

UDK 517:532.516.001.57

S. A. Polozhaenko, ScD.,

Yu. V. Grigorenko, O. B. Babiychuk

QUALITATIVE ANALYSIS OF IDENTIFICATION PROBLEM FOR WATER-OIL RESERVOIRS BY PARAMETERS OF MATHEMATICAL MODEL SETTINGS

The formulation of the problem is set by the parametric identification for oil-water reservoirs in the case when one of the fluids being filtered is anomalous. Therewith, the identification problem is defined as an optimal control problem reduced to finding the extremum of the quality criterion (functional). The conditions of the existence and uniqueness of the solution to identify the mathematical model adjustment are obtained alongside with the differentiability of the quality criterion, and therefore the corresponding theorems are proved.

Keywords: abnormal diffusion process, identification, parametric identification, methods of identification, gradient projection method

С. А. Положаенко, д-р техн. наук,

Ю. В. Григоренко, О. Б. Бабийчук

КАЧЕСТВЕННЫЙ АНАЛИЗ ЗАДАЧИ ИДЕНТИФИКАЦИИ ВОДОНЕФТЯНЫХ ПЛАСТОВ ПО ПАРАМЕТРАМ НАСТРОЙКИ МАТЕМАТИЧЕСКОЙ МОДЕЛИ

Выполнена постановка задачи параметрической идентификации для водо-нефтяных пластов в случае, когда одна из фильтрующихся жидкостей имеет аномальный характер. При этом задача идентификации сформулирована как задача оптимального управления, которая сводится к отысканию экстремума критерия качества (функционала). Получены условия существования и единственности решения задачи идентификации по параметрам настройки математической модели, а также дифференцируемости критерия качества, в связи с чем доказаны соответствующие теоремы.

Ключевые слова: аномальный диффузионный процесс, идентификация, параметрическая идентификация, метод идентификации, метод проекции градиента

С. А. Положаєнко, д-р техн. наук,

Ю. В. Григоренко, О. Б. Бабійчук

ЯКІСНИЙ АНАЛІЗ ЗАДАЧІ ІДЕНТИФІКАЦІЇ ВОДОНАФТОВИХ ПЛАСТІВ ЗА ПАРАМЕТРАМИ НАЛАШТУВАННЯ МАТЕМАТИЧНОЇ МОДЕЛІ

Виконано постановку задачі параметричної ідентифікації для водо-нафтових пластів у випадку, коли одна з рідин, що фільтрується, має аномальний характер. При цьому задачу ідентифікації сформульовано як задачу оптимального управління, що зводиться до відшукування екстремуму критерію якості (функціонала). Одержано умови існування та єдиності розв'язку задачі ідентифікації за параметрами налаштування математичної моделі, а також диференційовності критерію якості, у зв'язку з чим доведено відповідні теорему.

Ключові слова: аномальний дифузійний процес, ідентифікація, параметрична ідентифікація, метод ідентифікації, метод проекції градієнта

Abstract. In the practice of the geophysical research and oil production the spatial soil medium denotes the layer, which in addition to the geological components of different types of rocks, the horizons of groundwater and fluid minerals, in particular, also includes a number of technological components, such as production and injection wells etc. The reservoir porosity and permeability of its material should be considered as the most important geological characteristics. These characteristics determine, respectively, the relative share of the amount of space occupied by the rock itself, and the

penetrating ability of the medium for the intrastratal fluid – phase to be infiltrated (filtrated) through it. It should be noted that the filtering intrastratal fluids in terms of the hydrodynamic theory can be regarded as viscous (ideal), obeying a linear Darcy law of motion, or as viscoplastic (abnormal) whose motion can not be described within the bounds of the mentioned law [1]. Viscoplasticity should be understood in terms of compressibility, which is specified by the oil complex fractional composition in particular. The most common technological mode of oil production is artificially created pressure by pumping water into the injection wells. This filtering is called viscoplastic

© Polozhaenko S.A., Grigorenko Yu., V.,
Babiychuk O.B., 2013

reology of viscoplastic (oil) and viscous (water) fluids [1–7]. The mathematical model (MM) of a physical process in the case of the collaborative filtering of viscoplastic and viscous fluids in the reservoir system can be represented as follows [8, 9] (here and hereafter the index or parameters of summation will be denoted by i, j, j_1, j_2, \dots will be for the corresponding variables):

$$-\frac{m}{\partial t} \partial S_2 (v - S_2) - \int_{\Omega} \sum_{i=1}^n \left[k_1 \frac{\partial^2 P}{\partial z_i^2} |v| \right] dz + \int_{\Omega} \sum_{i=1}^n \left[k_1 \frac{\partial^2 P}{\partial z_i^2} |S_2| \right] dz \geq \frac{1}{h} \sum_{j=1}^{K_1} \zeta_j(z) Q_{1j}(t), \quad \forall v, S_2 \in K, \quad (1)$$

$$-\frac{m}{\partial t} \partial S_2 - \int_{\Omega} \sum_{i=1}^n \left(k_2 \frac{\partial^2 P}{\partial z_i^2} \right) dz = \frac{1}{h} \sum_{j=1}^{K_2} \zeta_j(z) Q_{2j}(t), \quad (2)$$

$$P(0, z) = P_0(z); \quad S_2(0, z) = S_{2_0}(z), \quad (3)$$

$$\frac{\partial S_2(t, z)}{\partial \eta} \geq 0; \quad S_2(t, z) < S_{2_{\max}}, \quad (4)$$

$$\frac{\partial S_2(t, z)}{\partial \eta} = 0; \quad S_2(t, z) \geq S_{2_{\max}}, \quad (5)$$

where $P = P(t, z)$ – the distributed function of intratrastal pressure; $S_2 = S_2(t, z)$ – the distributed function of of water saturation; $v = v(t, z)$ – the distributed test function (with respect to the function of water saturation); $P_0(z), S_{2_0}(z)$ – the initial values of the functions, of the intratrastal pressure and of water saturation respectively; $S_{2_{\max}}$ – the maximum value of water saturation; $k_1 = k_1(z), k_2 = k_2(z)$ – the reservoir permeability of the material for the corresponding phase (index 1 – oil, index 2 – water); $m = m(z)$ – the porosity of the reservoir material; h – the bulk of reservoir rock; $Q_{1j}(t), Q_{2j}(t)$ – the consumption function of the corresponding phases (debits); $\zeta_j(t)$ – the function determining the nature of fluid withdrawal from the j -th hole; K_1, K_2 – a number of production and injection wells, respectively; Ω – the spatial region where a physical process is developing; t – temporal value; z – spatial value; K – the functional space of the function definition for water saturation respectively; n –

the number of spatial variables; η – normal to the boundary G of the spatial domain Ω .

Materials research. Solving the direct problem of the research, i.e. tasks of modeling, filtration processes described by the system of the form (1)–(5) suggests that the values of coefficients of the differential operators for the corresponding expressions, defined by the physical parameters of the medium are known – in this case by the porosity $m(z)$ and permeability of the reservoir $k_l(z) (l = 1, 2)$. However, in practice, quite often the values of these parameters are not known and, therefore, the functions describing them are not specified a priori, and, or in other words, the coefficients the differential operators for the corresponding MM are not defined. The given circumstance conditions the necessity to formulate and solve the identification problems of the parameters in the physical environment (inverse problems) – the porosity and permeability of the preceding the solution for managing the process being investigated, and, if the coefficients of the original MM are not completely defined, then the modeling problems as well. Therewith, the porosity and permeability are the parameter settings for the MM of the physical process studied.

The problems of identification of the parameters for the reservoir system have been, for example, earlier solved for oil and oil-gas reservoir [4]. However, their decision was made on the assumption of ideal filtering liquids. In case of abnormal fluid filtration, a number of important aspects qualitatively change the problem of identification:

- interacting with a porous medium, with specific physical and chemical parameters the filtering fluid can acquire anomalous character that requires the use of adequate MM for solving practical problems;

- the result of solving the problem for water-oil reservoir simulation can be considered when the intratrastal pressure achieves the limiting gradient that leads to the subsequent formulation and solution of problem of determining the therein dead zones, as well as the problem of identification of the physical parameters in the reservoir;

- in case of the multiphase filtration the filterable mixture of anomalous and ideal fluids

only partially obeys Darcy's law: for example, when displacing viscoplastic fluid with viscous fluid, the general problem of identification is divided into individual tasks of determining the zones of the parameter fields in preferential rheology of anomalous and viscous fluids that, in general, can have a different setting;

– MM of water drive in oil field development has a clearly pronounced non-linear character, which, in its turn, results in setting a non-trivial problem of identification and finds the required parameter fields in the class of nonlinear functions when being solved.

In what follows, the problem of identification of the filtration processes in porous media will refer to the determination of the fields of the porosity parameters $m(z)$ and permeability of the medium $k_l(z) (l=1,2)$ based on the results of measuring the intrastratal pressure $P(t,z)$ and flow rates $Q_j(t)$ in the system of wells which cover the reservoir.

The formalized statement of problem of identifying the anomalous fluids of the filtration processes in porous media as an optimization problem is offered. Let $m'(z)$ and $k_l'(z) (l=1,2)$ are the exact values of of porosity parameters and permeability of the medium, respectively. For the j -th well in the time interval $t \in (0, t_k)$, the measured intrastratal pressure $P(t,z)$ of the filterable fluid is indicated through

$$F_j^P(t) = \int_{\Omega_j} P'(t,z) dz + \varepsilon_j^P(t), \quad j = 1, \dots, (K_1 + K_2), \quad (6)$$

and water saturation $S_2(t,z)$ in the reservoir through

$$F_j^S(t) = \int_{\Omega_j} S_2'(t,z) dz + \varepsilon_j^S(t), \quad j = 1, \dots, (K_1 + K_2), \quad (7)$$

where $P'(t,z)$, $S_2'(t,z)$ are the values of the intrastratal pressure and water saturation, determined in accordance with a mathematical model for the exact type (1) – (5) of the parameter values $m'(z)$ and $k_l'(z) (l=1,2)$; $\varepsilon_j^P(t)$ and $\varepsilon_j^S(t)$ – are respectively, the measurement error of the intrastratal pressure and water saturation in the j -th well [10].

The functionals are introduced into consideration

$$J_1[m(z), k_1(z)] = \sum_{j=1}^{K_1+K_2} \left\{ \int_{T_j} [P'(t, z_j, m, k_1) - F_j^P(t)]^2 dt + \right. \quad (8)$$

$$\left. + \int_{T_j} [S_2'(t, z_j, m, k_1) - F_j^S(t)]^2 dt \right\}$$

$$J_2[m(z), k_2(z)] = \sum_{j=1}^{K_1+K_2} \left\{ \int_{T_j} [P'(t, z_j, m, k_2) - F_j^P(t)]^2 dt + \right. \quad (9)$$

$$\left. + \int_{T_j} [S_2'(t, z_j, m, k_2) - F_j^S(t)]^2 dt \right\}$$

where T_j is the period of time when the measurement $F_j^P(t)$ and $F_j^S(t)$, is done. Since the exact values of the pressure $P'(t, z_j, m, k_1)$, and $P'(t, z_j, m, k_2)$, as well as the water saturation $S_2'(t, z_j, m, k_1)$ and $S_2'(t, z_j, m, k_2)$ included in the expressions (8), (9), are physically the same value i.e. mathematically ($J_1 = J_2$), then only one of the functionals, e.g. J_1 , will be taken into account in the subsequent arguments.

One possible approach to the solution of formulated problem of identification is representing it in the form of an optimal control problem. Quality criterion for this can be a functional (8), and the problem itself in terms of the optimization will be as follows: to determine $\hat{m}(z)$, $\hat{k}_1(z)$ for which

$$J_1(\hat{m}, \hat{k}_1) \leq J_1(m, k_1) \quad \forall (m(z), k_1(z)) \in \Lambda_d, \quad (10)$$

where Λ_d is the admissible domain to determine the parameter fields $m(z)$, $k_1(z)$.

The aim to qualitatively analyze the problem of identification for water-oil reservoirs by the parameters of the MM settings in the work conducted is studying the existence and uniqueness of problem solving (10), as well as establishing the fact of differentiability of the functional $J_1[m(z), k_1(z)]$ in (8) by the of porosity and permeability parameters. In this regard, the following theorems are formulated and proved.

Theorem 1. For a set of functions defined by (6), (7) and the admissible domain of the

parameters $\forall \Lambda_d^m, \Lambda_d^k \in \Lambda_d$, the problem (10) has, at least, one solution, and this solution is the only one.

Proof. Given the physical meaning of the operators and domain of admissible values of variables included in the system (1)–(5), their affiliation the corresponding class of spaces is written as

$$P(t, z) \in L^2(\Omega) = H(\Omega); S_2(t, z) \in L^2(\Omega) = H(\Omega);$$

$$\frac{1}{h} \sum_{j=1}^{K_1} \zeta_j(z) Q_{1j}(t) = f_1(t, z) \in L^2(\Omega);$$

$$\frac{1}{h} \sum_{j=1}^{K_{21}} \zeta_j(z) Q_{2j}(t) = f_2(t, z) \in L^2(\Omega);$$

$$\int_{\Omega} \sum_{i=1}^n \left[k_1 \frac{\partial^2 P}{\partial z_i^2} |v| \right] dz = A_1'(P, v, t, z) \in L^2(\Omega);$$

$$\int_{\Omega} \sum_{i=1}^n \left[k_1 \frac{\partial^2 P}{\partial z_i^2} |S_2| \right] dz = A_1'(P, S_2, t, z) \in L^2(\Omega);$$

$$\sum_{i=1}^n \left(k_1 \frac{\partial^2 P}{\partial z_i^2} \right) = A_1''(P, t, z) \in L^2(\Omega),$$

where $L^2(\Omega)$ is space of square-integrable functions.

Let a given functional space is

$$W^P = H^1(\Omega); W^S = H^1(\Omega); H(\Omega) = L^2(\Omega),$$

where $H^1(\Omega)$ is Sobolev space of order 1, defined as follows

$$H^1(\Omega) = \left\{ \omega \mid \omega \in L^2(\Omega); \frac{\partial \omega}{\partial z_i} \in L^2(\Omega), i = 1, 2 \right\}.$$

It is assumed that there are sets of elements in spaces W^P , and W^S which are generated by a basis for which the following relations are true $((w_j^P, \omega)) = \beta_j^P(w_j^P, \omega) \forall w_j^P \in W^P; \forall j = 1, 2, \dots, q$ $((w_j^S, \omega)) = \beta_j^S(w_j^S, \omega) \forall w_j^S \in W^S; \forall j = 1, 2, \dots, q$.

Since the original system (1) – (5) is infinite, which is impossible to obtain an analytical solution for, it is necessary to pass to a discrete space for its numerical implementation. Then for the discrete space $W : W_n = \{w_1, w_2, \dots, w_n\}$ the system, defining the problem (1)–(5) is written

$$\begin{aligned} & - \left(\frac{m \partial S_2}{\partial t}, w_j^S \right) (v - S_2, w_j^S) - A_1'(P_q, v, t, z, w_j^P) + \\ & + A_1'(P_q, v, t, z, w_j^P) \geq f_1(z, w_j^P); \end{aligned}$$

$$j = 1, 2, \dots, q, \tag{11}$$

$$\left(\frac{m \partial S_2}{\partial t}, w_j^S \right) - A_1''(P_q, t, z, w_j^P) = \tag{12}$$

$$= f_2(z, w_j^P); \quad j = 1, 2, \dots, q,$$

$$\overline{P}_q(0) = \overline{P}_{0_q} \rightarrow P_0 \in L^2(\Omega);$$

$$\overline{S}_{2q}(0) = \overline{S}_{2_{0q}} \rightarrow S_{2_0} \in L^2(\Omega), \tag{13}$$

where the set $\{P_q(t, z), S_{2q}(t, z)\}$ is the approximate solution of (1)–(5), represented as

$$\overline{P}_j(t, z) = \sum_{j=1}^q \beta_j^P(t) w_j^P;$$

$$\overline{S}_{2j}(t, z) = \sum_{j=1}^q \beta_j^S(t) w_j^S, \quad \forall t \in [0, t_q],$$

where $\beta_j^P(t)$ and $\beta_j^S(t)$ are the weighting coefficients.

The resulting solution is local because it is valid only on the local interval $t \in [0, t_q]$, and t_q is a discrete analog of t_k . It should be proved that $t_q = t_k$, i.e., that the local solution can be extended to the whole time interval $\forall t \in [0, t_k]$.

For this purpose the termwise multiplication of the derivatives of j-th dynamics ratios (11), (12) by $\beta_j^P(t)$, and $\beta_j^S(t)$, respectively, as well as their summation is performed, and as result the system of equations has the form of

$$\begin{aligned} & - \left(\frac{m \partial S_{2q}(t, z)}{\partial t}, S_{2q}(t, z) \right) (v - S_{2q}(t, z)) - \\ & - A_1'(P_q(t, z), v, P_q(t, z)) + \\ & + A_1'(P_q(t, z), S_{2q}(t, z), P_q(t, z)) \geq f_1(z, P_q(t, z)), \tag{14} \end{aligned}$$

$$\begin{aligned} & \left(\frac{m \partial S_{2q}(t, z)}{\partial t}, S_{2q}(t, z) \right) - A_1''(P_q(t, z), P_q(t, z)) = \\ & = f_2(z, P_q(t, z)), \tag{15} \end{aligned}$$

$$P_q(0) = P_0; S_{2q}(0) = S_{2_0}, \tag{16}$$

where it turns out that the solution of $\{P(t, z), S_2(t, z)\}$ systems (1) – (5) exist in the whole interval $[0, t_k]$, i.e. $t_q = t_k$.

Next, some operators Y^P and Y^S are introduced that perform projection H on W^P and H on W^S in n -dimensional space of R^n for the

norms of $\|P_q(t, z)\|$, and $\|S_{2_q}(t, z)\|$. Then, the expressions of the dynamics (11), (12) can be represented as

$$\begin{aligned}
 & -Y^P \frac{m \partial S_2}{\partial t} \geq \\
 & \geq Y^P A_1'(P_q, v, z) - Y^P A_1'(P_q, S_2, z) + \\
 & \quad + Y^P f_1(t), \tag{17}
 \end{aligned}$$

$$Y^S \frac{m \partial S_2}{\partial t} = Y^S A_1''(P_q, z) + Y^S f_2(t), \tag{18}$$

and here (17) and (18) are performed in the spaces of W^P and W^S almost for all $t \in (0, t_k)$. The above arguments imply that the operators $Y^P A_1'(P_q, v, z)$, $Y^P A_1''(P_q, z)$ belong to the space boundary of $L^2(0, t_k, W^P)$, and the operator of $Y^P A_1'(P_q, S_2, z)$ – to the space boundary $L^2(0, t_k, W^S)$.

Finally, it follows that the required solution of $\{P(t, z), S_2(t, z)\}$ can be obtained from the approximate of $\{P_q(t, z), S_{2_q}(t, z)\}$, and thus the following conditions for convergence are taken into account:

- $P_q \rightarrow P$ in the space of $L^2(0, t_k, W^P)$ and $S_{2_q} \rightarrow S_2$ in the space of $L^2(0, t_k, W^S)$ – weak;
- $\frac{m \partial S_{2_q}}{\partial t} \rightarrow \frac{m \partial S_2}{\partial t}$ in the space of $L^2(0, t_k, W^S)$ – weak;
- $P_q \rightarrow P$ in the space of $L^\infty(0, t_k, W^P)$ и $S_{2_q} \rightarrow S_2$ in the space of $L^\infty(0, t_k, W^S)$ – weak.

Therefore, the implemented limiting transition is the proof that the set of $\{P(t, z), S_2(t, z)\}$ provided by the specified conditions of convergence, is a solution of the (1) – (5) system for the parameters of $(m(z), k_1(z)) \in \Lambda_d$.

The next phase of the qualitative analysis is the proof of the uniqueness of the problem solving of 1) – (5). Suppose that (1) – (5) has two solutions, defined by the set of $\{P^1(t, z), S_2^1(t, z)\}$ and $\{P^2(t, z), S_2^2(t, z)\}$. Then it

may also be assumed that for each point of the domain Ω there are numbers

$$\eta^P = P^1(t, z) - P^2(t, z); \quad \eta^S = S_2^1(t, z) - S_2^2(t, z).$$

Replacing in terms of the systems dynamics of (1) – (5) the functions of $P(t, z)$, $S_2(t, z)$ respectively by $P^1(t, z)$, $S_2^1(t, z)$ and $P^2(t, z)$, $S_2^2(t, z)$, it is possible to get two systems where the term wise subtraction will lead to the result

$$\begin{aligned}
 & \left(\frac{m \partial \eta^S}{\partial t} \right) (v - \eta^S) - [A_1'(P^1, v, t, z) - A_1'(P^2, v, t, z)] + \\
 & + [A_1'(P^1, S_2, t, z) - A_1'(P^2, S_2, t, z)] \geq 0, \tag{19}
 \end{aligned}$$

$$\left(\frac{m \partial \eta^S}{\partial t} \right) - [A_1''(P^1, t, z) - A_1''(P^2, t, z)] = 0, \tag{20}$$

$$\eta^P(0) = 0; \quad \eta^S(0) = 0. \tag{21}$$

The expressions in square brackets in (19) and (20), based on the definition of the operators $A_1'(\cdot)$, and $A_1''(\cdot)$, can be presented as

$$\begin{aligned}
 & A_1'(P^1, v, t, z) - A_1'(P^2, v, t, z) = \\
 & = \int_{\Omega} \sum_{i=1}^n \left\{ k_1 \frac{\partial^2}{\partial z_i^2} [\beta(P^1) - \beta(P^2)] |v| \right\} dz, \\
 & A_1'(P^1, S_2^1, t, z) - A_1'(P^2, S_2^2, t, z) = \\
 & = \int_{\Omega} \sum_{i=1}^n \left\{ k_1 \frac{\partial^2}{\partial z_i^2} [\beta(P^1) - \beta(P^2)] |S_2^1 - S_2^2| \right\} dz, \\
 & A_1''(P^1, t, z) - A_1''(P^2, t, z) = \\
 & = \sum_{i=1}^n \left\{ k_1 \frac{\partial^2}{\partial z_i^2} [\beta(P^1) - \beta(P^2)] \right\} dz.
 \end{aligned}$$

Thus the system (19) – (21) can be presented as

$$\begin{aligned}
 & |S_2^1 - S_2^2| \left(\frac{m \partial \eta^S}{\partial t} \right) (v - \eta^S) - \\
 & - \int_{\Omega} \sum_{i=1}^n \left\{ k_1 \frac{\partial^2}{\partial z_i^2} [\beta(P^1) - \beta(P^2)] |P^1 - P^2| |v| \right\} dz + \\
 & + \int_{\Omega} \sum_{i=1}^n \left\{ k_1 \frac{\partial^2}{\partial z_i^2} [\beta(P^1) - \beta(P^2)] |P^1 - P^2| |S_2^1 - S_2^2| \right\} dz \geq 0, \tag{22}
 \end{aligned}$$

$$|S_2^1 - S_2^2| \left(\frac{m \partial \eta^S}{\partial t} \right) - \tag{23}$$

$$\begin{aligned}
 & - \sum_{i=1}^n \left\{ k_1 \frac{\partial^2}{\partial z_i^2} [\beta(P^1) - \beta(P^2)] |P^1 - P^2| \right\} dz = 0, \\
 & \eta^P(0) = 0; \quad \eta^S(0) = 0. \tag{24}
 \end{aligned}$$

It is obvious that implementing the conditions of the system (22) – (24) is possible only under the condition that $P^1(t, z) = P^2(t, z)$, $S_2^1(t, z) = S_2^2(t, z)$ which proves the uniqueness of the solution of initial problem (1) – (5).

Thus, there is the solution of the problem in $L^2(\Omega) \cap L^\infty(0, t_k, H)$ and it is unique.

Now the differentiability of the functional (10) in the form of proving the following theorem is under study.

Theorem 2. For $(m(z), k_1(z)) \in \Lambda_d$ the functional (10) has a weak derivative Λ_d (i.e., the derivative in the sense of Gateaux) in the domain R^n .

Proof. The functional derivative $J_1[m(z), k_1(z)]$ is defined as

$$\begin{aligned} \delta J_1(m, k_1) = \int_{\Omega} \delta m(z) \left\{ \left[\frac{\partial [P(t, z_j, m, k_1) - F_j^P(t)]}{\partial t} + \frac{\partial [S_2(t, z_j, m, k_1) - F_j^S(t)]}{\partial t} \right] \times p^* dt \right\} dz + \\ + \int_{\Omega} \delta k_1(z) \left\{ \sum_{j=1}^{K_1+K_2} \left[\frac{\partial [P(t, z_j, m, k_1) - F_j^P(t)]}{\partial z_j} + \frac{\partial [S_2(t, z_j, m, k_1) - F_j^S(t)]}{\partial z_j} \right] \times \frac{\partial p^*}{\partial z_j} dt \right\} dz, \end{aligned} \quad (25)$$

where $\{P(t, z), S_2(t, z)\}$ is the solution of the problem (1)–(5), and $p^*(t, z)$ – is the solution of the adjoint system of the form

$$-m(z) \frac{\partial p^*}{\partial t} (v - S_2) - \quad (26)$$

$$- [A_1'(P, v, t, z) + A_1'(P, S_2, t, z)] \sum_{i=1}^n \left[k_1(z) \frac{\partial p^*}{\partial z_i} \right] \geq 0, \\ -m(z) \frac{\partial p^*}{\partial t} - A_1''(P, t, z) \sum_{i=1}^n \left[k_1(z) \frac{\partial p^*}{\partial z_i} \right] = 0, \quad (27)$$

$$\frac{\partial p^*(t, z)}{\partial t} = 0 \quad \text{на } \Sigma = \mathcal{A}\Omega \times (0, t_k), \quad (28)$$

$$p^*(t_k, z) = 0 \quad \text{на } \Omega. \quad (29)$$

The conjugate function satisfies the following conditions

$$p^*(t, z) \in L^2(0, t_k, H(\Omega)) \cap L^\infty(0, t_k);$$

$$\frac{\partial p^*(t, z)}{\partial t} \in L^2(\Omega). \quad (30)$$

Assuming that $(m(z), k_1(z)) \rightarrow P(t, z)$ and $(m(z), k_1(z)) \rightarrow S_2(t, z)$ are continuous on Λ_d and, consequently, have weak derivatives (ie, derivatives in the sense Gateaux) on $L^2(\Omega)$, we can prove that the criterion $J_1[m(z), k_1(z)]$ (8) is also Gateaux-differentiable, and its derivative Λ_d is

$$\delta J_1 = - \int_{0, \Omega}^{t_k} [e^P(t, z) \delta P(t, z) + e^S(t, z) \delta S_2(t, z)] dz dt,$$

where

$$e^P(t, z) = -2 \sum_{j=1}^{K_1+K_2} \left\{ \frac{1}{|z_j|} \int_{\Omega} [P(t, z_j, m, k_1) - F_j^P(t)] dz \right\} \\ e^S(t, z) = -2 \sum_{j=1}^{K_1+K_2} \left\{ \frac{1}{|z_j|} \int_{\Omega} [S_2(t, z_j, m, k_1) - F_j^S(t)] dz \right\}$$

$\delta P(t, z)$ и $\delta S_2(t, z)$ – respectively increment of functions $P(t, z)$ and $S_2(t, z)$.

For the functions $\delta P(t, z) \in L^2(\Omega)$ and $\delta S_2(t, z) \in L^2(\Omega)$, given the accepted symbols, the expressions of the systems dynamics can be written

$$\begin{aligned} \left(\frac{\delta m(z) \partial \delta S_2}{\partial t} \right) (\delta v - \delta S_2) - A_1'(\delta P, \delta v, t, z) + \\ + A_1'(\delta P, \delta S_2, t, z) = \\ = \left(\frac{\delta m(z) \partial \delta S_2}{\partial t} \right) (\delta v - \delta S_2) - \end{aligned} \quad (31)$$

$$- \int_{\Omega} \sum_{i=1}^n \left[\delta k_1(z) \frac{\partial \delta P}{\partial z_j} |\delta v| \right] dz + \\ + \int_{\Omega} \sum_{i=1}^n \left[\delta k_1(z) \frac{\partial \delta P}{\partial z_j} |\delta S_2| \right] dz \leq f(t, z),$$

$$\begin{aligned} \left(\frac{\delta m(z) \partial \delta S_2}{\partial t} \right) - A_1''(\delta P, t, z) = \\ = \left(\frac{\delta m(z) \partial \delta S_2}{\partial t} \right) - \sum_{i=1}^n \delta k_1(z) \frac{\partial^2 \delta P}{\partial z_i^2}. \end{aligned} \quad (32)$$

Next, the function $\rho(t, z) \in L^2(\Omega)$ which can be defined by the following system is introduced into consideration

$$\left. \begin{aligned} \left(\frac{m \partial \rho}{\partial t} \right) - A_1'(\rho, v, t, z) + A_1'(\rho, S_2, t, z) = \\ = \int_{\Omega} (e^P \rho + e^S \rho) dt; \\ \rho(t_k) = 0, \end{aligned} \right\} \quad (33)$$

and this system has a unique solution (which follows from the proof of Theorem 1), satisfying the conditions

$$\left. \begin{aligned} \rho \in L^2(\Omega) \cap L^\infty(0, t_k, H), \\ \frac{\partial \rho}{\partial t} \in L^2(\Omega). \end{aligned} \right\} \quad (34)$$

Using the expressions (31)–(34) the following can be obtained

$$\begin{aligned} \delta J_1 = & \left(\delta m(z) \frac{\partial \delta S_2}{\partial t} \right) (\delta v - \delta S_2) - \\ & - \int_{\Omega} \sum_{i=1}^n \left[\delta k_1(z) \frac{\partial \delta P}{\partial z_j} \delta v \right] dz + \\ & + \int_{\Omega} \sum_{i=1}^n \left[\delta k_1(z) \frac{\partial \delta P}{\partial z_j} \delta S_2 \right] dz. \end{aligned} \quad (35)$$

By equating in turn $p^* = \delta S_2$ and $p^* = \delta P$, the inequality (26) can be obtained from (35) and the relation (30) from (33). In addition, (35) results from (25). Hence Theorem 2 is proved.

We can write the derivative $J_1(m, k_1)$ by the parameters in the form of $m(z)$ and $k_1(z)$

$$\begin{aligned} \delta J_1 = J_1(m, k_1) [\delta m(z), \delta k_1(z)] = \\ = \int_{\Omega} \left[\delta m(z) \frac{\partial J_1(m, k_1)}{\partial m(z)} + \delta k_1(z) \frac{\partial J_1(m, k_1)}{\partial k_1(z)} \right] dz \end{aligned}$$

where

$$\frac{\partial J_1(m, k_1)}{\partial m(z)} = \int_0^{t_k} \frac{\partial S_2(t, z)}{\partial t} [v - S_2(t, z)] p^*(t, z) dt, \quad (36)$$

$$\begin{aligned} \frac{\partial J_1(m, k_1)}{\partial k_1(z)} = \\ \int_0^{t_k} \left[A_1'(P, v, t, z) + A_1'(P, S_2, t, z) \right] \times \\ \times \sum_{i=1}^n \frac{\partial P(t, z)}{\partial z_i} \frac{\partial p^*(t, z)}{\partial z_i} dt \end{aligned} \quad (37)$$

The relations (36), (37) are convenient for the numerical calculation of the gradient of the functional $J_1[m(z), k_1(z)]$ while writing the optimization problem in the form (10).

Conclusion. A qualitative analysis of the problem of identification for water-oil reservoirs

by the porosity and permeability parameters, which are the parameter settings of the MM for filtering process of the anomalous fluid, showed that there is a solution for the formulated problem of identification in the optimization setting and it is unique. In addition, the quality criteria in the formulated optimization problem is differentiable with respect to identifiability of the porosity and permeability parameters, which means the possibility to achieve extremum in its decision. In other words, a quality criterion for the optimization problem can be minimized by MM settings, and the initial problem of identification for water-oil reservoirs is the correct solution.

References

1. Бернадинер, М. Г. Гидродинамическая теория фильтрации аномальных жидкостей / М. Г. Бернадинер, В. М. Ентов – М.: Наука, 1975. – 199 с.
2. Азиз, Х. Математическое моделирование пластовых систем / Х. Азиз, Э. Сеттари – М.: Недра, 1982. – 406 с.
3. Кричлоу, Генри Б. Современная разработка нефтяных месторождений - проблемы моделирования / Генри Б Кричлоу – М.: Недра, 1979. – 302 с.
4. Brezis, H. Une nouvelle methode pour l'etude d'ecoulements stationnaires / H. Brezis, G. Stampacchia // Archive Rat. Mech. Analysis 1973. – Vol. 49. – P. 129 – 132.
5. Brezis H. Eguivalence de deux inequations varitionales et applications / H. Brezis, M. Sibony // Archive Rat. Mech. Analysis 1971. – Vol. 41. – P. 254 – 265.
6. Bayada, G. Inequations variationnelles elliptiques avec conditions aux limites periodiques / G. Bayada // J. Anal. Math. – 1978. – Vol. 34. – P. 47 – 53.
7. Maier, G. Matematical Programming Methods in Structuaral Analysis. Variational Methods in Engineering / ed. by C.A. Brebbia and H. Tottenham. – Vol. 2. – Southampton Univ. Press. Southampton 1973. – P. 537 – 542.
8. Положаенко, С. А. Оптимизационный подход к исследованию моделей объектов, представленных в виде вариационных неравенств / С. А Положаенко // Автоматика, ав-

томатизация, электротехнические комплексы и системы. – 2002. – № 1. – С. 6 – 12.

9. Положаенко, С.А. Математические модели процессов течения аномальных жидкостей / С. А Положаенко // Моделювання та інформаційні технології: Зб. наук. пр. – К.: ПІМЕ, 2001. – Вип. 9. – С. 14 – 21.

10. Ажогин, В.В. Автоматизированное проектирование математического обеспечения АСУ ТП / В. В. Ажогин, М. З. Згуровский. – К. : Вища шк., 1986. – 334с.

Received 25.01.2013

References

1. Bernadiner, M. G. Hydrodynamic theory of anomalous fluids filtration / M. G. Bernadiner, V. M. Entov. – Moscow: Nauka, 1975. – 199 p.

2. Aziz H. Mathematical modeling Reservoir / H. Aziz, E. Settari. – Moscow: Nedra, 1982. – 406 p.

3. Critchlow, Henry B. Modern oil fields - the problem of modeling. – Moscow: Nedra, 1979. – 302 p.

4. Brezis, H. Une nouvelle methode pour l'etude d'ecoulements stationnaires / H. Brezis, G. Stampacchia // Archive Rat. Mech. Analisis 1973. – Vol. 49.– P. 129 – 132.

5. Brezis H. Eguivalence de deux inequations varitionales et applications / H. Brezis, M. Sibony // Archive Rat. Mech. Analisis 1971. – Vol. 41.– P. 254 – 265.

6. Bayada, G. Inequations variationnelles elliptiques avec conditions aux limites periodiques / G. Bayada // J. Anal. Math. – 1978.– Vol. 34.– P. 47 – 53.

7. Maier, G. Matematical Programming Methods in Structuaral Analisis. Variational Methods in Engineering / ed. by C.A. Brebbia and H. Tottenham.– Vol. 2.– Southampton Univ. Press. Southampton 1973. – P. 537 – 542.

8. Polozhaenko, S. A. An optimization approach to the study of models of objects represented in the form of variational inequalities / S. A Polozhaenko // Automation, automatization, electrical systems and systems. – 2002. – № 1. – P. 6 – 12.

9. Polozhaenko, S. A. Mathematical models of anomalous flow of fluids / S. A Polozhaenko

// Simulation and Information Technology: Kyiv: IPME, 2001. – VIP. 9. – P. 14 – 21.

10. Azhogin V.V. Computer-aided design of a software control system / V. V. Azhogin, M. Z. Zgurovsky. – Kyiv: Vishcha skola, 1986. – 334 p.



Polozhaenko
Sergey Anatolyevich,
Doctor of Technical Science, professor, head of the "Computerized control system" Odessa National Polytechnic University,
tel. (+38048) 734-84-36
E-mail:
polozhaenko@mail.ru



Grigorenko Yuri
Vasilyevich, doctoral student of the "Computerized control system" department



Babiychuk Olga
Borisovna, senior lecturer of the "Computerized control system" Odessa National Polytechnic University