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A sequential indicator simulation program for categorical variables with point and block data: BlockSIS[☆]

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Abstract

Stochastic simulation of facies or geologic units is important before the assignment of continuous rock properties. Sequential indicator simulation (SIS) remains a reasonable approach when there are no clear genetic shapes that could be put into object-based modeling. Constraining SIS to soft secondary data coming from geological interpretation or geophysical measurements is important. There are a number of techniques including indicator kriging (IK) with a local mean, collocated cokriging, Bayesian updating, permanence of ratios, block kriging and block cokriging. BlockSIS implements all of these and more (nine all together). The images may also be cleaned using maximum a -posteriori selection.

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1. Introduction

Geostatistical realizations are being used increasingly for uncertainty quantification. There are many important decisions in geostatistical modeling. Choosing the volume to estimate within is arguably the most important. Decisions of stationarity are also important. It is common to create models of a categorical variable that represents facies or rock type. Stationarity is assumed within the different categorical variables. Such categorical variable

models are sometimes built deterministically relying on expert judgment; however, in many cases there is inadequate data to permit reliable modeling. A stochastic modeling algorithm is used to construct multiple realizations. Sequential indicator simulation (SIS) is a widely used technique for categorical variable models.

There are legitimate criticisms against SIS. The models can appear very patchy and unstructured; indicator variograms only control two-point statistical measures. Object-based or process-based models provide more structural control. SIS also often leads to uncontrolled and geologically unrealistic transitions between the simulated categories; the cross correlation between multiple categories is not explicitly controlled. Truncated

[☆] Code on server at <http://www.iamg.org/CGEditor/index.htm>.

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1 pluriGaussian models provide a more straightfor- 53
 3 ward approach to handle multiple category inter- 55
 actions.

5 Despite these criticisms, there are many good 57
 7 reasons to consider SIS. The required statistical 59
 9 parameters are easy to infer from limited data. The 61
 11 models are reasonable in settings where there are no 63
 large-scale curvilinear features. The algorithm is 65
 13 robust and provides a straightforward way to 67
 15 transfer uncertainty in categories through to the 69
 17 resulting numerical models.

19 A number of SIS variations have evolved over the 71
 21 years. Most of the variations relate to the use of soft 73
 23 secondary data arising from geological interpreta- 75
 25 tion or geophysical measurements. This paper 77
 27 collects the most common variations together in 79
 29 clean GSLIB-like code.

2. Methodology

31 Consider K different categories. They are mutu- 81
 33 ally exclusive—only one category can exist at a 83
 35 particular location. They are exhaustive—one of the 85
 37 categories must exist at all locations. The categor- 87
 39 ical variable is expressed as a series of K indicator 91
 41 variables:

$$i(\mathbf{u}; k) = \begin{cases} 1 & \text{if category } k \text{ prevails at location } \mathbf{u}, k = 1, \dots, K. \\ 0 & \text{otherwise} \end{cases} \quad (1)$$

31 An indicator variable is often interpreted as the 83
 33 probability for a category to prevail at a particular 85
 35 location: the probability is 1 if it does prevail and 0 87
 37 if it does not. Hard local measurements are coded 89
 39 into 1s and 0s. Imprecise or soft measurements may 91
 41 be coded into continuous probabilities between 0 93
 and 1. Classical (geo) statistical inference is under-
 taken using indicator data including declustering for
 representative proportions and variography to
 understand the spatial continuity of each of the K
 indicator variables.

43 The local hard and soft indicator data are used to 95
 45 estimate the distribution of uncertainty at an 97
 47 unsampled location. Commonly, kriging is used 99
 49 for this estimation hence the name indicator kriging 101
 51 (IK). The K estimates $i^*(\mathbf{u}; k)$, $k = 1, \dots, K$ vary 103
 continuously between 0 and 1; they depart from the
 global proportions in presence of relevant local
 data. Regardless of how the indicators are inter-
 polated, they do not always satisfy the order
 relation requirement for a closed set of probabilities,
 that is, they should be non-negative and sum to 1.0.

Standard practice is to reset negative estimates 53
 to zero and then standardize the K estimates to sum 55
 to one by dividing through by the sum. Order 57
 relation deviations always exist. They are more 59
 severe when the K estimates are inconsistent with 61
 each other. 63

Sequential indicator simulation applies IK in a 65
 sequential fashion where a precise category is drawn 67
 by Monte Carlo simulation at each location. All 69
 locations are visited sequentially with an increasing 71
 level of conditioning. A random order is followed to 73
 avoid artifacts. The simulated realization repro- 75
 duces the indicator variograms according to the 77
 same simple kriging principle used in continuous 79
 variables. Order relation deviations lead to a lack of 81
 reproduction. 83

The main purpose of modeling a categorical 85
 variable such as facies and rock type before 87
 continuous petrophysical properties is to permit a 89
 more reasonable decision of stationarity, that is, to 91
 provide subdivisions that are more geologically and 93
 statistically homogeneous. Interestingly, however, it 95
 is common for the categories themselves to have 97
 trends and regions of higher and lower proportion. 99
 Information on trends is available from geological 101
 mapping or geophysical measurement. Geological 103
 trends are mapped as proportions or probabilities.

Geophysical measurements could be treated as a 81
 secondary variable for cokriging, which does not 83
 require the seismic data to be explicitly calibrated to 85
 facies proportions; the original seismic units could 87
 be retained and the calibration enters through the 89
 cross covariances between the hard indicator data 91
 and soft seismic data. Notwithstanding this flex- 93
 ibility of cokriging, calibrated probability values are 95
 preferred because: (1) the calibrated probability 97
 values are in units we understand, and (2) cross 99
 variograms or covariances are often difficult to infer 101
 in presence of sparse well data. This calibration is 103
 discussed in many sources including Deutsch,
 (2002).

Based on direct mapping or calibration, the soft 95
 secondary data takes the form $p(\mathbf{u}; k)$, $k = 1, \dots, K$ 97
 where p is the proportion or probability of category 99
 k at location \mathbf{u} . The locally varying proportions may 101
 be at a larger scale; often, they represent vertical 103
 averages over a particular stratigraphic interval. A
 number of different (co) kriging options have
 evolved to handle soft secondary data. Following
 are the kriging options available in the BlockSIS
 program:

Option	Description
0	Stationary simple kriging
1	Ordinary kriging
2	Nonstationary simple kriging using residuals from local mean
3	Nonstationary simple kriging assigning one minus the sum of the weights to the local mean
4	Collocated cokriging
5	Bayesian updating
6	Updating of probabilities with permanence of ratios
7	Block kriging with probability representing the Z thickness
8	Block cokriging with probability representing the Z thickness

Each of these kriging options will be described below. Goovaerts's book is a good place to find a more thorough description of the various kriging equations. The focus here is on the differences between the options and the implementation in BLOCKSIS. Option 0 is stationary simple kriging, which is required by theory for CDF and variogram reproduction. In presence of n nearby data the estimator is written:

$$i_{SK}^*(\mathbf{u}; k) - p_k = \sum_{\alpha=1}^n \lambda_{\alpha}^{SK}(\mathbf{u}; k) \cdot [i(\mathbf{u}_{\alpha}; k) - p_k],$$

$$i_{SK}^*(\mathbf{u}; k) = \sum_{\alpha=1}^n \lambda_{\alpha}^{SK}(\mathbf{u}; k) \cdot i(\mathbf{u}_{\alpha}; k) + \left[1 - \sum_{\alpha=1}^n \lambda_{\alpha}^{SK}(\mathbf{u}; k) \right] \cdot p_k. \quad (2)$$

The second equation is a reorganization of the first. The simple kriging weights are solved by the well known kriging equations; the notation for the kriging weights is somewhat confusing, but it is required to be clear that the weights are for each data (α subscript), by simple kriging (the SK superscript), and they relate to the location being estimated and the particular category (the $(\mathbf{u}; k)$ parenthetical parameters). The p_k values are the global declustered mean probability for each category. The K estimates are performed independently and order relation deviations are corrected. Note that the kriging variance is not used; we only need the weights. We also note that if the kriging weights were to sum to one, the global mean would not be used in the equation.

Option 1 is ordinary kriging. The kriging weights are constrained to sum to one. The estimator simplifies to

$$i_{OK}^*(\mathbf{u}; k) = \sum_{\alpha=1}^n \lambda_{\alpha}^{OK}(\mathbf{u}; k) \cdot i(\mathbf{u}_{\alpha}; k). \quad (3)$$

Ordinary kriging is not recommended in sequential Gaussian simulation because of variance inflation; however, ordinary indicator kriging does not have the same problem because the kriging variance is not used. Ordinary kriging in sequential simulation does not always work as expected. Previously simulated grid nodes are used in the kriging, which spreads the influence of the original data to a much larger region than expected.

The remaining seven options in BLOCKSIS are various ways to use secondary data. Option 2 uses nonstationary simple kriging with residuals from the locally varying mean probabilities:

$$i_{LVM_1}^*(\mathbf{u}; k) - p_k(\mathbf{u}) = \sum_{\alpha=1}^n \lambda_{\alpha}^{SK}(\mathbf{u}; k) \cdot [i(\mathbf{u}_{\alpha}; k) - p_k(\mathbf{u}_{\alpha})]. \quad (4)$$

The simple kriging weights are the same. We cannot reorganize this equation as we did in Eq. (2) because the locally varying mean is different at the location being estimated and the data locations.

Option 3 is a slight modification to the generalized nonstationary simple kriging. One minus the sum of the weights is assigned to the local mean:

$$i_{LVM_2}^*(\mathbf{u}; k) = \sum_{\alpha=1}^n \lambda_{\alpha}^{SK}(\mathbf{u}; k) \cdot i(\mathbf{u}_{\alpha}; k) + \left[1 - \sum_{\alpha=1}^n \lambda_{\alpha}^{SK}(\mathbf{u}; k) \right] \cdot p_k(\mathbf{u}). \quad (5)$$

The differences between Options 2 and 3 are minor when the locally varying mean values are smooth, but the differences can be more significant when there is greater variability in the local probability values, for example, when they come from seismic data.

Option 4 is a collocated cokriging. A simplified cokriging system is solved to get the $n + 1$ weights that apply to the n hard indicator data and the collocated probability:

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$$i_{\text{CCK}}^*(\mathbf{u}; k) = \sum_{\alpha=1}^n \lambda_{\alpha}^{\text{CCK}}(\mathbf{u}; k) \cdot i(\mathbf{u}_{\alpha}; k) + \lambda_{n+1}^{\text{CCK}} \cdot p_k(\mathbf{u}) + \left[1 - \sum_{\alpha=1}^n \lambda_{\alpha}^{\text{CCK}}(\mathbf{u}; k) - \lambda_{n+1}^{\text{CCK}} \right] \cdot p_k. \quad (6)$$

$$i_{\text{PR}}^*(\mathbf{u}; k) = \frac{(1 - p_k/p_k)}{(1 - p_k/p_k) - (1 - i_{\text{SK}}^*(\mathbf{u}; k)/i_{\text{SK}}^*(\mathbf{u}; k)) - (1 - p_k(\mathbf{u})/p_k(\mathbf{u}))} \quad (8)$$

A correlation coefficient is required to build and solve the simplified cokriging system of equations. A different correlation coefficient could be used for each category; however, care should be taken to ensure consistency. The correlation coefficient could not be high for one category and low for another category. They can be increasingly different as there are more categories. Unbiasedness requires that one minus the sum of all weights be applied to the global mean. Collocated cokriging assumes a Markov-type model of coregionalization between the soft probability and the hard indicators.

Option 5 is Bayesian updating. There are interesting theoretical links between Bayesian Updating and collocated cokriging. The implementation, however, is quite different and it is worthwhile to have this option implemented differently from the previous option. The simple kriging estimate is calculated Eq. (2) and postprocessed as follows:

$$i_{\text{BU}}^*(\mathbf{u}; k) = i_{\text{SK}}^*(\mathbf{u}; k) \cdot \frac{p_k(\mathbf{u})}{p_k}, \quad (7)$$

where $p_k(\mathbf{u})$ is the locally varying probability and p_k is the global probability for the k th category. The updated probability for one or more of the categories could exceed 1.0, which is non-physical. The resulting probabilities would have to be corrected. A standard order relations correction is to (1) reset all negative probabilities to zero, then (2) divide the probabilities by the sum of all probabilities. There is no need for a correlation coefficient; the information content in the secondary data is contained in the difference of $p_k(\mathbf{u})$ from p_k . There is an implicit assumption of conditional independence in this Bayesian updating formalism.

An alternative updating procedure dubbed *permanence of ratios* was proposed by André Journel (Journel, 2002). The permanence of ratios method is equivalent to the naïve Bayes model in machine

learning. Many people consider this method to provide an improved scheme for merging two estimates of conditional probability (the SK estimate and the secondary data estimate in our context). Option 6 uses this procedure. The equation for the estimate is as follows:

where $p_k(\mathbf{u})$ is the locally varying probability and p_k is the global probability for the k th category. There is a different implicit assumption of dependence in this formalism.

Option 7 implements block kriging for the local probability. An assumption is made that the secondary data represents the value over the entire vertical extent of the model, which is appropriate in many stratigraphic settings. The estimator:

$$i_{\text{BK}}^*(\mathbf{u}; k) = \sum_{\alpha=1}^n \lambda_{\alpha}^{\text{BK}}(\mathbf{u}; k) \cdot i(\mathbf{u}_{\alpha}; k) + \lambda_{n+1}^{\text{BK}} \cdot p_k(\mathbf{u}) + \left[1 - \sum_{\alpha=1}^n \lambda_{\alpha}^{\text{BK}}(\mathbf{u}; k) - \lambda_{n+1}^{\text{BK}} \right] \cdot p_k. \quad (9)$$

The average covariances between every data and the assumed block data $p_k(\mathbf{u})$ is calculated by numerical integration. There is an assumption that the block data is a true average of the smaller scale values. A block average of probabilities is not the probability of the block; it is a composite or average of point scale probability values.

Option 8 implements block cokriging for the local probability. This is similar to Option 7, but block cokriging is performed instead of block kriging. A Markov-type model is assumed whereby the cross variogram at a point-scale is derived from the indicator variogram and the correlation coefficient. A similar numerical integration approach is used to calculate the require block cross covariances. The estimator:

$$i_{\text{BCK}}^*(\mathbf{u}; k) = \sum_{\alpha=1}^n \lambda_{\alpha}^{\text{BCK}}(\mathbf{u}; k) \cdot i(\mathbf{u}_{\alpha}; k) + \lambda_{n+1}^{\text{BCK}} \cdot p_k(\mathbf{u}) + \left[1 - \sum_{\alpha=1}^n \lambda_{\alpha}^{\text{BCK}}(\mathbf{u}; k) - \lambda_{n+1}^{\text{BCK}} \right] \cdot p_k. \quad (10)$$

The correlation coefficient can depend on the category, but in general they should be similar.

1 2.1. Choosing the right option

3 The nine different options available in the
4 BlockSIS program can be confusing. There are a
5 number of general remarks about when the different
6 options should be chosen:

- 7 ● Simple kriging (Option 0) is the best approach
8 when there is no secondary data and there is no
9 evidence of significant nonstationarity. Simple
10 kriging is required by theory for statistical
11 parameter reproduction.
- 12 ● Ordinary kriging (Option 1) is a good approach
13 when there are many local data and there is some
14 evidence of non stationary areas.
- 15 ● The locally varying mean approach (Options 2
16 and 3) is suitable for local mean values coming
17 from geological interpretation. They could be
18 used for geophysical-derived values. The first
19 local mean option (2) is the most correct by
20 theory; however, the simplified option 3 places
21 slightly more emphasis on the local hard data
22 instead of the local mean values.
- 23 ● Collocated cokriging (Option 4) is suitable when
24 the scale of the secondary data is similar to that
25 being modeled and there is a clear statistical
26 correlation between the hard data and the
27 secondary data. Collocated cokriging gives ex-
28 plicit control over the weight placed on the
29 secondary data.
- 30 ● The updating approaches (Options 5 and 6) are
31 suitable when there are few hard data and it is
32 not straightforward to establish a correlation
33 coefficient. The correlation is somehow em-
34 bedded in the local probability values, but it is
35 not explicitly specified. The Bayesian Updating
36 approach will give more weight to the secondary
37 data. The permanence of ratio approach will, in
38 general, give less weight to the secondary data
39 because its redundancy with the hard data is
40 captured better.
- 41 ● The block (co)kriging approaches (Options 7 and
42 8) are appropriate for cases where the secondary
43 data represents a vertical average over the
44 vertical extent of the model. Block kriging is
45 correct when the secondary probability values
46 are reliable. The cokriging approach can be used
47 to downweight the secondary data.

48 In the end, there is no recipe for correct application.
49 The results should be carefully checked to ensure
50 that there are no biases in the local or global

51 proportions and that the patterns of spatial varia-
52 tion appear reasonable.

53 2.2. Image cleaning

54 One concern with sequential indicator simulation
55 is that the realizations often show short-scale
56 variations, which appear geologically unrealistic.
57 In some cases, such variations affect subsequent
58 processing and predicted reserves; a justifiable
59 reason to consider realization cleaning algorithms.
60 A second concern is that the category proportions
61 often depart from their target input proportions. In
62 particular, facies types with relatively small pro-
63 portions (5–10%) may be poorly matched. In indicator
64 simulation, the main source of this discrepancy is
65 the order relations correction (the estimated prob-
66 abilities are corrected to be non-negative and sum to
67 1.0). There is no evident alternative to the com-
68 monly used order relations correction algorithms;
69 post-processing the realizations to honor target
70 proportions is a convenient and attractive solution.

71 For convenience, the maximum a posteriori
72 selection or MAPS technique has been implemented
73 within the BlockSIS program. The basic MAPS
74 algorithm amounts to replacing the categorical code
75 type at each location by the most probable category
76 based on a local neighborhood. The probability of
77 each category, in the local neighborhood, is based
78 on (1) closeness to the location being considered; (2)
79 whether or not the value is a conditioning datum; (3)
80 mismatch from the target proportion.

81 Four variations are implemented in BlockSIS:
82 no cleaning, light cleaning, heavy cleaning, or super-
83 duty cleaning. The basic structure and weighting of
84 the cleaning is based on the covariance table that is
85 constructed for the kriging. Larger cleaning win-
86 dows are considered when the level of cleaning is
87 increased. The user should choose the level of
88 cleaning carefully; unnecessary cleaning can impose
89 too much continuity and unreliable distributions of
90 uncertainty.

91 3. Program

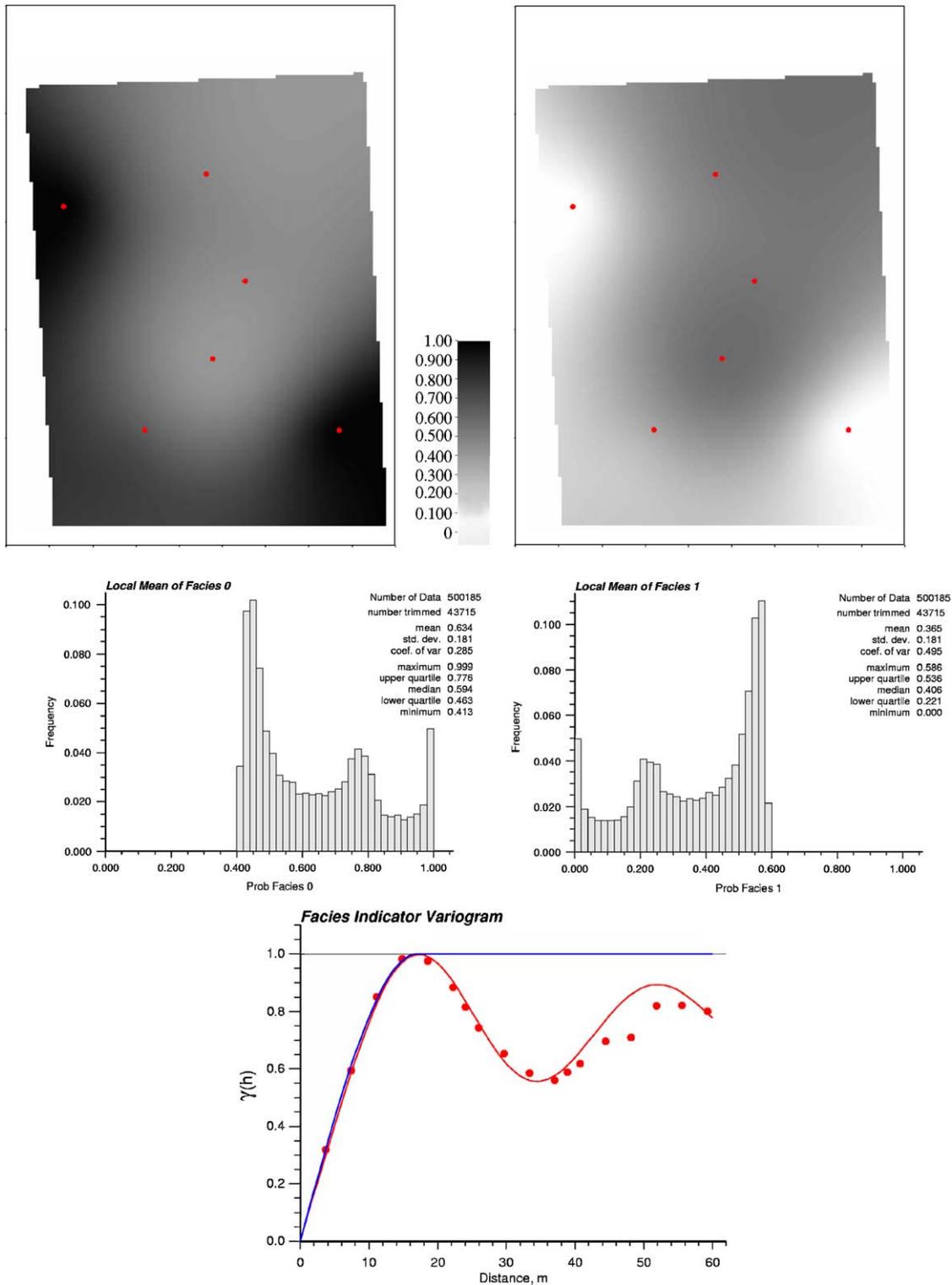
92 The BlockSIS program follows standard
93 GSLIB conventions. Most of the functions are
94 available in GSLIB. Two source code files are
95 required: BlockSIS.for and BlockSISsubs.-
96 for; the subroutines have been collected to facil-
97 itate compilation if the compiled GSLIB library is
98 not available. There are no hard-coded limits in the

1	BlockSIS program; dynamic memory allocation is used throughout. The parameters for the program:		53
3	<hr/>		55
	Line	START OF PARAMETERS :	
1	8	0 = SK,1 = OK,2 = L1,3 = L2,4 = CC,5 = BU,6 = PR,7 = BK,8 = BC	
5	2	Clean: 0 = none, 1 = light, 2 = heavy, 3 = super	57
	3	number of categories	
7	4	0 1	59
		categories	
	5	0.70 0.30	
		global proportions	
9	6	0.50 0.50	61
		correlation coefficients for soft data	
	7	well.dat	
		file with local data	
11	8	1 2 3 4	63
		columns for X,Y,Z, and category	
	9	lvm.dat	
		file with gridded prior mean values	
13	10	1 2	65
		columns for each category	
	11	3	
		2-D areal map (2) or 3-D cube (3)	
15	12	keyout.dat	67
		file with keyout array	
	13	1	
		column for keyout indicator	
17	14	1	69
		debugging level: 0,1,2,3,4	
	15	BlockSIS.dbg	
		file for debugging output	
19	16	BlockSIS.out	71
		file for simulation output	
	17	1	
		number of realizations	
21	18	100 0.00 150.0	73
		nx,xmn,xsiz	
	19	150 0.00 150.0	
		ny,ymn,ysiz	
23	20	50 0.00 1.0	75
		nz,zmn,zsiz	
	21	69069	
		random number seed	
25	22	12	77
		maximum original data for each kriging	
	23	12	
		maximum previous nodes for each kriging	
27	24	1	79
		assign data to nodes? (0 = no,1 = yes)	
	25	0	
		maximum per octant (0 = not used)	
29	26	5000. 5000. 10.	81
		maximum search radii	
	27	30. 0. 0.	
		angles for search ellipsoid	
31	28	101 101 101	83
		size of covariance lookup table	
	29	1 0.0	
		Cat 1: nst, nugget effect	
33	30	1 1.0 30. 0.0 0.0	85
		it, cc, ang1, ang2, ang3	
	31	5000. 5000. 10.	
		a_hmax, a_hmin, a_vert	
35	32	1 0.0	87
		Cat 2: nst, nugget effect	
	33	1 1.0 30. 0.0 0.0	
		it, cc, ang1, ang2, ang3	
37	34	5000. 5000. 10	89
		a_hmax, a_hmin, a_vert	

39 91

41 The kriging option is specified on Line 1. The
 43 cleaning option is specified on Line 2. The number
 45 of categories and the category codes are specified
 47 on lines 3 and 4. The global proportions (expressed as a
 49 fraction) are specified on Line 5. They are required
 51 regardless of the kriging option chosen. The
 correlation coefficients between the hard indicators
 and soft probabilities for each category are specified
 on Line 6. They are required regardless of the
 kriging option chosen.

The local data are specified on Lines 7 and 8.
 Standard GSLIB conventions are used for the data
 file and the column specifications. Unconditional
 realizations are created if the file does not exist. The
 locally varying probabilities are specified on Lines 9,
 10 and 11. A probability is required for each
 category even though they must all sum to 1 and
 there are only K-1 degrees of freedom. Line 11
 specifies whether the locally varying probabilities
 represent an areal 2-D map or a full 3-D grid. The 2-
 D values will be replicated to the 3-D grid if
 required. A mask or keyout array the size of the grid
 may be considered; Lines 12 and 13 specify the



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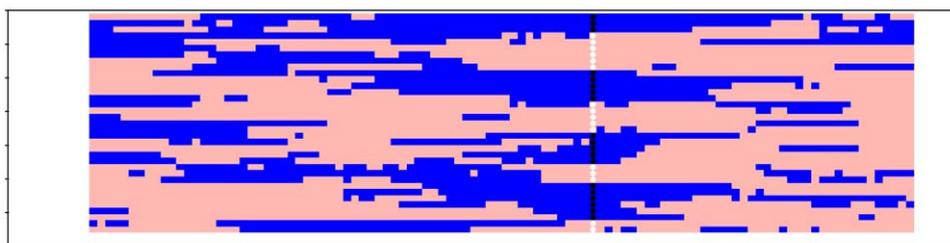
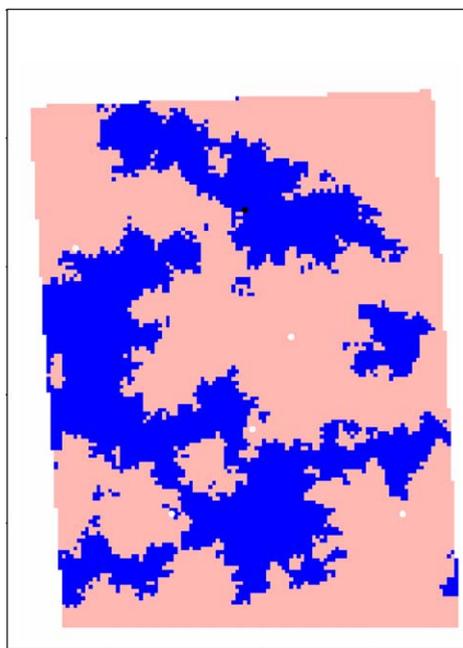
Fig. 1. Maps and histograms of local probability values for facies types 0 (left) and 1 (right). Red dots are well locations. Histograms of prior mean values and indicator variogram are also shown.

1 keyout file. Locations where the keyout value is 0
 2 will not be simulated; locations where the value is 1
 3 will be simulated. The entire grid will be simulated if
 4 there is no keyout file.

5 The debugging level and a file for the debugging
 6 output are specified in Lines 14 and 15. The output
 7 file is specified on Line 16. Standard GSLIB
 8 conventions are followed. The number of realiza-
 9 tions is specified in Line 17. The grid in standard

10 GSLIB conventions is specified on Lines 18, 19 and
 11 20. The random number seed is in Line 21.

12 Lines 22 through 28 specify search parameters.
 13 Line 24 specifies whether or not the data are
 14 assigned to the grid node locations. It is more
 15 CPU efficient to assign the data, but that may not
 16 be acceptable given the spacing of the data and the
 17 grid size. The number of original data in Line 22 is
 18 only used when the data are not assigned to grid

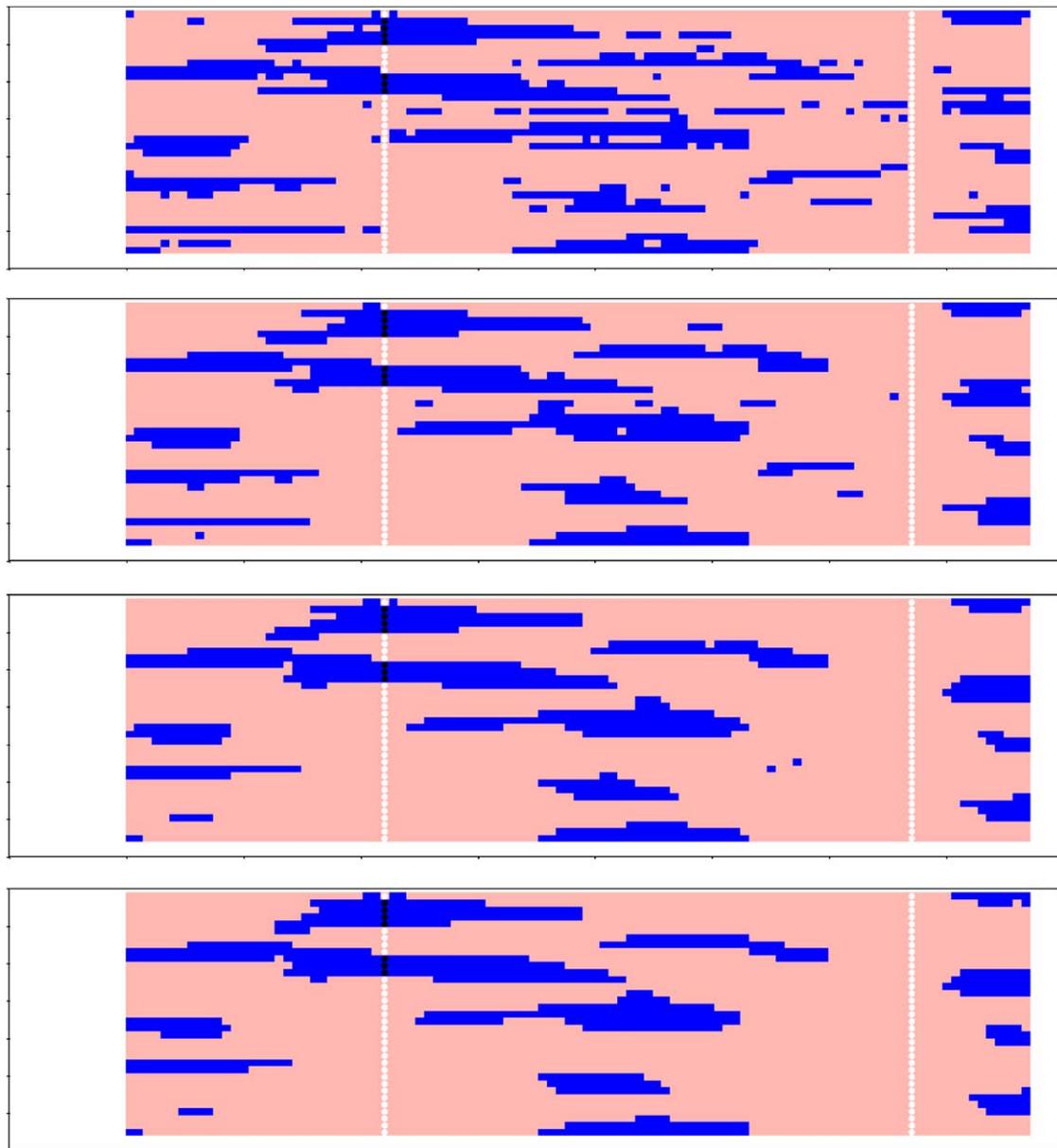


51 Fig. 2. Slices through SIS (SK) realization with no cleaning. Horizontal slice (at top) is through center of model. Two XZ cross sections
 52 are at index 76 (near center) and 30 (toward South).

1 nodes. The number of previously simulated grid
 2 nodes, specified on Line 23, is used for original data
 3 assigned to grid nodes and to previously simulated
 4 grid nodes. A maximum number per octant is
 5 specified on Line 25; it is used if it is greater than 0.
 6 The search radii and orientation is specified on
 7 Lines 26 and 27. The size of the covariance lookup
 8 table is on Line 28. The lookup table should be set

9 large enough to avoid calculating the covariances
 10 every time; this is particularly true if block kriging.
 11 The vertical size of the covariance lookup table
 12 should be set to $2nz+1$.

13 Lines 29 and greater specify 3-D variogram
 14 models in standard GSLIB conventions for each
 15 category. A variogram model is required for each
 16 category – even if there are only two.

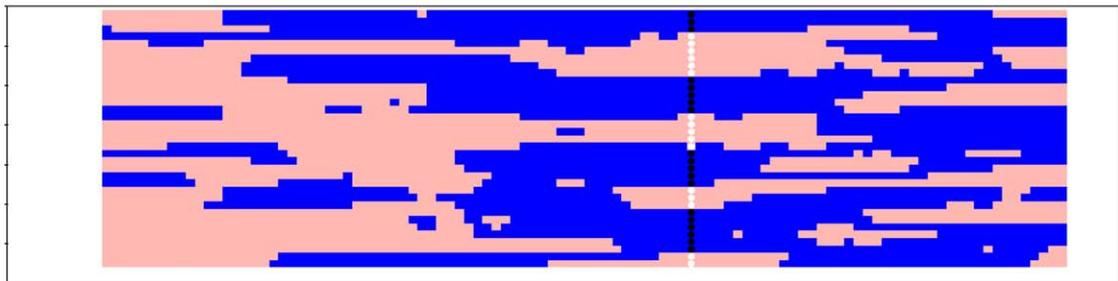
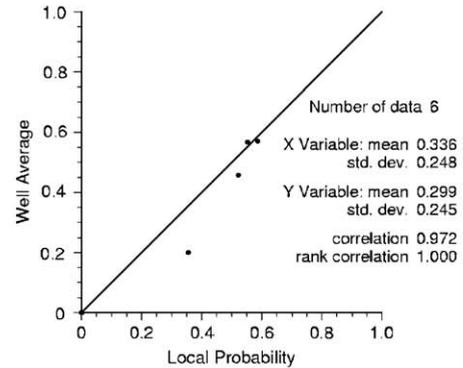
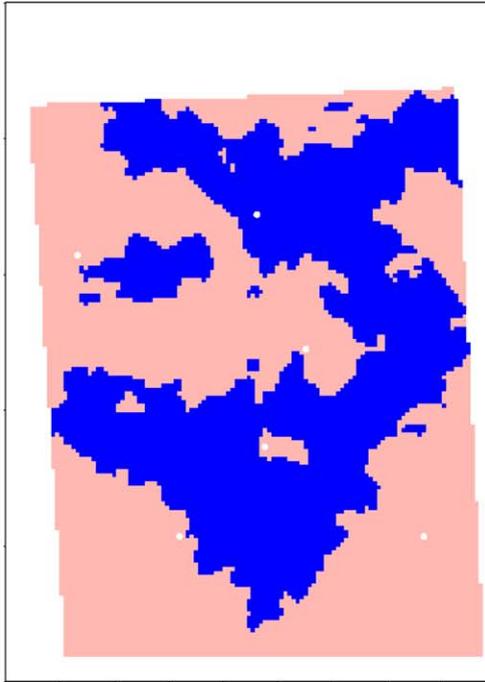


51 Fig. 3. Slice through SIS (SK) realization with different cleaning options: no cleaning (top), light, heavy, and super cleaning (from top to
 52 bottom). All realizations reproduce well data.

1 4. An example

3 We will use a small 2-category example for
 5 illustration. The first category (facies “0”) is non-
 7 net reservoir and the second facies “1” is net sand.
 Fig. 1 shows the location of six wells and locally
 varying mean values coming from mapping. We see

53 that the proportion of facies 0 is 0.635 and the
 55 proportion of facies 1 is 0.365. The proportions
 57 from the well data are 0.705 and 0.295. We should,
 59 of course, use the proportions from the locally
 61 varying mean which are declustered to represent the
 63 area of interest. There is no vertical resolution in the
 65 locally varying mean values; they represent the



51 Fig. 4. Slices through SIS (Block Cokriging) realization with light cleaning. Horizontal slice (at top) is through center of model. Two XZ 103
 53 cross sections are at index 76 (near center) and 30 (toward South).

1 entire vertical thickness of the stratigraphic layer.
 2 8% of the grid is keyed out—notice the edges.

3 The vertical indicator variogram from the well
 4 data is shown at the bottom of Fig. 1. The blue
 5 curve is a single spherical structure with a range of
 6 17m, which is the simplest reasonable variogram
 7 model to consider. A two-structure variogram

8 model with a dampened hole effect is shown as
 9 the red curve. The range on these variograms is
 10 likely too large; it is being affected by the non-net
 11 wells. The range could be decreased. That detailed
 12 analysis is outside the scope of this note on the
 13 BlockSIS paper.

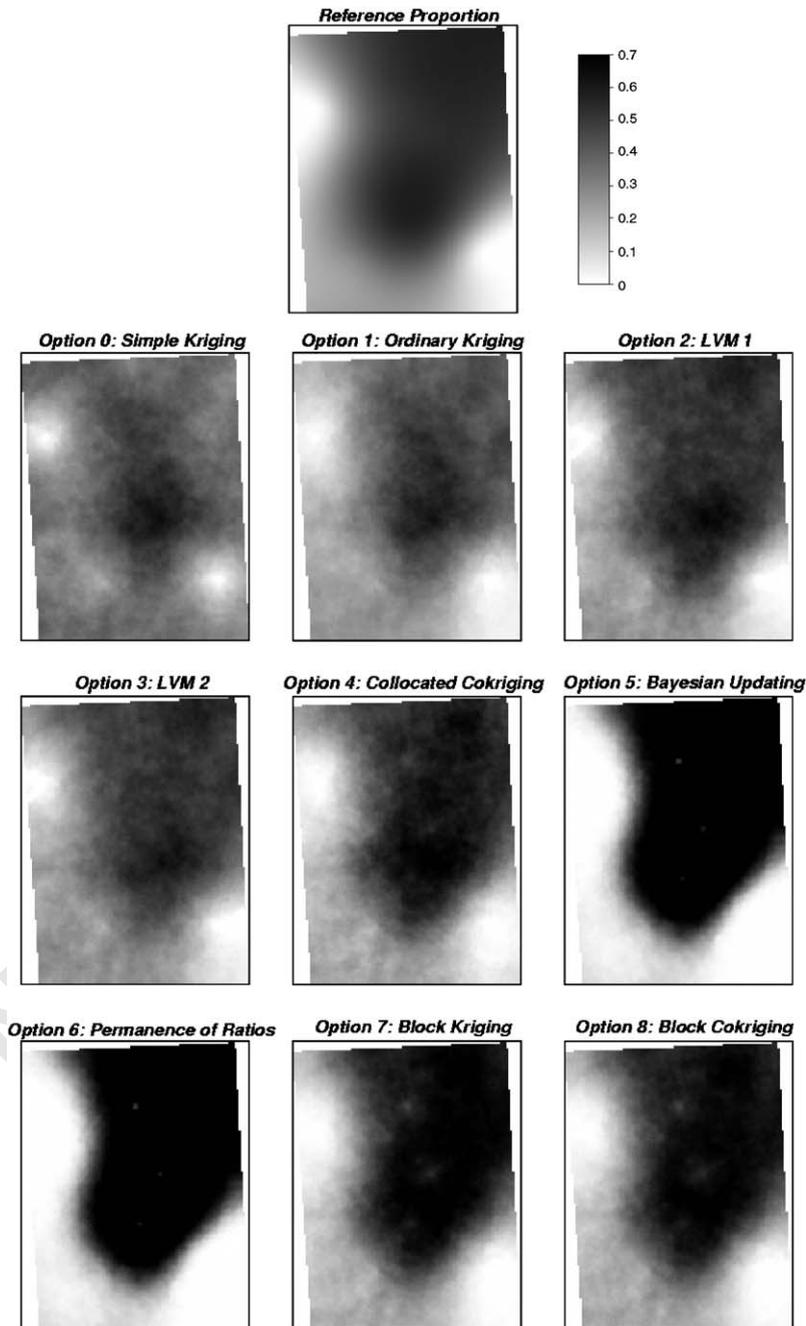


Fig. 5. Areal proportions of facies I. Reference is at top center. All options averaged over 10 realizations are shown below.

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The grid is 111 by 140 by 35 grid nodes (543900 total). The indicator variograms will be fixed with a very small nugget effect, a single spherical structure, a vertical range of about 3 grid blocks and a horizontal range of about 30 grid blocks.

Fig. 2 shows three slices through an SIS realization with Option 0 – SK and no cleaning. The global proportions and variograms are reasonably reproduced. The local well data are exactly reproduced. The local probabilities are not used in the modeling and are not reproduced. Fig. 3 shows one of the slices through SK-based realizations with different levels of cleaning. The facies are indeed smoother and less erratic as the cleaning level increases.

Realizations were generated with all options; however, to save space, the results are not shown. The OK option preserves trends away from the well data better than the SK option. The two LVM realizations look very similar. The collocated cokriging option led to results very similar to the LVM. The Bayesian updating and the permanence of ratios options let to results that were almost exactly the same. These two models gave too much influence to the secondary variable. Fig. 4 show the results for block cokriging. The block size is the same as the simulation scale in the horizontal plane and the entire model size in the vertical direction. This mimics the case of seismic data in a relatively thin stratigraphic interval. The results of block kriging and cokriging are very similar in this case because the correlation coefficient in the block kriging is very high.

Fig. 5 shows the reproduction of the areal proportion in category 1 over all slices (averaged over 10 realizations for numerical stability). The reference proportion is shown at the top. The influence of the wells can be seen in all cases. In the simple kriging model (upper left), we only see the influence of the wells since the trend model is not used; the reproduction of the trend model is quite poor. The ordinary kriging model (upper center) also only uses the wells, but the local estimation of the mean leads to fairly good results. We note that ordinary kriging works quite well with indicators because the kriging variance is not used (as it is in Gaussian simulation). The LVM, cokriging and block kriging models all look quite good. The Bayesian updating and the permanence of ratios have too many category 1 blocks in the central area.

There is a large amount of sensitivity in the selection of the *best* option. The results of block kriging look good in this case. The secondary data is

not always so smooth; another algorithm could work better in the case of a secondary variable arising from geophysical measurements. An advantage of the BLOCKSIS program is that many different algorithms can be easily tried.

5. Conclusions

Sequential indicator simulation is a useful categorical variable simulation tool. There are a number of important implementation choices, particularly in presence of soft secondary data. The BLOCKSIS program implements most of the available techniques including block (co)kriging. This program also integrates a common image cleaning algorithm using the covariance lookup table and conditioning data that are readily accessible inside the simulation algorithm.

Appendix A. Supplementary Materials

Supplementary data associated with this article can be found in the online version at [doi:10.1016/j.cageo.2006.03.005](https://doi.org/10.1016/j.cageo.2006.03.005).

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