

1 Correlation of seismic attributes and geo-mechanical properties to the rate of penetration in the
2 Mississippian Limestone, Oklahoma
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26

27 **Abstract**

28 The rate of penetration (ROP) measures drilling speed, which is indicative of the overall
29 time and in general, the cost of the drilling operation process. ROP depends on many engineering
30 factors; however, if these parameters are held constant, ROP is a function of the geology. We
31 examine ROP in the relatively heterogeneous Mississippian Limestone reservoir of north-central
32 Oklahoma where hydrocarbon exploration and development have been present in this area for
33 over fifty years. A 400 mi² (1036 km²) 3D seismic survey and 51 horizontal wells were used to
34 compute seismic attributes and geo-mechanical properties in the area of interest. Previous Tunnel
35 Boring Machines (TBM) studies have shown that ROP can be correlated to rock brittleness and
36 natural fractures. We therefore hypothesize that both structural attributes and rock properties
37 should be correlated to ROP in drilling horizontal wells. We use a proximal support vector
38 machine (PSVM) to link rate of penetration to seismic attributes and mechanical rock properties
39 with the objective to better predict the time and cost of the drilling operation process. Our
40 workflow includes three steps: exploratory data analysis, model validation, and classification.
41 Exploratory data analysis using 14 wells indicate high ROP is correlated with low porosity, high
42 lambda-rho, high mu-rho, low curvedness, and high P-impedance. Low ROP was exhibited by
43 wells with high porosity, low lambda-rho, low mu-rho, high curvedness and low P-impedance.
44 Validation of the PSVM model using the remaining 37 wells gives an $R^2 = 0.94$. Using these five
45 attributes and 14 training wells, we used PSVM to compute a ROP volume in the target
46 formation. We anticipate that this process can help better predict a budget or even reduce the cost
47 of drilling when an ROP assessment is made in conjunction with reservoir quality and
48 characteristics.

49 **Introduction**

50 Drilling and completion of horizontal wells are the largest expenses in unconventional
51 reservoir plays, where the cost of drilling a well is proportional to the time it takes to reach the
52 target objective. Accordingly, the faster the desired penetration depth and offset is achieved, the
53 lower the cost of the drilling process. The rate of penetration (ROP) is measured in all wells, but
54 rarely examined by geoscientists. ROP depends on many factors, but the primary factors are
55 weight on the drill bit, drill bit rotation speed, drilling fluid-flow rate, and the characteristics of
56 the formation being drilled (Bourgoyne et al., 1986). In this study, all wells were drilled within a
57 two-year period using similar drilling parameters, allowing investigation of the formation
58 characteristics on the ROP.

59 Various approaches have been applied to estimate ROP. One of the main challenges for
60 ROP estimation is the variability in the interplay between the rock and drilling speed (Farrokh et
61 al., 2012). A “drill-off test” is a method primarily used to determine an optimum ROP for a set of
62 conditions; however, a limitation of the drill-off test is that this process produces a static weight
63 only valid for limited conditions during the test. The drill-off test does not work well under more
64 complex geological conditions (King and Pinckard, 2000). Gong and Zhao (2007) utilized
65 numerical simulations to investigate how rock properties affected penetration rates in Tunnel
66 Boring Machines (TBM) and found that an increase in rock brittleness caused an increase in
67 penetration rate. Later, a numerical model was created to model penetration rate for TBM’s by
68 Gong and Zhao (2009), who found that an increase in compression strength decreased ROP and
69 an increase in volumetric joint count increased ROP.

70 In addition to well logs and cores, seismic attributes are widely used to predict
71 lithological and petrophysical properties of reservoirs. For example, curvature anomalies

72 commonly indicate an increase in rock strain, which in turn can be used to infer fractures (White
73 et al., 2012). Impedance inversion is currently the most direct seismic-based estimate of rock
74 properties. Seismic-impedance inversion results have been used to predict fault zones, potential
75 fractures, and lithology in the Mississippian Limestone (Dowdell et al., 2013; Roy et al., 2013;
76 Verma et al., 2013; Lindzey et al., 2015;). Young's modulus, E , and Poisson's ratio, ν , calculated
77 from bulk density, ρ , compressional velocity, V_p , and shear velocity, V_s logs can be used to
78 estimate rock brittleness (Harris et al., 2011).

79 Drilling and borehole measurements such as ROP are usually not linearly related to
80 volumetric seismic attributes, such that the use of multilinear regression is limited. Artificial-
81 Neural Networks (ANN) is commonly used to link attributes to properties such as gamma-ray
82 response (Verma et al., 2013), Total Organic Carbon (TOC) (Verma et al., 2016), and well
83 production (Da Silva et al., 2012). The Proximal Support Vector Machine (PSVM) method is a
84 more recent innovation that has been successfully used to predict brittleness (Zhang et al., 2015).
85 PSVM utilizes pattern recognition and classifies points by mapping them to a higher dimension
86 before assigning them to categories. PSVM has been applied in seismic facies recognition (e.g.
87 channels, mass-transport complexes, etc.) (Zhao et al., 2015) and lithofacies classification (Zhao
88 et al., 2014). Zhao et al. (2014) used PSVM to categorize shale and limestone on well logs with
89 training inputs of gamma-ray and sonic logs.

90 With the recent onset of unconventional techniques such as horizontal drilling and
91 hydraulic fracturing, the Mississippian Limestone has seen a growth in activities. Where
92 operators once targeted structural traps with vertical wells, now they target stratigraphic traps
93 with horizontal wells (Lindzey et al., 2015). Such horizontal wells require a better understanding
94 of the variability within the Mississippian Limestone in order to increase the success and

95 efficiency of precisely targeted directional wells. Throughout this study, a workflow is presented
96 to establish a relationship between seismic attributes and rock mechanical properties with ROP
97 in order to optimize well placement and decrease the drilling cost.

98 **Geological Setting**

99 The Mississippian Limestone is a broad informal term that refers to dominantly carbonate
100 deposits of the Mid-continent (Parham and Northcutt., 1993). The main depositional
101 environment represented in north-central Oklahoma is associated with the east-west trending
102 ramp margin of the Burlington shelf of a starved basin environment (Costello et al., 2013). The
103 thickness of the Mississippian Limestone ranges from 350 ft (106.7 m) to 700 ft (213.4 m) north
104 to south over the study area (Costello et al., 2013).

105 Mississippian Limestone in the study area were deposited in a southward prograding
106 system near the shelf margin during Osagean and Meramecian time (Costello et al., 2013). This
107 environment has resulted in commonly acknowledged facies within the Mississippian carbonates,
108 ranging from shale, chert conglomerate, tripolitic chert, dense chert, altered chert-rich limestone,
109 dense limestone, to shale-rich limestone (Lindzey et al., 2015). In the study area, tripolitic chert
110 is most prevalent in the Upper Mississippian zones and rapidly decreases in abundance at depth
111 greater than 150 ft (45.7 m) below the pre-Pennsylvanian unconformity (Lindzey et al., 2015).

112 During the early Mississippian, warm oxygenated water covered much of the ramp in the
113 study area. Sponge-microbe bioherms formed elongate mounds below storm wave base and
114 produced abundant SiO₂ spicules which led to formation of spicule-rich wackestones and
115 packstones (Lindzey et al., 2015). Limestone and cherty limestone rich in marine fauna were the
116 dominant sediments deposited at this time (Parham and Northcutt., 1993).

117 Regional uplift occurred during the Pennsylvanian, creating the Pennsylvanian
118 unconformity that overlies most of the Mississippian in the midcontinent (Parham and Northcutt,
119 1993). The uplift not only removed large sections of rock but also reworked and caused
120 alteration at the top of the Mississippian section and created detrital deposits of reworked

121 Mississippian-aged rocks (Rogers, 2001). These altered sections of rocks are comprised of highly
122 porous tripolitic chert and very dense glass-like chert. The leaching due to meteoric waters
123 during relative sea-level fall has led to karstification and the formation of caverns and solution-
124 channel features (Parham and Northcutt., 1993).

125 In the study area, diagenesis left intensely altered Mississippian Limestone after
126 deposition, and one of the most prominent of these diagenetic features is silica replacement
127 (Lindzey et al., 2015). Water washed through the pores and redistributed the siliceous volcanic
128 ash and some macrofossils, which left extensive micro-scale porosity (Lindzey et al., 2015). The
129 dissolved silica precipitated in pore space and partially or completely replaced some carbonate
130 fossils (Lindzey et al., 2015). Pore Sediment structures are not well preserved due to the strong
131 diagenetic overprint. Chert nodules are present, especially in highly reworked and bioturbated
132 zones. Fractures are often filled with silica or calcite (Costello et al., 2013).

133 Molds, fractures, channels and especially vugs are the most prominent pore type observed
134 in the Mississippian interval of the study area (Lindzey et al., 2015). Vuggy porosity is often
135 associated with tripolite, but also exists in the other dominant facies. In many places where silica
136 replacement took place, extensive secondary porosity formed in the shape of vugs (Rogers,
137 2001). Moldic porosity is also common, especially in packstone and grainstone facies that
138 exhibit more skeletal grains. Moldic porosity develops by dissolution of sponge spicules
139 (Montgomery et al., 1998). Fracture and channel porosity both exist but are less abundant
140 compared to the other pore types (Lindzey et al., 2015).

141

142 **Methodology**

143 In 2010, Chesapeake Energy acquired a 400 mi² (1036 km²) 3D seismic survey in Woods
144 County, Oklahoma (**Figure 1a**). The seismic processing workflow included refraction statics,
145 velocity analysis, residual statics, prestack time migration, Frequency-Space-Time (FXY)
146 predictive noise rejection, and Ormsby filtering. The overall data quality is excellent. The signal
147 to noise ratio (S/N) is relatively high and the wavelet amplitude appears continuous throughout
148 the Mississippian target. The data set includes digital well logs and mud logs for 83 wells,
149 consisting of 52 horizontal and 31 vertical wells. For the ROP analysis, only horizontal wells
150 were used. These data consisted of 52 gamma-ray logs, 51 mud logs, and 18 of them are open-
151 hole logs.

152 The wells in the area of interest were drilled by the same operator in a similar time period;
153 therefore we assume consistency between the wells regarding weight on bit, mud type, and bit
154 type. This study evaluates the impact of geological properties on the ROP. The work flow
155 contains three steps: training, validation, and classification (**Figure 2**). Pre-stack inversion and
156 seismic-attribute volumes were generated for the Mississippian Limestone and converted to
157 depth. Geomechanical rock properties (from seismic inversion) and seismic-attribute values were
158 interpolated and then extracted along each wellbore every 2 ft (0.61 m) corresponding to the
159 well-coordinate system from the mud logs. The mud logs give ROP in units of min/ft, which is
160 an inverse velocity. We define the inverse velocity to be the Cost of Penetration (COP). The
161 mean and standard deviation of COP for the 51 horizontal wells resulted in two categories: high
162 and low COP with average values of 27 and 2.5 min/ft (89 min/m and 8.2 min/m), respectively
163 (**Figure 3**). Each coordinate location is assigned a COP category and a set of values including
164 seismic attributes and geomechanical rock properties. The category and values for 30% of the

165 wells were used as inputs to train the model. The remaining 70% of the wells were used to
166 validate the model. When an optimal accuracy is reached, the model is used to classify the entire
167 data set where wells have yet to be drilled and no COP data are available.

168 *Time-depth conversion*

169 Formation tops for the Lansing, Mississippian and Woodford units were interpreted on
170 the time-migrated seismic data in the time domain and on well logs in the depth domain. A
171 conversion velocity model ($V_0(x, y)$) was built using commercial software PETREL (©
172 Schlumberger), where velocity, V_0 is defined at the top of the Lansing datum, $Z_0(x, y)$. Depth,
173 Z , is calculated by adding the depth below the Lansing, $\Delta Z = V_0(x, y) \times [t - t_0(x, y)]$ to the
174 datum. The well tops were used as a correction factor in the creation of the velocity model. Well
175 data were assigned more weights than the seismic data. We followed the recommended settings
176 to build the velocity model, such that a moving-average method was used as an interpolation
177 approach for creating the new depth surfaces and an inverse-distance-squared algorithm was
178 used to compute the inverse distance during the interpolation processes. Because the seismic
179 horizons honored the faults in the study area, the velocity model is computed taking faults into
180 consideration.

181 *Geometric attributes*

182 Geometric attributes for this dataset were generated using software AASPI developed at
183 the University of Oklahoma. The attributes generated included: most positive curvature, k_1 , most
184 negative curvature, k_2 , curvedness, $\sqrt{k_1^2 + k_2^2}$, shape index, $s = \frac{2}{\pi} ATAN(\frac{k_2 + k_1}{k_2 - k_1})$, coherent
185 energy, and coherence. These attributes were chosen because of their ability to delineate the

186 structural complexity in the area of interest. The sampling interval of these attributes is the same
187 as the original seismic data volume, 110 ft by 110 ft (33.5 m by 33.5 m). In order to match the
188 mud log coordinate spacing, linear interpolation was used to generate values at 2 ft (0.61 m)
189 intervals.

190 *Geomechanical rock properties*

191 Geomechanical rock properties were derived from pre-stack inversion results using
192 commercial software Hampson Russell (© CGG GeoSoftware). Data preconditioning steps, prior
193 to a pre-stack seismic inversion included phase shift, bandpass filtering (10-15-110-120 Hz),
194 parabolic Radon transform, and trim statics.

195 *Exploratory data analysis*

196 Exploratory data analysis consisted of evaluation of two different families of volumetric
197 attributes as input to PSVM classification: geometric attributes and geomechanical rock
198 properties with the goal of determining which attributes are most sensitive to COP in the
199 heterogeneous Mississippian Limestone.

200 Geometric attributes are used to aid in the interpretation of folds and faults. Based on the
201 TBM observation by Gong and Zhao (2007), we hypothesize that COP is affected by faults and
202 fractures. Therefore we examined the correlation of the structural attributes coherence, dip
203 magnitude, curvature, and curvedness to our two well clusters (**Figure 6**). The attribute
204 histograms indicate little to no separation for coherence and dip magnitude; however, curvature
205 and curvedness exhibit measurable separation. **Figure 4d** indicates that low curvedness
206 correlates to low COP.

207 TBM analysis by Gong and Zhao (2007) also suggested that mechanical properties play a
208 significant role in the variation of COP. Using prestack seismic inversion we computed porosity,
209 lambda-rho, $\lambda\rho$, mu-rho, $\mu\rho$, and P-impedance volumes to analyze the Mississippian Limestone
210 (**Figure 5**). The P-impedance measures the product of density and seismic P velocity. $\lambda\rho$ and $\mu\rho$
211 are used to estimate lithology and geomechanical behavior such as the brittleness index (Perez
212 and Marfurt, 2013). **Figures 4b, 4c, and 4e** show the high degree of separation for these rock
213 properties. Low COP is related to low porosity, high $\lambda\rho$, high $\mu\rho$, and high P-impedance values.
214 Conversely, high porosity, low $\lambda\rho$, low $\mu\rho$, and low P-impedance values are indicative of high
215 COP. These differences were used to train the PSVM model and classify COP data based on the
216 geomechanical rock properties within the Mississippian interval in the study area (**Figure 10**).

217 **Results**

218 *Interactive Classification*

219 The rectangular frame separating the dark gray circle from the light gray circle in **Figure**
220 **7b** is called a discriminator. Note that many of the measurements cannot be separated in **Figure**
221 **7a**. Because Gong and Zhao, (2009) found that increased brittleness improved TBM performance,
222 we examine brittleness as a means to predict COP. Altamar and Marfurt (2014) used
223 geomechanical properties to predict brittleness index for shale plays in the USA. We display a
224 crossplot in **Figure 9** where each sample was color-coded by COP and plotted in a 2D space.
225 Then we manually defined high COP (red), low COP (green) and mixed COP (yellow) polygons
226 to define a 3-cluster template. A crossplot of $\lambda\rho$ and $\mu\rho$ in **Figure 9a** illustrates the limitations of
227 manually picking clusters in two-attribute space, where 50% of the voxels fall into the mixed
228 COP (yellow) class. **Figure 9b**, a crossplot of ρ and V_p/V_s , further shows this problem with the
229 handpicked clusters where an even larger number of voxels falls into the mixed (yellow) class.

230 **Figure 8** suggests improved class separation when using three attributes. However, drawing a
231 template is significantly more challenging than in **Figure 6**.

232 *PSVM Classification*

233 Visualization and interactive visualization with more than three attributes is intractable.
234 *PSVM* addresses this problem in two ways. First, it projects the data, in this case, two attributes
235 defining a 2D space that cannot be separated by a linear discriminator, into a higher 3-
236 dimensional space (**Figure 7**) where separation by a planar discriminator is possible. Second,
237 because the discriminator generation is machine driven rather than interpreter driven, one can
238 introduce more than three input attributes. We used the five attributes, curvedness, $\lambda\rho$, $\mu\rho$,
239 porosity, and P-impedance which found to exhibit good histogram separation in all exploratory
240 data analysis steps (**Figure 3**). The PSVM method allows us to create a classification model
241 based on a set of training input. As the dimensionality of the input increases, the model becomes
242 more accurate at classifying COP within the dataset. For instance, during the validation process,
243 we found the model to be sensitive to porosity. Before porosity was introduced to the model, the
244 accuracy was 88.9%. When porosity was added as a new degree of dimensionality, the accuracy
245 increased to 94%. This allowed for the creation of an optimal model with five degrees of
246 dimensionality for COP classification across the study area.

247 A comparison of the histograms (**Figure 4**) shows that the generated PSVM model is
248 more sensitive to geomechanical rock properties than geometric attributes. Indeed, strain
249 (measured by curvature) is only one component necessary to generate natural fractures. Stearns
250 (2015) found fractures measured in horizontal image logs were highly correlated to gamma ray
251 (lithology) response and only less connected to curvature, if at all. Nevertheless, this is not to say
252 structural attributes such as curvature have no effect on the model. We observed that higher COP

253 values are linked with higher curvedness, which indicated that it is harder to drill through the
254 formation with higher structural complexities. Studies have found that large curvature values are
255 related with natural fractures, which may or not be cemented (Bourgoyne et al., 1986; Hunt et al.,
256 2011). Such heterogeneities may slow the drilling progress. Porosity is another a good indicator
257 of microstructures associated with fracture geometry. Low porosity observed in low COP wells
258 may seem counter-intuitive at first; however, woodworkers observe that there are few bit
259 problems when drilling through oak, but that the bit often gets stuck or even breaks when drilling
260 relatively “soft” pine (Neher, 1993). Again using the woodworker’s analogy, one uses different
261 saw blades for different woods. The bits used in this survey may have been chosen to deal
262 effectively with the very hard chert.

263 **Conclusions**

264 COP is a major factor affecting the time spent drilling a well and is directly related to the
265 overall cost of the drilling process. This is the first study that links COP to seismic data and
266 seismic-related attributes. Clustering five attributes using a PSVM classification method, we
267 were able to correlate COP with seismic attributes and geomechanical rock properties and obtain
268 a confidence of 94%. Low COP was observed in wells encountering low porosity, high $\lambda\rho$, high
269 $\mu\rho$, low curvedness and high P-impedance. High COP was observed in wells encountering high
270 porosity, low $\lambda\rho$, low $\mu\rho$, high curvedness and low P-impedance. By using this workflow, we can
271 use COP of previously drilled wells with 3D seismic data to predict COP over the study area.
272 While one may still wish to drill a specific target objective, we claim that this statistical analysis
273 technique will provide a more accurate cost estimate and help choose the appropriate drilling
274 equipment.

275

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359

Figure captions

Figure 1. (a) Major geologic provinces of Oklahoma with the area of interest outlined in red. (Modified from Johnson and Luza (2008); Northcutt and Campbell (1996)). (b) a type log showing the Mississippian Limestone section in the area of interest (Modified from Lindzey et al., 2015).

Figure 2. (a) Workflow for attribute generation and depth conversion, (b) data analysis of the extracted parameters, (c) the training process, and (d) the validation process.

Figure 3. The mean and standard deviation of COP for 51 horizontal wells that fall within the 3D seismic survey. We separate these wells into two classes: seven high COP (the grey cluster) and forty-four low COP wells (the white cluster). The dashed line is called the discriminator between the two clusters.

Figure 4. Exploratory data analysis using the work flow shown in Figure 2b. Showing five attributes exhibiting good histogram separation between high COP (in dark gray) and low COP (in light gray) along all well trajectories: (a) curvedness, (b) $\lambda\rho$, (c) $\mu\rho$, (d) P-impedance, and (e) porosity. (f) Results of the validation test using seven low and seven high COP wells which are highlighted by gray circle in Figure 3. With increases in the number of inputs (from one to five), the accuracy increases accordingly.

Figure 5. Horizon probes along the top of Mississippian Limestone through (a) porosity, (b) $\lambda\rho$, (c) $\mu\rho$, and (d) P-impedance volumes. Red and green well paths denote representative high and low COP wells, respectively.

Figure 6. Co-rendered the most positive (k_1) and the most negative (k_2) curvature along the top of the picked Mississippian horizon with two representative high and low COP wells paths. The opacity curve is applied to k_1 and k_2 .

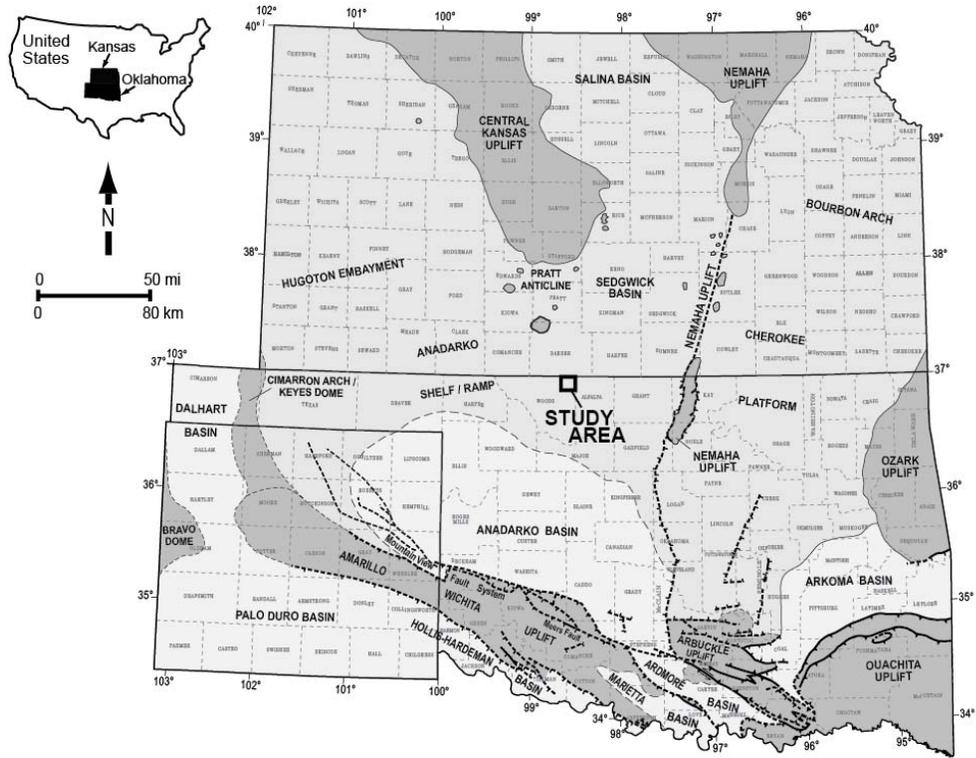
Figure 7. (a) when two different clusters are impossible to separate by a line in a 2-D space. (b) increasing the dimensionality to 3 through a nonlinear attribute transformation allows separation of the two classes by a plan.

Figure 8. (a) Similarly, high and low COP is difficult to discriminate when using $\lambda\rho$ and curvedness in a 2-D space. (b) Discrimination becomes easier by adding a third porosity axis.

Figure 9. (a) An interactive classification in $\lambda\rho$ - $\mu\rho$ space. Along the wellbore we have $\lambda\rho$, $\mu\rho$ and COP triplets. Each sample is color-coded along the well by its COP and plot in $\lambda\rho$ - $\mu\rho$ space. Red, green and mixed cluster polygons are hand-drawn polygons around each cluster. This template is then used to color-code voxels between the top of the Mississippian Limestone and the top of Woodford. Red and green well paths denote representative high and low COP wells. In (b) Classification in ρ - V_p/V_s space. Triplets of ρ , V_p/V_s and COP are sampled along the wellbore, crossplotted, and a new template constructed and used to color code the Mississippian interval. Note that neither template accurately predicts the COP of these two wells.

Figure 10. Horizon probe of COP on the Mississippian Limestone computed using the five attributes shows in Figure 4-6 and a PSVM classifier. Note that the two representative wells now fall along voxels corresponding to their observed COP value.

a)



b)

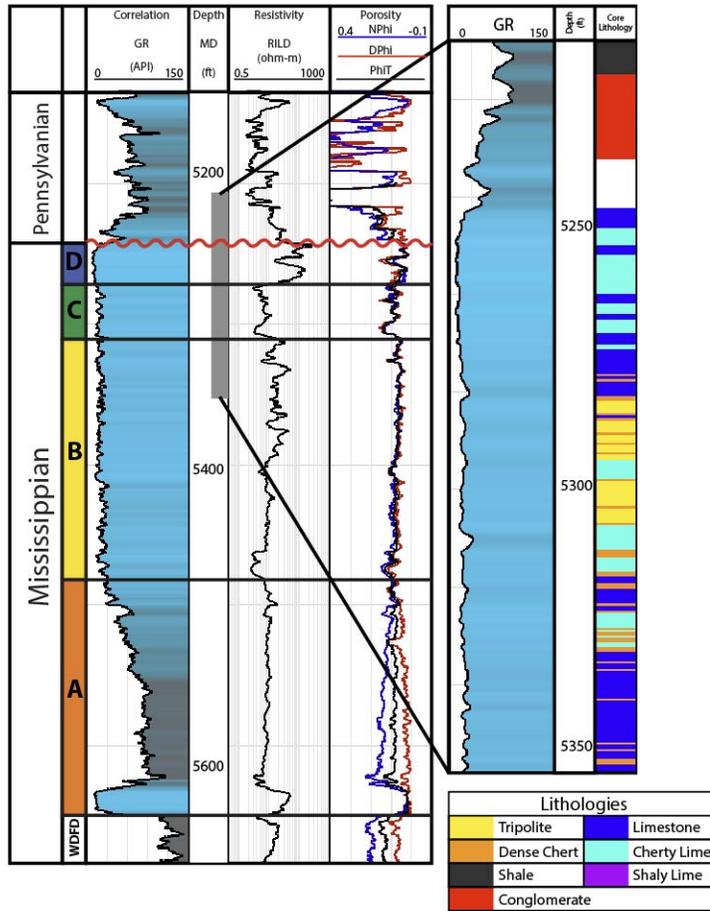
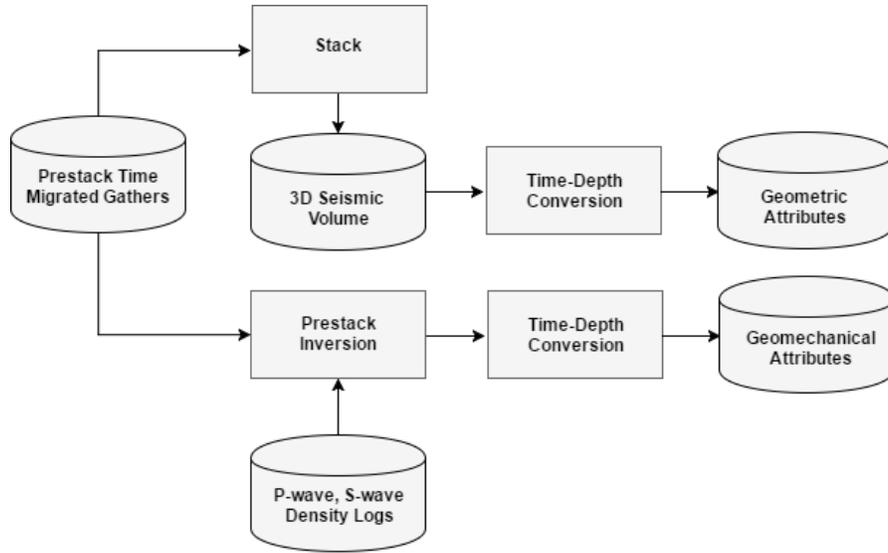
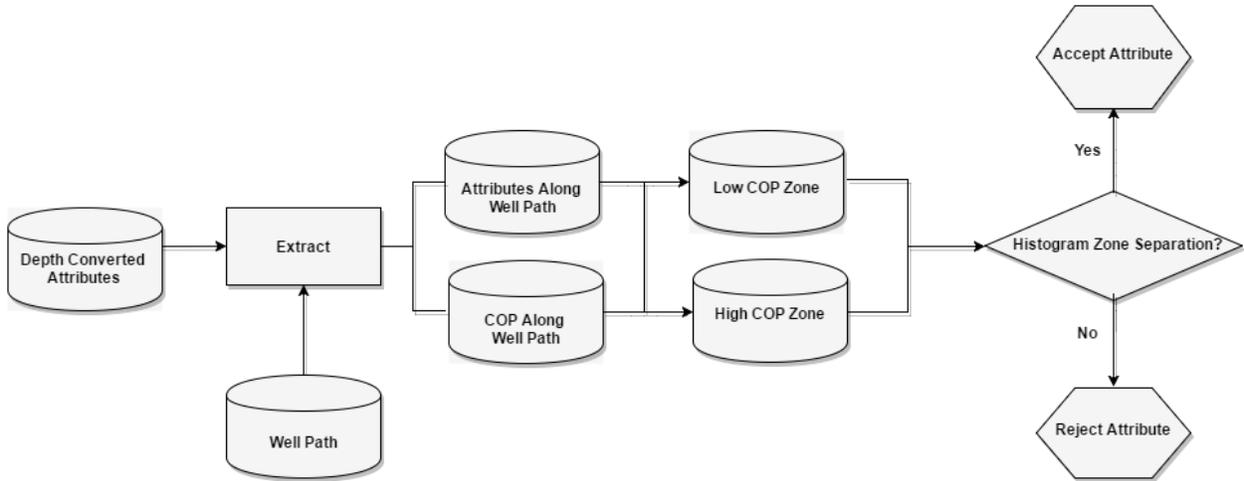


Figure 1. (a) Major geologic provinces of Oklahoma with the area of interest outlined in red. (Modified from Johnson and Luza (2008); Northcutt and Campbell (1996)). (b) a type log showing the Mississippian Limestone section in the area of interest (Modified from Lindzey et al., 2015).

a)



b)



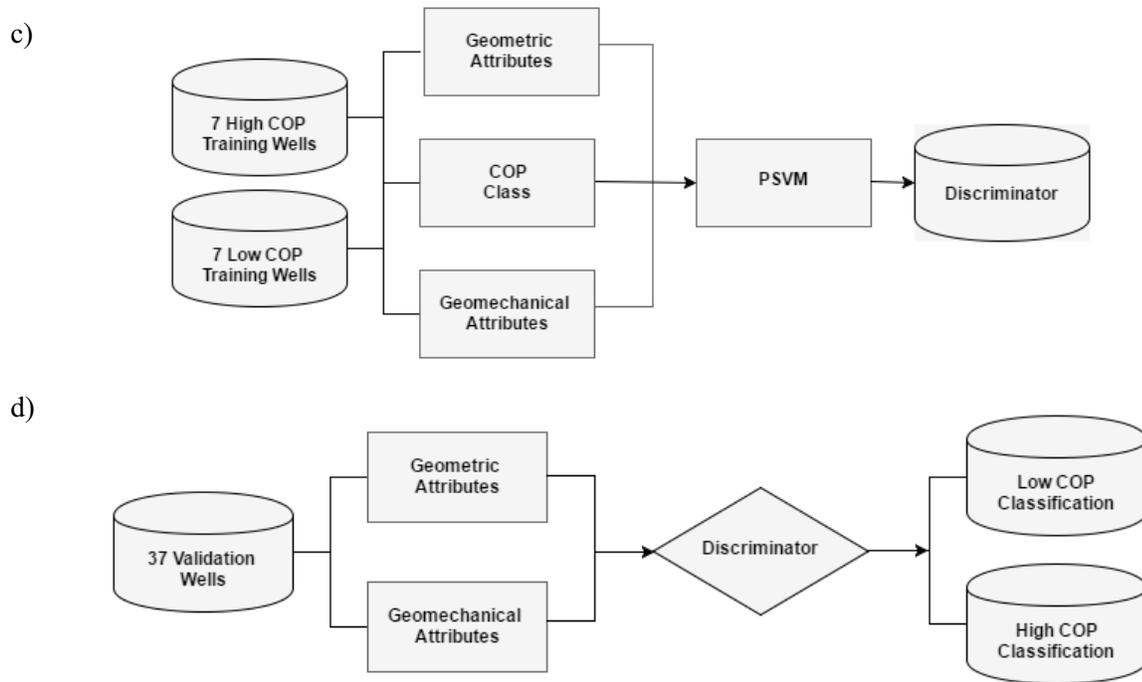


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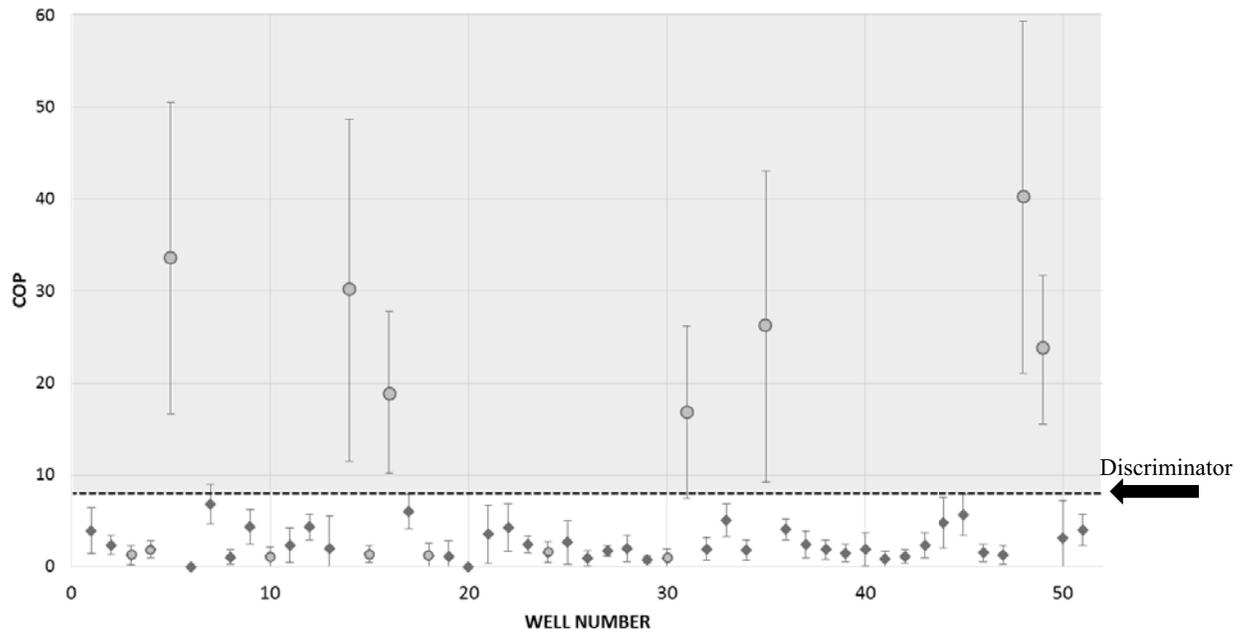


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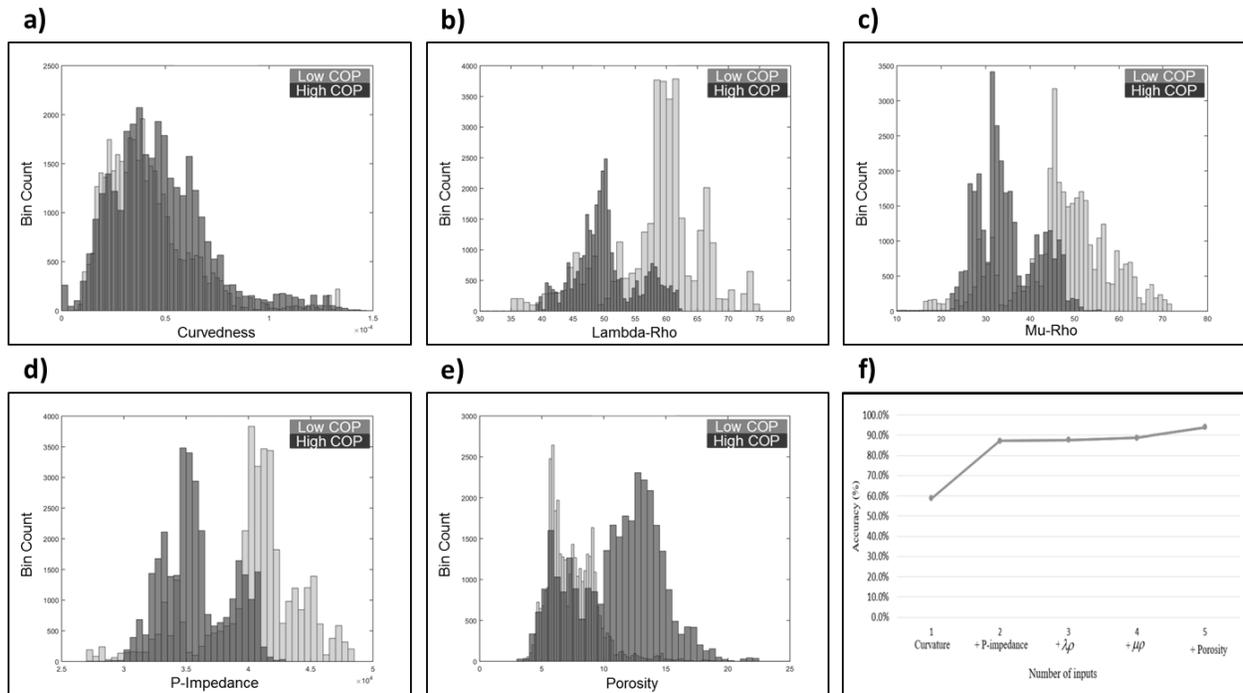


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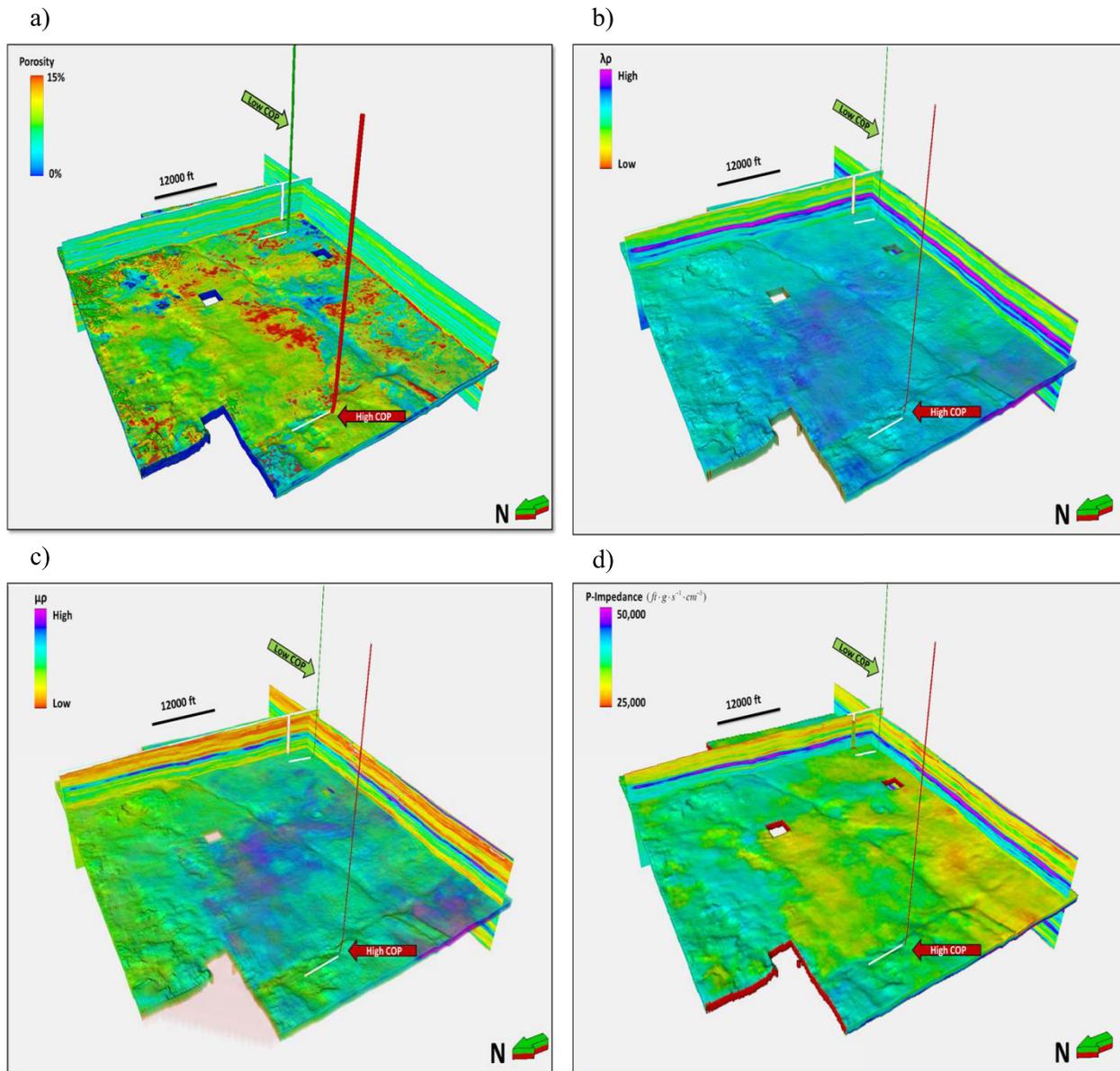


Figure 5. Horizon probes along the top of Mississippian Limestone through (a) porosity, (b) $\lambda\rho$, (c) $\mu\rho$, and (d) P-impedance volumes. Red and green well paths denote representative high and low COP wells, respectively.

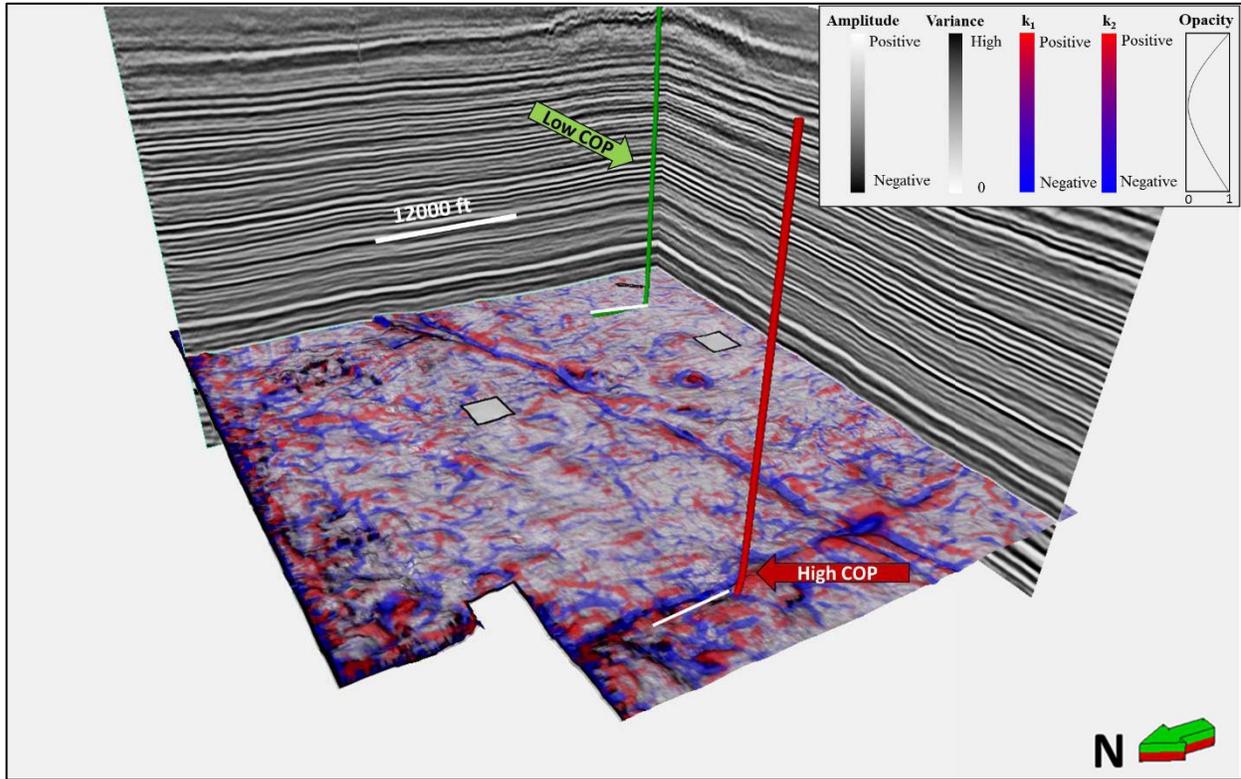


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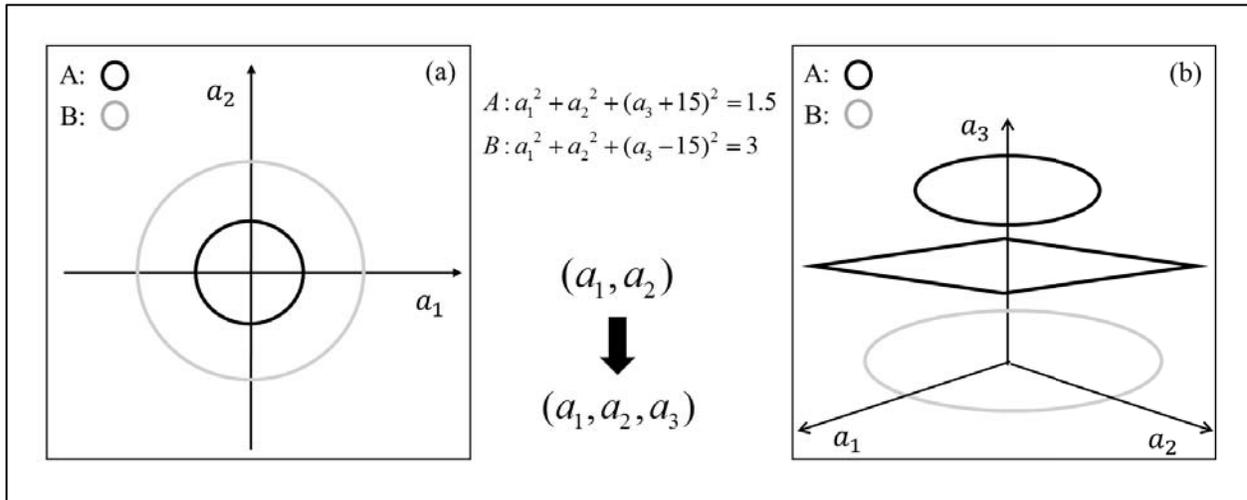


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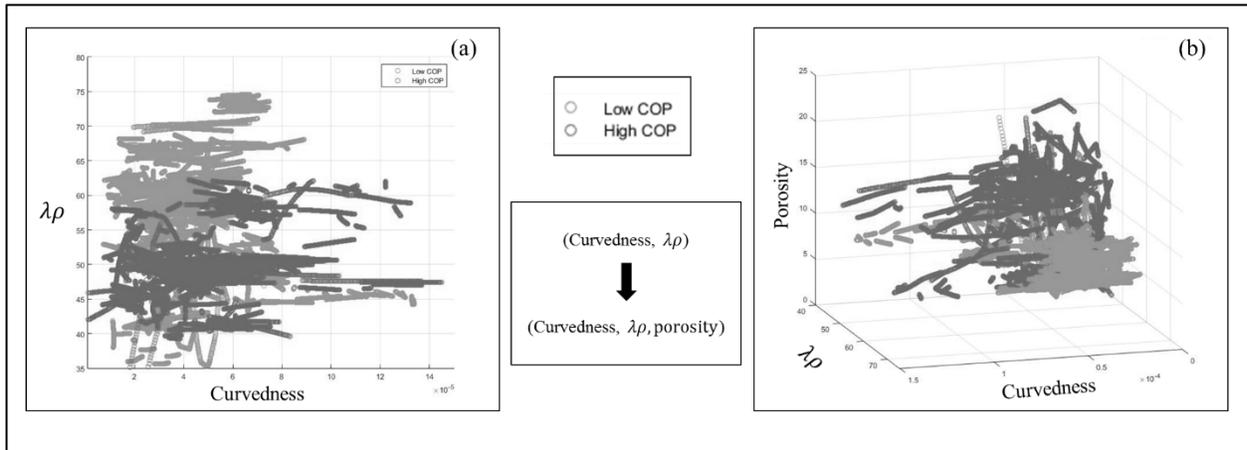


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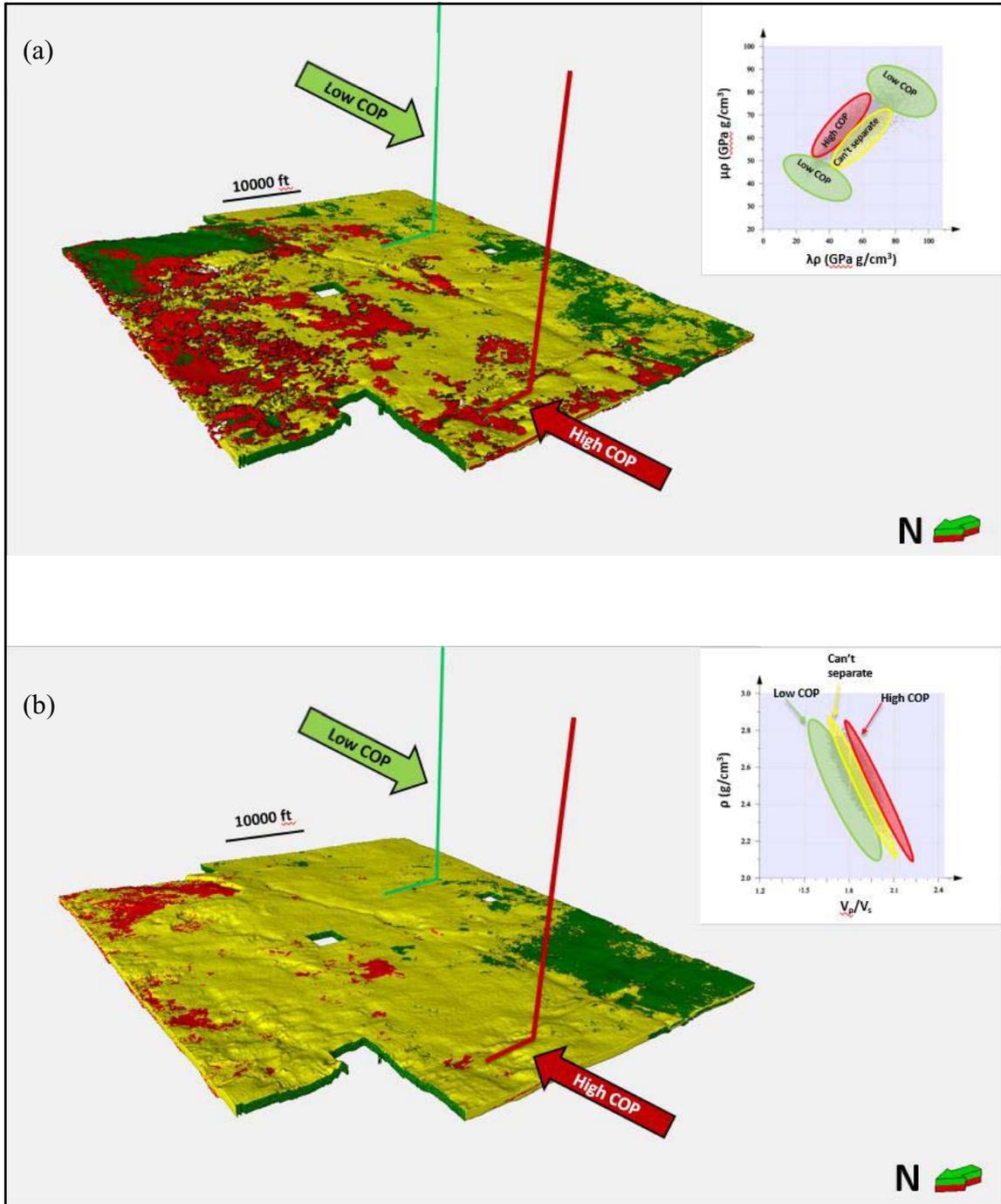


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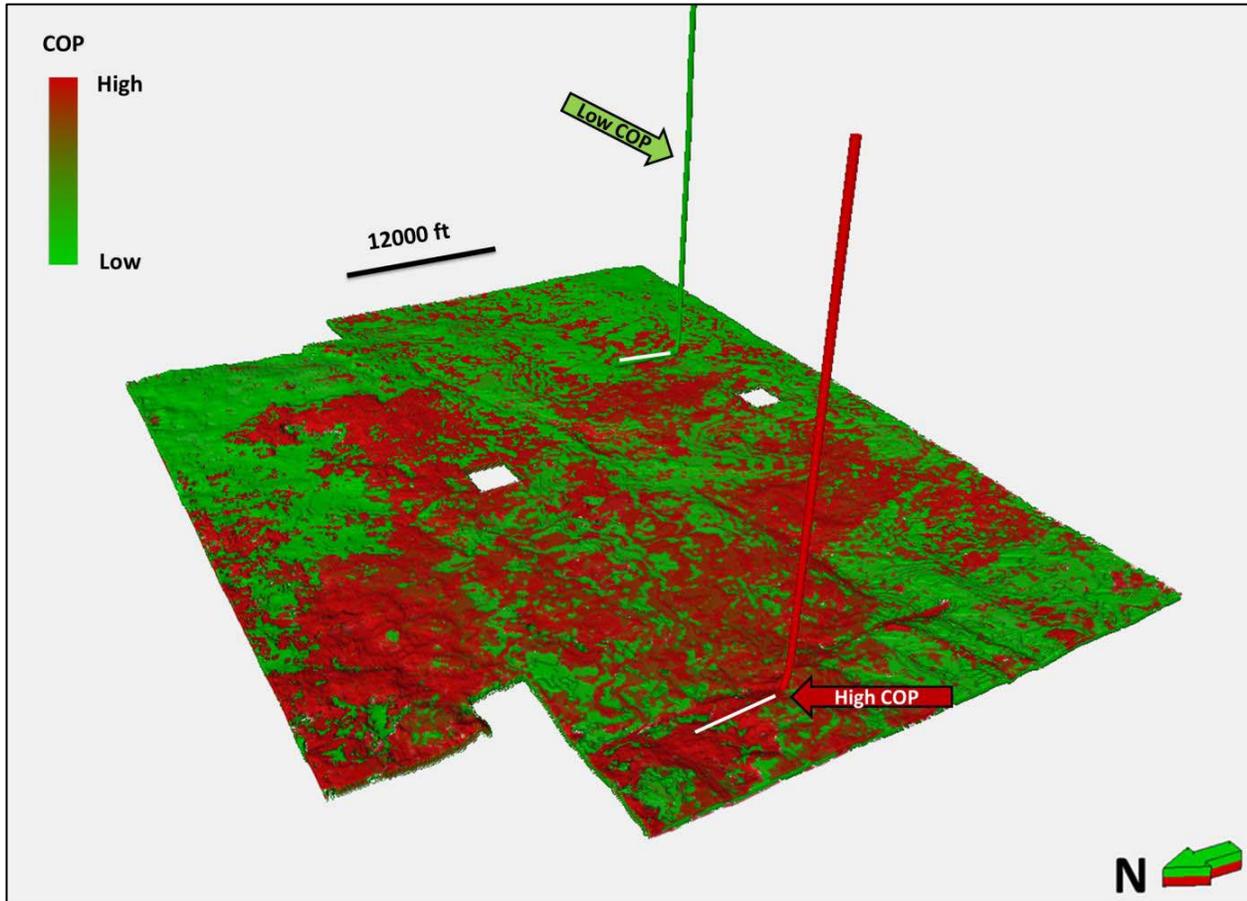


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