- *Guest Talk: Bayesian Methods for Dynamic Data Assimilation and Process Design in the Presence of Uncertainties*  
*Greg McRae, MIT*

#### *Session 2 (4:30pm- 6:00pm)*

- *Computational Science Simulations based on Web Services*  
*Keshav Pingali, Cornell U.*
- *Driving Scientific Applications by Data in Distributed Environments*  
*Joel Saltz, The Ohio State University*
- *DDEMA: A Data Driven Environment for Multiphysics Applications*  
*John Michopoulos, NRL*



# Dynamic Data Driven Application Systems WORKSHOP

Tues June 3

## *Session 3 (9:30am- 10:30am)*

- *Computational Aspects of Chemical Data Assimilation into Atmospheric Models*  
Gregory Carmichael, U of Iowa
- *Virtual Telemetry for Dynamic Data-Driven Application Simulations*  
Craig C. Douglas, University of Kentucky and Yale University

## *Session 4 (11:00am- 12:30pm)*

- *Tornado Detection with Support Vector Machines*  
Theodore B. Trafalis, University of Oklahoma
- *A Computational Infrastructure for Reliable Computer Simulations*  
Jim Browne, UTAustin
- *Discrete Event Solution of gas Dynamics within the DEVS Framework: Exploiting Spatiotemporal Heterogeneity*  
James Nutaro - U of Arizona



# Dynamic Data Driven Application Systems WORKSHOP

Tues June 3 (cont'd)

## *Session 5 (2:30pm- 3:30pm)*

- *Data Driven Design Optimization Methodology: A Dynamic Data Driven Application System*  
Doyle Knight, Rutgers U.
- *Rapid Real-Time Interdisciplinary Ocean Forecasting Using Adaptive Sampling and Adaptive Modeling and legacy Codes: Component Encapsulation using XML*  
Constantinos Evangelinos, MIT

## *Session 6 (4:00am- 5:30pm)*

- *Generalized Polynomial Chaos: Algorithms for Modeling and Propagation of Uncertainty*  
Dongbin Xiu, Brown University
- *Derivation of Natural Stimulus Feature Set Using A Data Driven Model*  
John Miller, Montana State U.
- *Simulating Seller's Behavior in a Reverse Auction B2B Exchange*  
Alok Chaturvedi, Purdue U.