

Iterative Matrix Solution Technique for Steamflood Simulation

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ABSTRACT

Iterative techniques, such as line successive overrelaxation (LSOR), have generally proven to be ineffective in solving linear systems of equations arising in thermal reservoir simulators. This is partly due to the occurrence of negative effective compressibilities or transmissibilities which can occur when cold fluids move into blocks having steam saturations. This paper describes an effective iterative method for solving steamflood equations using partial elimination followed by block successive overrelaxation on the reduced matrix. This scheme has been implemented in a steamflood model allowing any number N_c of components. The model's implicit formulation requires the solution of a linear system of equations in which each grid block has $N_c + 1$ unknowns.

A cyclic steam stimulation process provides a severe test for the iterative technique. During the reduction portion of the cycle, cold fluids can flow into the steam zone causing the negative compressibility/transmissibility relationship mentioned above. The flow of cold fluids into a steam block is a physically real, dominant feature of both cyclic stimulation and steam-bank flooding. This paper presents data and model results for two such test problems, including comparisons of slice (planar) SOR, direct solution using D-4 ordering and the proposed method. These comparisons indicate that for three-dimensional problems involving a large number of blocks and/or components, this iterative approach can reduce storage by factors of two to four and CPU time by factors of three or more. In comparison with standard SOR techniques, the proposed method has proven to be significantly more reliable for steamflood problems.

INTRODUCTION

Simulation of thermally enhanced oil recovery processes using a fully implicit treatment of

References and illustrations at end of paper.

component concentrations, phase saturations, pressure and temperature requires the simultaneous solution of large systems of linear equations. These equations result from finite difference approximations to a set of mass and energy balance equations and constraint equations for each reservoir grid block. Solution of these linear systems is accomplished by direct or iterative methods. This paper describes an iterative technique which compares favorably with the alternate diagonal (D-4) method¹ and line^{4,5} or slice successive overrelaxation⁶ (SSOR) for steamflood problems.

For large three dimensional multi-component problems, the work and storage requirements of direct solution may make simulation impractical due to the lack of economic and/or computer resources. Iterative techniques have the potential to reduce both work and storage, but they sometimes suffer from a lack of reliability. When they do work, uncertainties involving the selection of convergence criteria and optimum acceleration parameters remain.

For years iterative methods have been widely applied in black-oil type reservoir simulation. Often, however, they have proven ineffective in solving steamflood equations. This is, in part, due to the negative compressibility/transmissibility ratio for a block pair where cold fluid flows into a hotter block containing a free steam phase. From a mathematical point of view, the corresponding coefficient matrix may possess one or more eigenvalues with negative real parts, a characteristic which inhibits the convergence of many iterative schemes, including successive overrelaxation.

Several variations of cyclic reduction followed by block successive overrelaxation have been found to be effective in steamflood simulation. In this paper, we discuss these methods, their efficient implementation, and their application. Results for two steamflood problems are then presented to compare several solution methods.

GENERAL PROBLEM

The set of mass and energy balance equations and constraint equations required to simulate the steamflood process are as follows:

Component Mass Balances $I = 1, 2, \dots, N_c$

$$\begin{aligned} & \frac{V}{\Delta t} \bar{\delta} \left(\phi \sum_{J=1}^{N_p} \rho_J S_{JI} \right) \\ & = \sum_{J=1}^{N_p} \Delta \left[\tau \rho_J x_{IJ} \frac{k_{rJ}}{\mu_J} \right. \\ & \quad \left. \cdot (\Delta p + \Delta p_{cJ} - \gamma_J \Delta Z) \right] - q_I \end{aligned} \quad (1)$$

Energy Balance

$$\begin{aligned} & \frac{V}{\Delta t} \bar{\delta} \left[\phi \sum_{J=1}^{N_p} \rho_J S_{JU} + (1 - \phi) M_f (T - T_i) \right] \\ & = \sum_{J=1}^{N_p} \Delta \left[\tau \rho_J \frac{k_{rJ}}{\mu_J} H_J (\Delta p + \Delta p_{cJ} - \gamma_J \Delta Z) \right] \\ & \quad + \Delta (\tau_c \Delta T) - \dot{Q}_H - \dot{Q}_{HL} \end{aligned} \quad (2)$$

Saturation Constraint

$$\sum_{J=1}^{N_p} \bar{\delta} S_J = 0 \quad (3)$$

Mole-Fraction Constraints $J = 1, 2, \dots, N_c$

$$\sum_{I=1}^{N_c} x_{IJ} = 1.0 \quad (4)$$

An implicit finite difference formulation of these equations has been given by Coats.²

The finite difference approximations result in a system of linear equations of the form

$$Ax = b \quad (5)$$

where A is the coefficient matrix and x is the unknown vector.

The implicit treatment requires the solution of $n_e = N_c + 1$ unknowns per block where N_c is the number of components in the process description. Moreover, the unknowns may vary by type (mole fractions, saturations, temperature, pressure) from block to block. The matrix A with the natural ordering has either five (two-dimensional problems) or seven (three-dimensional problems) diagonals and each element of A is an $n_e \times n_e$ submatrix. A is generally asymmetric and may not be diagonally dominant.

ALGORITHM DESCRIPTION

For a rectangular grid the blocks can be divided into sets of "red" and "black" blocks, such that blocks of one color are coupled through the five point finite difference approximation only to blocks of the other color. An ordering in which we first number all red blocks and then all black blocks is termed a two-cyclic, red/black or checkerboard ordering. Various red/black orderings may be chosen for a particular grid. In the case of the proposed method, we have found it best to use a red/black ordering in which each of the two sets is ordered by lines or planes in the direction(s) of largest transmissibilities. Figure 1 shows a two-line red/black ordering on a 9x5 grid. Blocks numbered from 1 to 23 are considered red blocks while blocks 24 through 45 are considered black. Figure 2 shows the same type of ordering on a grid containing zero pore volume blocks.

With red/black ordering, the coefficient matrix A of equation 5 is in two-cyclic form. Partitioning A according to the two sets of blocks, Equation 5 becomes

$$\begin{bmatrix} D_1 & B_2 \\ B_1 & D_2 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \quad (6)$$

where D_1 and D_2 are $n_r \times n_r$ and $n_b \times n_b$ block diagonal matrices.

Equation 6 may be simplified to

$$\begin{bmatrix} I_1 & B_4 \\ B_3 & I_2 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} g_1 \\ g_2 \end{bmatrix} \quad (7)$$

where I_1 and I_2 are $n_r n_e \times n_r n_e$ and $n_b n_e \times n_b n_e$ identity matrices, respectively, and

$$\begin{aligned} B_3 &= D_2^{-1} B_1, & B_4 &= D_1^{-1} B_2, & g_1 &= D_1^{-1} b_1 \\ \text{and } g_2 &= D_2^{-1} b_2. \end{aligned}$$

We can reduce the order of this $(n_r + n_b)n_e \times (n_r + n_b)n_e$ matrix problem by eliminating the lower left block in Equation 7. The resulting equation is

$$\begin{bmatrix} I_1 & B_4 \\ 0 & M \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} g_1 \\ h_2 \end{bmatrix} \quad (8)$$

where $M = I_2 - B_3 B_4$ and $h_2 = g_2 - B_3 g_1$

Thus, we may obtain x_2 by solving

$$M x_2 = h_2 \quad (9)$$

and obtain x_1 by back substitution

$$x_1 = g_1 - B_4 x_2 \quad (10)$$

MULTI-LEVEL ITERATION

Consider the two dimensional case where M is in $m \times m$ block tridiagonal form ($m > 2$) and the unknown vector x is partitioned into m groups corresponding to n -lines. In block SOR, after groups 1 to j have been relaxed in ascending order, then for a fixed integer $s \geq 1$ groups $j-1$ to $j-s$ may be relaxed in descending order. Upon completion of this process for $j=1$ to m , group i is at iteration level $l + \min(m-i, s)$. The aforementioned procedure forms the first part of the two part scheme. The process is then repeated in the opposite direction beginning with group m , and we have a single iteration in the multi-level scheme.

Suppose q is a positive integer such that $q < m + 1 - s$. Then only data corresponding to, at most, $s + q - 1$ distinct n -lines need occupy real memory over the course of q 's successive block relaxations. This can significantly reduce paging for out-of-core solution and thereby result in overall improvements in CPU time as compared with the standard single-level SOR implementations. In the three dimensional case when M is block pentadiagonal, this type of multi-level iteration yields similar advantages.

The multi-level cyclic n -line SOR ($n \geq 2$) for the two dimensional case is described as follows:

1. Relax in order n -lines $k, k-1, k-2, \dots, k-s$ for $k=1, 2, \dots, \ell$ where ℓ is the number of n -lines ($\ell > 2$)
2. Relax in order n -lines $k, k+1, k+2, \dots, k+s$ for $k=\ell, \ell-1, \dots, 1$
3. Repeat steps 1 and 2.

For the three dimensional case, the multi-level cyclic slice SOR (MCSSOR) is described by:

1. Relax in order planes $k, k-2, k-4, \dots, k-2w$ for $k=1, 2, \dots, p$ where p is the number of planes ($p > 2$)
2. Relax in order planes $k, k+2, k+4, \dots, k+2w$ for $k=p$ to 1
3. Repeat steps 1 and 2.

STORAGE REQUIREMENTS

Defining i, j , and k as the number of grid blocks in the x, y and z directions respectively and N_w as the product of the smaller two of i, j , and k , Table 1 gives the storage requirements for five of the methods considered. For example, in three dimensional problems with $N_w=40$, cyclic two-line SOR requires about 53% of the storage needed by the alternate diagonal (D-4) method. With $N_w \geq 80$, the requirement drops to 28%. For CSSOR with $k=4$, the requirements are 78% and 42% respectively.

APPLICATION

SSOR, CSSOR, MCSSOR and the alternate diagonal method (D-4) have been implemented in INTERCOMP's Implicit Steamflood Model developed by Coats². This model tracks the flow of any number of components involved in the thermal recovery process. Each

component may partition among any of three phases (water, oil and gas) as dictated by user-specified pressure- and temperature-dependent equilibrium constants (K -values). The density, viscosity and enthalpy of each phase is treated as a function of pressure, temperature and composition. Mass transport is described by Darcy flow, accounting for viscous, gravitational and capillary forces, in three spatial directions. The heat transport includes the mechanisms of conduction and convection within the reservoir, and conductive heat loss to the overburden and underburden strata.

The linear solution methods were tested by simulating a combination steam stimulation-steam drive operation in a three-dimensional element of a reservoir. The geometric configuration for the sample problem is illustrated in Figure 3. The 15-foot, 4.925-acre reservoir element is modeled with 3 layers and an 11×11 block grid in the areal plane. Note that the cross-hatched blocks in Figure 3 represent zero pore volume grid blocks which are ignored by the simulator. Rock properties are given in Table 2.

The reservoir oil is characterized as a two-component system. The heavy oil component has an API gravity of 16° and a viscosity of 137 cp at the reservoir temperature of 200°F. The light oil component has an API gravity of 74° and viscosity of 1.7 cp. Other oil component properties are given in Table 3. The properties of the water component are input via a steam table.

The heavy component in the oil is assumed to be non-distillable, i.e., it does not vaporize in the temperature range expected during the steam-flooding. The equilibrium distribution of the light component between the gas and liquid phases is specified by the following K -value relationship:

$$K = \frac{97749}{p} \text{ EXP} \left(- \frac{5193}{T} \right)$$

where K = mole fraction in gas phase/mole fraction in oil phase,

p = pressure, psia,

and T = temperature, °R.

The water-oil and gas-oil relative permeability data used for this problem are given in Table 4. The effect of temperature on relative permeability is included by specifying partial derivatives of the saturation functions with respect to temperature.

The locations of the wells are indicated in Figure 3. Well 1 in the center serves both as an injector and producer, while wells 2 through 4 are injectors. All wells are perforated in layers 2 and 3 only.

Steam of 75% quality at 450°F is injected at the maximum rate of 1000 STB/D (cold water equivalent) in well 1 and 500 STB/D in wells 2 through 4. The flowing bottomhole pressure constraint during injection is 1000 psia. Steam

tion is terminated after 10 days, when the average reservoir pressure reaches 997 psia. After a period of 10 days, steam injection is resumed in wells 2-4 and production is initiated from well 1 at a flowing bottomhole pressure of 150 psi. The oil and water production rates are plotted in Figures 4 and 5. A summary of the results of the simulation is given in Table 5.

Simulation runs were made on a Harris-800 computer using direct solution with D-4 ordering, CSSOR and MCSSOR with $w=5$. All slices were taken in the x-z plane. Linear solution CPU time and step cuts due to convergence failure of the direct solution scheme are given in Table 6. The convergence failures of SSOR illustrate the difficulty in applying SOR techniques directly to the efficient matrix A. In contrast, MCSSOR encountered only one failure and obtained the best time, (50% faster than the alternate diagonal method). In a similar study with a $11 \times 10 \times 5$ grid (active blocks), MCSSOR was three times faster than D-4.

The second example is a cyclic steam stimulation problem. The 6×6 areal grid configuration for this three layer problem is shown in Figure 6. This represents one-fourth of the full element of symmetry. Data on the grid block dimensions and rock properties are given in Table 7. The fluid properties and relative permeability data are the same as those listed in Tables 3 and 4 for the first example.

Steam of 75% quality is injected at 450°F at the rate of 150 STB/D for a period of 10 days. The average reservoir pressure at the end of the steam injection is 505 psia. Production at a flowing bottomhole pressure of 100 psia is initiated immediately following the steam injection without an intervening soak period. The average reservoir pressure declines to 108 psia after 10 days. The cumulative oil and water produced over the 10-day period are 364 and 1185 STB, respectively.

Table 8 shows the solution method summary for problem 2. As in problem 1, all slices were taken in the x-z direction. MCSSOR was almost three times faster than SSOR and 34% faster than the alternate diagonal method. No convergence difficulties were encountered by MCSSOR or CSSOR; SSOR, however, failed to converge on two occasions. It should be noted that in similar studies involving cylindrical grids, three iterative schemes performed effectively. Using r-z slices CSSOR, MCSSOR and SSOR generally converged in several iterations due to the relatively small crossflow in the θ -direction.

CONCLUSIONS

1. For large three-dimensional problems, the proposed method can offer significant savings in CPU time (factors of three or more) and storage (factors of 2 or more).
2. Convergence difficulties due to negative compressibility transmissibility ratios are substantially reduced by solving the reduced problem.

NOMENCLATURE

A	Cross-section area normal to flow, ft^2
H_J	Enthalpy of phase J, Btu/mole
I	Component index
J	Phase index
k	Absolute permeability, $\text{md} \times 0.00633$
k_{rJ}	Relative permeability to phase J, fraction
L	Distance between adjacent grid block centers, ft
M_f	Reservoir rock heat capacity, Btu/cu. ft rock-°F
N_c	Number of components
N_p	Number of phases
p	Gas phase pressure, psia
P_{cJ}	Phase J capillary pressure, $p_j - p$, psi
q_I	Production rate of component I from grid block, mole/D
Q_H	Production rate of enthalpy from grid block associated with fluid production, Btu/D
Q_{HL}	Heat loss rate to overburden and underburden from grid block, Btu/D
S_J	Saturation of phase J, fraction
T	Temperature, °R
T_i	Initial reservoir temperature, °R
U_J	Internal energy of phase J, Btu/mole
V	Grid-block volume, $\Delta x \Delta y \Delta z$, cu ft
x_{IJ}	Mole fraction of component I in phase J
Z	Subsea depth measured positively vertically downward, ft
γ_J	Specific weight of phase J, psi/ft
λ	Thermal conductivity, Btu/D-ft-°F
μ_J	Viscosity of phase J, cp
ρ_J	Density of phase J, mole/cu ft
τ	Fluid-flow transmissibility, kA/L , res. cu ft-cp/D-psi
τ_c	Heat-conduction transmissibility, $\lambda A/L$
ϕ	porosity, fraction
δ	Difference operator with respect to time

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TABLE 1 - STORAGE REQUIREMENTS ($\times n_e^2$)

METHOD	2-D	3-D
Two-Line SOR	5 IJ	7 IJK
Cyclic Two-Line SOR	6.5 IJ	8.5 IJK
SSOR	---	(2K+3) IJK
CSSOR	---	(K+8.5) IJK
D4 - GAUSS	$\frac{J^2}{2} \left(I - \frac{J}{3} \right)$	0.4 N_w IJK

TABLE 2 - RESERVOIR DATA

Gross thickness, ft	15.0
x-direction length, ft	476.7
y-direction length, ft	450.0
Number of layers	3
Number of grid blocks in x-direction	11
Number of grid blocks in y-direction	11
Horizontal permeability, md	4000
Vertical permeability, md	2000
Porosity, %	36
Rock compressibility, 10^{-6}psi^{-1}	150
Rock thermal conductivity, Btu/ft-D- $^{\circ}\text{F}$	38.4
Rock heat capacity, Btu/ft 3 - $^{\circ}\text{F}$	35
Average initial pressure, psi	100
Water saturation, %	17
Oil saturation %	83
Active pore volume, Mbbl	138.1

TABLE 3 - OIL COMPONENT PROPERTIES

	<u>Oil Component</u>	
	<u>Heavy</u>	<u>Light</u>
Tank oil gravity, °API	16	74
Molecular weight	300	100
Compressibility, 10^{-6} psi ⁻¹	15	31
Thermal expansion coefficient, 10^{-6} °F	410	690
Specific heat, Btu/lb-°F	.5	.528
Mole % in oil	85	15

<u>Temperature (°F)</u>	<u>Viscosity (cp)</u>	
	<u>Heavy</u>	<u>Light</u>
200	137.0	1.7
300	15.1	0.75
400	4.7	0.58
500	2.3	0.53
600	1.5	0.51

TABLE 4 - RELATIVE PERMEABILITY DATA

Water-Oil Relative Permeability

<u>Water Saturation</u>	<u>Relative Permeability</u>		<u>Capillary pressure (psi)</u>
	<u>Water</u>	<u>Oil</u>	
0.17	0	1.00	4.0
0.20	.01	.75	2.5
0.25	.03	.50	1.55
0.30	.05	.35	1.00
0.40	.09	.20	.55
0.50	.13	.12	.35
0.60	.18	.06	.22
0.70	.25	0	.15
0.80	.35	0	0
1.00	.35	0	0

Gas-Oil Relative Permeability

<u>Liquid Saturation</u>	<u>Relative Permeability</u>		<u>Capillary pressure (psi)</u>
	<u>Oil</u>	<u>Gas</u>	
.20	0	.60	5
.30	.06	.40	4
.40	.12	.28	3
.50	.20	.20	2
.60	.30	.15	1
.70	.45	.09	0
.80	.65	.05	-1
.90	.85	.03	-2
1.00	1.00	0	-3

TABLE 4 - RELATIVE PERMEABILITY DATA

(Continued)

Temperature Dependence

<u>Quantity</u>	<u>Derivative with Respect to Temperature, %/100°F</u>
Irreducible water saturation	4.000
Residual oil to water	-6.154
Residual oil to gas	-1.231
Water relative permeability at residual oil saturation	0.246

TABLE 5 - SUMMARY OF SIMULATION RESULTS

Stimulation and Soak Periods

Steam temperature, °F	450
Steam quality	0.75
Steam injected in well 1, MSTB	7.4
Steam injected in wells 2-4, MSTB	10.5
Cumulative steam injected, MSTB	17.9
Injection time, days	10
Average reservoir pressure at 10 days, psi	997
Soak time, days	10
Cumulative heat loss at 20 days, MMBtu	499.3

Production/Steam Drive Periods

Steam temperature, °F (wells 2-4)	450
Steam quality	0.75
Total elapsed time, days	150
Cumulative steam injected, MSTB	213.1
Cumulative water production, MSTB	191.6
Cumulative oil production, MSTB	63.3
Cumulative heat loss, MMBtu	7538
Average reservoir pressure, psi	242

<u>Solution Method</u>	<u>CPU Time (sec)</u>	<u>Time Steps Cuts</u>
D-4	4633	0
SSOR	7256	9
C3SOR	3901	3
MCSSOR (w=6)	3153	1

TABLE 7 - RESERVOIR DATA FOR CASE 2

Gross thickness, ft	36
x-direction length, ft	100
y-direction length, ft	115
Number of layers	3
Number of grid blocks in x-direction	6
Number of grid blocks in y-direction	6
Porosity, %	36
Rock compressibility, 10^{-6} psi ⁻¹	150
Rock thermal conductivity, Btu/ft-D-°F	38.4
Rock heat capacity, Btu/ft ³ -°F	35
Average initial pressure, psi	100
Reservoir temperature, °F	200
Water saturation, %	17
Oil saturation, %	83
Pore volume, Mbbl	26.54

GRID BLOCK SIZES AND PERMEABILITIES IN X AND Y DIRECTIONS

<u>Block index</u>	<u>Block size, ft in direction</u>		<u>Permeability, md in direction</u>	
	<u>x</u>	<u>y</u>	<u>x</u>	<u>y</u>
	1	3.5	4.0	4000
2	4.5	6.0	3500	3100
3	8.0	10.0	3100	2800
4	14.0	18.0	2700	2500
5	25.0	29.0	2500	2200
6	45.0	48.0	2000	1800

GRID BLOCK SIZES AND PERMEABILITIES IN Z DIRECTION

<u>Layer No.</u>	<u>Thickness, ft</u>	<u>Vertical Permeability, md</u>
1	14	1000
2	12	800
3	10	500

TABLE 8 - SOLUTION METHOD SUMMARY FOR EXAMPLE 2

<u>Solution Method</u>	<u>CPU Time (sec)</u>	<u>Time Steps Cuts</u>
D-4	1325	0
SSOR	2851	2
CSSOR	1091	0
MCSSOR (r=3)	990	0

1	24	6	29	11	34	16	39	21
25	2	30	7	35	12	40	17	44
3	26	8	31	13	36	18	41	22
27	4	32	9	37	14	42	19	45
5	28	10	33	15	38	20	43	23

Figure 1-Red/Black Ordering

			18	7	23			
		19	3	24	8	28		
	16	4	20	9	25	12	29	
	1	21	5	26	10	30	13	
2	17	6	22	11	27	14	31	15

Figure 2-Red/Black Ordering With
Zero Pore Volume Blocks

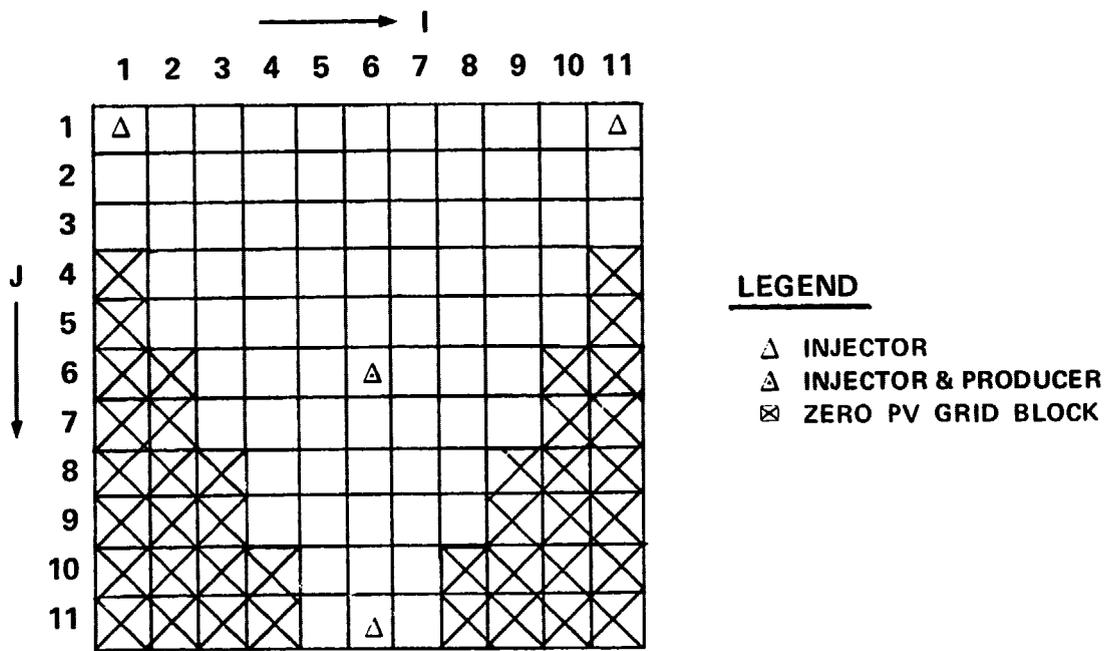


Figure 3-Areal View of Reservoir Element

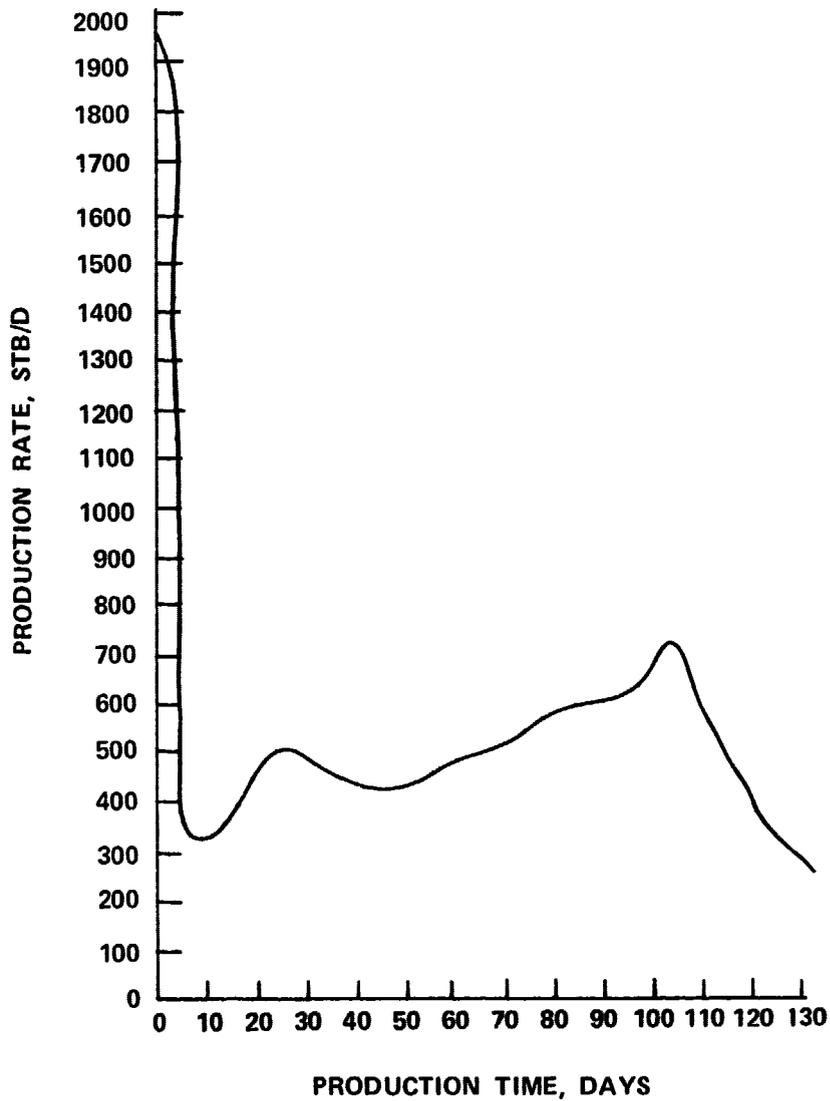


Figure 4-Oil Production Rate

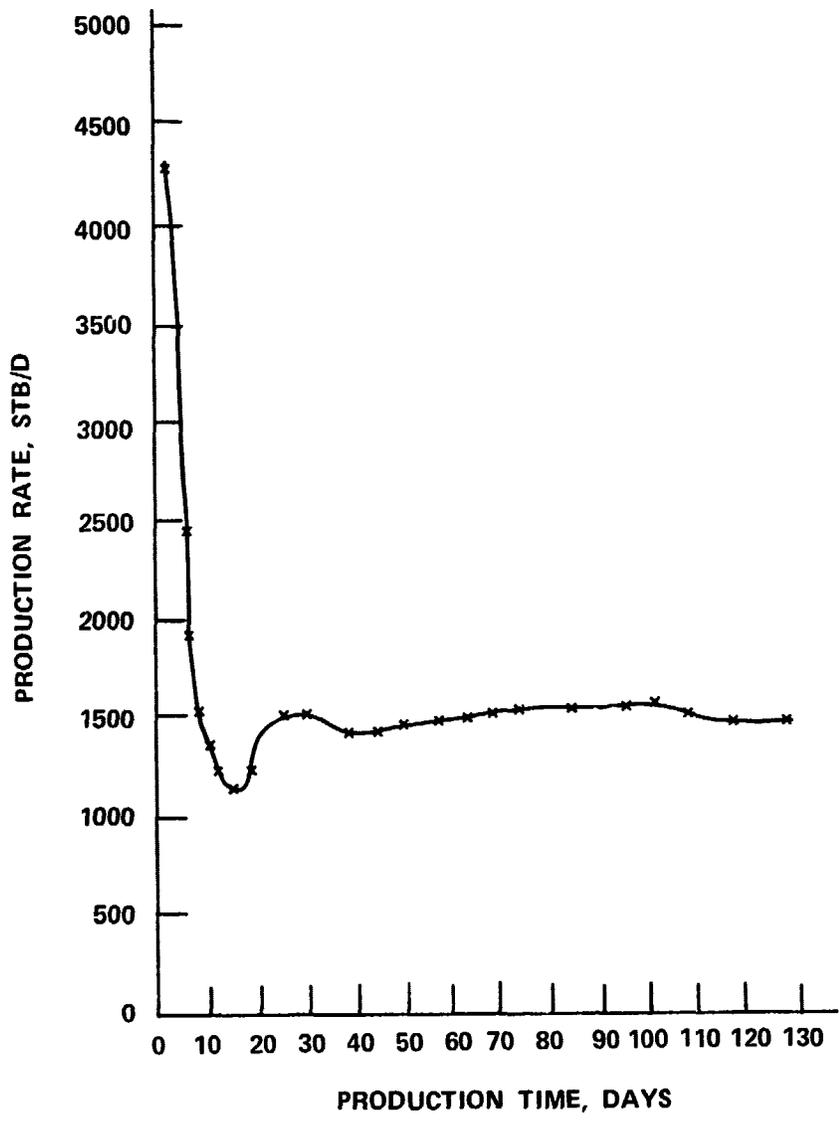


Figure 5-Water Production Rate

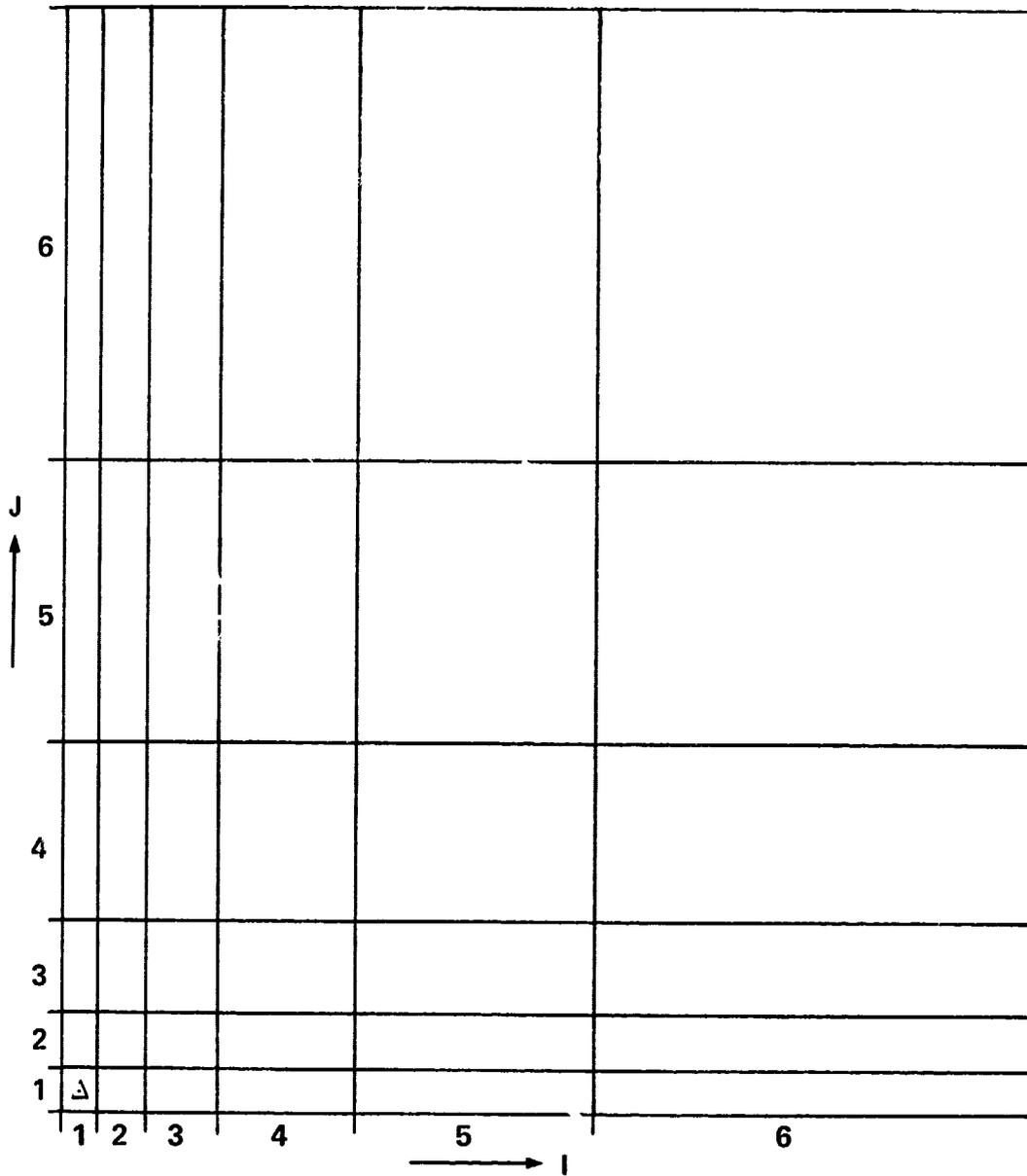


Figure 6-Areal Grid for Second Case