

innovation

for life

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WHY UNCERTAINTY

 Good estimation of uncertainty essential for quantitative view on model







SHALLOW MODELS AT GSN

Models at GSN up to 500m deep: based on boreholes

This presentation:

- DGM Uncertainty calculation
- DGM Uncertainty validation



Lithology ~300.000 boreholes



CONTRIBUTIONS TO UNCERTAINTY

Concertainty in stratigraphical framework models caused by:

- Borehole information:
 - Borehole location in X
 - Borehole quality
 - > Seament description
- > Added geological knowledge:
 - > Stratigraphic interpretation
 - > Depositional extent
- > Location of faults
- > Aid interpolation with:
 - Trend surfaces
 - 'Support points'

Kunner Ker











> Interpolation of point data



CALCULATION OF UNCERTAINTY

Options:

- 1. Kriging variance
 - > Based on spatial distribution of data and variogram
 - > Unrealistic uncertainty estimation in areas with low/high complexity
- 2. Simulations
 - Computation time
- 3. Cross validation

Steps in uncertainty calculation:

- > Determine regional uncertainty
- Lower uncertainty close to data

Uncertainty [std]

High

Low

REGIONAL UNCERTAINTY

Depth of Formation





Cross validation statistics

Regional uncertainty



LOCAL DATA DENSITY

Depth of Formation





Normalised kriging variance



Data density



LOCAL UNCERTAINTY

Depth of Formation





CERTAINTY ABOUT UNCERTAINTY

How good is our uncertainty estimation?

- Complete cross validation: predict model outcome including uncertainty at borehole location
- Compare left out data with model
- Repeat for many data points

| Prediction Residual | $PR_i = \hat{Z}_i - Z_i$ |
|------------------------------------|---|
| Mean Error | $ME = \frac{1}{n} \sum_{i=1}^{n} (PR_i)$ |
| Standardized Prediction Residual | $SPR_i = PR_i/\hat{\sigma}_{loc,i}$ |
| Proportion in probability interval | $\bar{\zeta}(PI) = \frac{1}{n} \sum_{i=1}^{n} \zeta(s_i; PI)$ with $\zeta(s_i; PI) = 1$ als $0 < SPR_i < SPR(PI)$, else 0. |

The chance of rain for that day was higher than forecast, but not quite so high that it actually rained that day

VALIDATION OF UNCERTAINTY (DGM 2014)

Cross validation statistics reveal a large underestimation of our model uncertainty

NEW UNCERTAINTY CALCULATIONS

TNO innovation for life

VALIDATION OF UNCERTAINTY

- Uncertainty 3 to 4 times higher
- Leads to almost perfect estimation of model uncertainty

n = 150

1.0

Goodness = 0.92

0.8

0.6

Probability Interval

0.4

PERFECT UNCERTAINTY?

Underestimation of uncertainty in previous models has lead to... 0 user comments!

Uncertainty information easy to consult?

> Standard view does not include uncertainty

Calulated uncertainty only partial because:

- Perfect uncertainty of interpolation in geological framework models
- > 'Soft' data treated as certain data

FUTURE?

Make uncertainty unavoidable:

> Visualisation in most standard web view

Towards a complete uncertainty:

- Include uncertainty of data
- Include uncertainty of data interpretations

