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IMPACT OF THE EN-ECHELON FAULT CONNECTIVITY ON RESERVOIR FLOW SIMULATIONS

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Abstract

Limited resolution and quality of seismic data and time requirements for seismic interpretation can prevent a precise description of the connections between faults. We focus on the impact of the uncertainties related to the connectivity of en-echelon fault arrays on fluid flow simulations. We use a set of one hundred different stochastic models of the same en-echelon fault array. These fault array models vary in number of relay zones, relative position of fault segments, size of overlap zones and number of relay faults. We

20 automatically generate a flow model from each fault array model in four main
21 steps: (1) stochastic computation of relay fault throw, (2) horizon building,
22 (3) generation of a flow simulation grid, and (4) definition of the static and
23 dynamic parameters. Flow simulations performed these stochastic fault mod-
24 els with deterministic petrophysical parameters entail significant variability
25 of reservoir behavior, which cannot always discriminate between the types of
26 fault segmentation. We observe that the simplest interpretation consisting
27 of one fault significantly yields significantly biased water cut forecasts at pro-
28 duction wells. This highlights the importance of integrating fault connectivity
29 uncertainty in reservoir behavior studies.

30 Introduction

31 During the interpretation of compartmentalized reservoirs, the characterization
32 of fault connectivity is often critical to match production history and make reason-
33 able forecasts of reservoir performance (e.g., Jolley et al. (2007)). In this context,
34 fault connectivity concerns not only the large-scale pattern of faults, which can
35 originate from several tectonic episodes (Sanderson and Nixon, 2015), but also the
36 phenomenon of en-echelon faults, which results from the growth, overlap and linkage
37 of several fault segments, see for instance Peacock and Sanderson (1991); Cowie and
38 Scholz (1992); Cartwright et al. (1995); Childs et al. (1995); Fossen and Hesthammer
39 (2000); Walsh et al. (2003); Giba et al. (2012).

40 In the subsurface, the characterization of these zones typically relies of 3D seis-
41 mic data but may be limited by the seismic resolution and artifacts (Thore et al.,
42 2002). Indeed, the relatively wide damage zones around overlapping fault segments
43 (Kim et al., 2004; Rotevatn et al., 2007) tends to diffract seismic waves and make

44 relay fault interpretations very delicate. Significant literature about the description
45 and statistics about en-echelon fault arrays may be used to drive the fault segment
46 identification (e.g., Cartwright et al. (1995); Walsh et al. (2003); Soliva and Bene-
47 dicto (2004)). However, in practice, limited interpretation time is also a source of
48 uncertainties, which can be exacerbated by the insufficient use of geological concepts
49 (Kattenhorn and Pollard, 2001; Bond et al., 2007; Bond, 2015).

50 The impact of fault overlap zones on reservoir behavior has been studied by sev-
51 eral authors (Bense and Van Balen, 2004; Micarelli et al., 2006; Manzocchi et al.,
52 2008a; Rotevatn et al., 2009a,b; Manzocchi et al., 2010; Fachri et al., 2013). Relay
53 zones are often described as flow conduits between two fault blocks which would
54 otherwise be isolated (Bense and Van Balen, 2004; Manzocchi et al., 2010). How-
55 ever, the complexity and diversity of relay zones make it very challenging to define
56 a general quantitative rule about their impact on fluid flow (Manzocchi et al., 2010;
57 Bastesen and Rotevatn, 2012). Indeed, the overlap zones are usually associated with
58 intense brittle deformation that can lead to the formation of a relay fault. Figure 1a
59 shows a simplified view of a relay fold, which may be affected by fractures and com-
60 paction bands, while Figure 1b shows a more mature structure where the relay has
61 been breached by a relay fault. These two configurations correspond to soft-linked
62 segments (Figure 1a) and hard-linked segments (Figure 1b). Such relay structures
63 can act as barriers or drains depending on the fluid types, the rock nature and the
64 amount and type of deformation. Geometrically, the existence or absence of a con-
65 necting breach fault in an overlap zone can have a large effect on the juxtaposition
66 of stratigraphic units on either sides of the fault zone. As a first approximation,
67 the juxtaposition of two high permeability units increases the connectivity between
68 two fault blocks, whereas a reservoir unit can be sealed due to its juxtaposition

with low permeability units. However, more complex effects can occur due to the possible occurrence of cataclastic deformation bands or the smearing of shale in the fault planes.

Representing the effects of all these features of reservoir flow model is challenging, especially for multi-phase flow, see Manzocchi et al. (2010). A possible avenue is to integrate the effects of these features as deterministic or stochastic perturbations of transmissibilities between neighboring control volumes in the flow simulation grid. For example, Manzocchi et al. (2008a) capture the effects of small fault throw changes in a pillar-based reservoir grid and simulate relay zone frequency based on the mapped throw. In this paper, we instead explicitly create a new grid for each realization to capture the uncertainties.

For this, we build on a recent stochastic method that generates a set of possible segmentation configurations from a composite fault interpreted as one continuous structure (Julio et al., 2015). A segmentation configuration means here a 3D geometric model composed of overlapping segments separated by breached or intact relay zones. The method uses the orientation variations of the composite fault as indicators of the occurrence of relay zones. The models generated by this method mainly vary in number of fault segments, relative position of the segments, size of overlap zones and number of relay faults. From each fault model and horizon data, we create a synthetic numerical flow model made of a flow simulation grid associated with static and dynamic parameters.

As compared to transmissibility-based approaches, our method is not *a priori* constrained by a reference flow simulation grid and allows considering the effects of fault segments on the static accumulations. It probably allows for more variability in the simulated geometry of relay zones, by exploiting the capabilities of recent

94 advanced gridding algorithms to integrate more complex fault descriptions than
 95 generally possible in pillar grids (Gringarten et al., 2008; Mallison et al., 2014). We
 96 also believe such an explicit geometric representation could be interesting in the
 97 future to integrate the effects of juxtaposition and damage zones on other physical
 98 processes (e.g., geomechanics or seismic wave propagation). In the context of the
 99 present paper which uses stair-step corner-point geometry flow grids, the method is
 100 suitable for local flow models or global flow models in which the separation between
 101 fault segments is larger than the areal grid resolution, as for instance in Rotevatn
 102 et al. (2009a).

103 In the following, we present the method to stochastically simulate relay zones and
 104 apply it to a reservoir model. Our approach extends the previous work by Julio et al.
 105 (2015). In particular, we capture the fault juxtaposition uncertainties in the relay
 106 zones by simulating possible throws of the relay fault, and we generate grids whose
 107 topology and geometry may vary for each realization. This allows us to perform
 108 a flow sensitivity analysis on all the simulated models to study the relationships
 109 between the types of segments and the flow behavior.

110 [Figure 1 about here.]

111 **Automatic generation of segmented reservoir mod-** 112 **els**

113 Reservoir modeling generally aims at transforming geophysical and borehole in-
 114 terpretations into a 3D reservoir flow grid. Standard workflows are roughly com-
 115 posed of four main successive steps. (1) The first step consists of building a reservoir
 116 structural model in which the geological interfaces, such as faults, horizons and un-

conformities, are represented as 3D surfaces (Mallet, 1988; Caumon et al., 2009). (2) Then, a corner-point grid widely used in reservoir simulation provide a 3D mesh of the reservoir volume. (3) From well data, the petrophysical properties of the rock are computed using deterministic interpolations or stochastic simulations (Pyrzcz and Deutsch, 2014). (4) Flow simulations may then be finally performed based on finite volume methods.

In this paper, we combine a new method to create a stochastic description of a 3D segmented fault (Julio et al., 2015) with standard existing methods for the steps 1-3. This section starts with a description of the data set used in our study and generated by the method of Julio et al. (2015). Then, we present the strategy applied to model the horizons. Indeed, as no horizon data points are available in relay zones, we propose to stochastically estimate the throw of the relay faults, and to use this estimation to constrain the interpolation of the horizon geometry in relay zones. Then, we explain how we create a conventional reservoir simulation grid for each of the stochastic structural models.

Data set and stochastic fault model generation

The proposed method is applied on a Middle East case study whose orientation, reservoir depth and fluid contact depth have been modified for confidentiality reasons. The data set used to model the reservoir is composed of: two horizon point sets and a normal fault $\mathcal{F}$ (Figure 2). The two horizon point sets and the fault $\mathcal{F}$ have been interpreted from a relatively low-quality onshore 3D seismic data set. These two horizons delimit a reservoir formation whose thickness is about 180 m and cover an area of 11 km by 1.1 km. The fault $\mathcal{F}$ is a composite normal fault whose segmentation could not be clearly identified from the seismic data. The global geometry of the

141 reservoir is a monoclinical horst striking N 140 (Figure 2). The fault $\mathcal{F}$ strikes parallel
142 to the main reservoir orientation and may be a potential flow barrier between the
143 upper compartment and the lower compartment whose pressure is supported by an
144 active aquifer located in the SW. The uncertainties associated to the exact location
145 of this fault can also impact the OOIP because the top depth of footwall block is
146 close to the oil-water contact depth. Therefore, small fault throw perturbation has
147 a relatively large impact on reservoir closure. In the reservoir zone, the orientation
148 of the fault $\mathcal{F}$ locally shows some abrupt variations in the strike direction.

149 Julio et al. (2015) quantify these strike variations and interpret them as possible
150 indicators of overlap zone occurrence. Their stochastic simulation method simulates
151 possible fault segments from approximately planar areas in the fault surface using
152 probabilistic descriptions about relative segment size and overlap/size relationships.
153 This method has been applied to generate one hundred segmentation models of the
154 fault $\mathcal{F}$. These models may have different number of fault segments, size of overlap
155 zones, relative position of segments and segment geometry. The occurrence or not
156 of a relay fault in an overlap zone is determined from the ratio between *overlap*
157 (overlap zone length) and *separation* (overlap zone width). If this ratio is superior
158 to a stochastically-chosen threshold, a relay fault is modeled in the middle of the
159 corresponding overlap zone (Soliva and Benedicto, 2004). In the vertical direction,
160 the relay faults have the same extent as the associated overlapping segments. Figure
161 3 summarizes the generated configurations among the one hundred downscaled mod-
162 els of the fault $\mathcal{F}$. The three main obtained segmentation configurations are: 28%
163 are two hard-linked left-stepping segments, 25% are two soft-linked right-stepping
164 segments, 16% are three soft-linked segments (Figure 3).

165 The downscaling method introduced by Julio et al. (2015) deals only with the

166 uncertainty related to faults (treated as slip surfaces), without consideration of the
 167 displacement in the relay zone that may be poorly-imaged on the seismic data.
 168 Therefore, we now present a new algorithm to manage uncertainties on the throw
 169 of relay faults, which can have a large impact on flow (Manzocchi et al., 2010).

170 [Figure 2 about here.]

171 [Figure 3 about here.]

172 *Stochastic computation of relay fault throws*

173 3D horizons are built by interpolation of input point sets extracted from 3D
 174 seismic data. However, in the majority of cases, the low quality of seismic data does
 175 not allow the characterization of the horizon geometry in overlap zones. In models
 176 with a continuous ramp in the relay, the geometry is computed by interpolation
 177 between horizon picks available on either side of the ramp. This is essentially similar
 178 to making a thin-plate assumption of the horizon geometry within the relay ramp.
 179 In models where the ramp is breached, the relay fault throw must be estimated
 180 before interpolating the horizon geometry.

181 For this, we propose to simulate points that will be used as interpolation con-
 182 straints for horizon building in breached relay zones. Consider a horizon denoted
 183 $\mathcal{H}$ and a relay fault denoted $\mathcal{R}$. The method computes the vertical displacement
 184 (denoted d) of the horizon $\mathcal{H}$ in the neighborhood of the relay zone, i.e. the total
 185 displacement away from the relay fault $\mathcal{R}$. This displacement d is computed from a
 186 sphere centered on the relay fault center and whose radius is input by the interpreter
 187 (Figure 4). The points associated with the horizon $\mathcal{H}$ inside the sphere are selected
 188 and the algorithm differentiates the points located in the footwall of the relay fault

189 from the ones in the hanging wall. The mean difference in depth between these two
 190 point sets gives an estimate of the vertical displacement d . If the sphere contains
 191 no data point, it is enlarged until points are found. This methodology calls for reli-
 192 able horizon picks in the vicinity of the fault, for example by eliminating potentially
 193 erratic points within a certain distance of the fault surface.

194 The vertical displacement d corresponds to the sum of the throw (d_{Fault}) of the
 195 relay fault $\mathcal{R}$ and of the vertical displacement (d_{Fold}) associated with the ramp fold,
 196 which is also termed “throw deficit” (Faure Walker et al., 2009). The ratio between
 197 the relay fault throw d_{Fault} and the total displacement d at the relay fault center
 198 is related to the maturity of the relay zone. In our method, we use a probability
 199 distribution from which this ratio can be sampled to generate a particular realization.
 200 In the vertical direction, this ratio is assumed to be maximal at the relay fault center
 201 and to decrease vertically towards the relay fault tips. Consider a function β that
 202 characterizes the ratio evolution (Figure 4a), and a parameter v that is the signed
 203 difference between the relay fault center depth and the mean depth of the horizon
 204 $\mathcal{H}$ inside the sphere. The value of the relay fault throw associated with the horizon
 205 $\mathcal{H}$ is defined as:

$$d_{Fault} = \beta(v) \cdot d \quad (1)$$

206 The hanging wall and the footwall may differently accommodate the brittle defor-
 207 mation. Therefore, we define a partition factor γ (between 0 and 1) as the proportion
 208 of throw accommodated by the footwall (Georgsen et al., 2012; Laurent et al., 2013).
 209 Thus, the values of throw in the footwall and in the hanging wall are:

$$d_{Fault}^{FOOT} = \gamma \cdot d_{Fault}, \quad (2)$$

210

$$d_{Fault}^{HANG} = (1 - \gamma) \cdot d_{Fault} \quad (3)$$

211 The values d_{Fault}^{FOOT} and d_{Fault}^{HANG} are used to add synthetic horizon points condition-
 212 ing the relay fault throw (Figure 4b). These new stochastic points and the initial
 213 point sets are used to interpolate the horizon geometry (Figure 4b). In terms of
 214 impact of these parameters, the value of β directly affects the geometry and the
 215 juxtaposition of rock units across the fault zone. The value of γ has probably less
 216 influence because it only affects the depth of the layers in the fault zone and not the
 217 juxtaposition.

218 In our application, the parameter $\beta(0)$ characterizing the ratio between the relay
 219 fault throw and the total vertical displacement at the fault center is randomly chosen
 220 from a Gaussian distribution defined by a mean and a standard deviation equal to
 221 0.5 and 0.08, respectively. This means that the relative throw deficit due to the relay
 222 is assumed to vary between 34% and 56% of the global throw d in 95 % of the cases.
 223 The choice of these values are here arbitrary, so further studies should be made to
 224 define $\beta(0)$ according to the lithology and to the intensity of the deformation. The
 225 partition factor γ is also chosen from a Gaussian distribution defined by a mean and
 226 a standard deviation equal to 0.5 and 0.08, respectively. Indeed, as the relay faults
 227 have been simulated in the middle of the overlap zones, we make the parsimonious
 228 assumption that, on average, the footwall and the hanging wall accommodate about
 229 the same quantity of deformation.

230

[Figure 4 about here.]

231 *Grid computation and petrophysical modeling*

232 Based on the API (Application Programming Interface) of the geomodeling soft-
233 ware Gocad-SKUA, we have developed a plugin which implements the stochastic
234 segmented fault downscaling approach described above and then automatically gen-
235 erates a corner-point grid honoring these structures (Figure 5a). The gridding
236 method generates stair-step corner-point grids as described in Gringarten et al.
237 (2008). Essentially, the reservoir grids honor the stratigraphic layering and main-
238 tain sub-orthogonal cell shapes suitable for conventional reservoir simulation. As a
239 result, the faults are discretized as stair-step cell faces.

240 This allows us to efficiently build grids from a large set of stochastic structural
241 models. The grid dimensions are globally equal to $11 \text{ km} \times 3 \text{ km} \times 0.8 \text{ km}$. Each
242 grid is composed of the same number of cells ($230 \times 30 \times 20 = 230,000$), yielding
243 an average grid block size of $48 \times 122 \times 8.6 \text{ m}$. However, due to the topological and
244 geometrical changes of the fault array, the number of active cells slightly varies in
245 each model and is approximately equal to 112,000 (cells are considered dead if their
246 pore volume is lower than 100 m^3).

247 To isolate the effect of fault uncertainty on flow behavior, we have used the same
248 synthetic petrophysical model in all the simulated grids. This petrophysical model
249 assumes laterally continuous but vertically layered rock types as could exist for in-
250 stance in turbiditic lobes. The Net-To-Gross values have been chosen constant and
251 equal to 0.8. The porosity and the permeability have been simulated as stationary
252 Gaussian random fields using a Sequential Gaussian Simulation (Figure 5b). We
253 used spherical variogram models with ranges of 5 km, 3 km and 5 m in the N 140,
254 N 230 and vertical directions, respectively. The porosity approximately follows a

normal distribution of average 0.13 and standard deviation 0.02. The horizontal permeability is isotropic and approximately follows a triangular distribution of minimum 200 mD, mode 600mD and maximum 1500mD. It has a 0.98 rank correlation coefficient with the porosity values. The K_V/K_H ratio is taken constant and equal to 0.001 to compensate for the relatively coarse vertical grid resolution.

Flow simulations results and interpretations

Fluid flow simulation parameters

The en-echelon fault array completely crosses the reservoir from NW to SE (Figure 5). The faults are considered as partially sealing with transmissibility multipliers assumed constant and equal to 0.05.

Two initial fluids, water and oil, are initially present in the reservoir. The initial water saturation in the oil zone is 0.05 and the residual oil saturation after water flooding is 0.24. The water oil contact vertically crosses the fault array (Figures 6 and 7). At the SW, an aquifer maintains the reservoir pressure during oil production (Table 1).

The reservoir production scenario takes advantage of aquifer pressure support and only uses two production wells w_1 and w_2 , located in the NE near the top of the structure (Figure 5, Table 1). In the initial state, all the well perforations are located in the oil zone. The wells are controlled by the oil production rate but completions may be shut down if the bottom-hole becomes lower than an input threshold (Table 1).

[Figure 5 about here.]

[Figure 6 about here.]

[Figure 7 about here.]

[Table 1 about here.]

Fault segmentation impact on flow simulations

From the 100 downscaled models, we obtained 93 flow simulations. The seven other models failed during the automatic grid generation step or the flow simulations. In this section, we compare the oil saturation and the water cut evolution of the different segmented reservoir models (Figures 9, 7, 10, 11).

Range of initial conditions. The stochastic estimate of relay fault throws and the interpolation between point sets involve some variations on the initial oil in place value of the stochastic downscaled models. The mean and the standard deviation are equal to 176.8 Msm^3 and 1.710 Msm^3 , respectively (Figure 8). These variations can be explained because the local throw and reservoir top depth variations directly affect the gross rock volume above the oil-water contact. The model composed of the single fault $\mathcal{F}$ (177.3 Msm^3) is close to the mean (Figure 8).

[Figure 8 about here.]

Range of dynamic responses. After 30 years of production, the water cut values vary from 0.13 to 0.91 in well w_1 and from 0.15 to 0.91 in well w_2 (Figure 10a-b). This very high dispersion of water-cuts highlights the significant impact of fault segmentation on reservoir behavior. In the reservoir model composed of the continuous fault $\mathcal{F}$ (before downscaling), the water-cut values are respectively equal

to 0.37 and 0.85 in wells w_1 and w_2 after 30 years of production (Figure 9). These two values are close to the extreme values of the statistics of downscaled models. Indeed, the deterministic water cut value (0.37) for the well w_1 is inferior to the 10th percentile (0.43) of the stochastic models, and, on contrary, the deterministic water cut value (0.85) for the well w_2 is superior to the 80th percentile (0.81) of the stochastic models. Thus, performing flow simulations on the fault $\mathcal{F}$ without consideration of the segmentation uncertainties may lead to major approximations in dynamic behavior predictions, and therefore in oil production estimates.

Fault segmentation configurations and flow responses. One of the outputs of the downscaling method is the probability of segmentation configurations (Figure 3). These configurations can be seen as samples of discrete structural scenarios. Could these scenarios be discriminated from actual reservoir production data? To answer this question, for each of these configurations, we analyze the water cut evolution and the breakthrough time (considered occurring when the water fraction reaches 0.01 at producer wells).

Figure 10c-d shows the evolution for models composed of two hard-linked left-stepping segments and of two soft-linked right-stepping segments. In the well w_1 , the water cut at a given time is globally higher for two soft-linked than for two hard-linked segments. The opposite result is clearly observed for the well w_2 . Figure 11 shows statistics about water breakthrough times for the main different configurations, which confirm the previous observations. In the well w_1 , the water breakthrough is earlier for two soft-linked segments than for two hard-linked segments (Figure 11a). The water delay is likely due to the relay fault that slows down the percolation of water across the ramp (Figure 7b). Conversely, in the well w_2 , the water breakthrough is earlier for two hard-linked segments than for two soft-linked

323 segments (Figure 11b). This can be explained by the relatively large water produc-
324 tion in the well w_1 in the case of two soft-linked segments, allowing the well w_2 to
325 remain longer in the oil zone (Figure 7b-d).

326 We can also analyze the difference on dynamic behavior between three soft-linked
327 segments (no ramp is breached) and two soft-linked segments (Figures 7c-d, 10e-f
328 and 11). In the well w_1 , the water breakthrough is, on average, earlier for three-
329 segment models than for two-segment models (Figure 11a). This can be explained
330 by the small throw of the central segments in three-segment configurations, leading
331 to a significant juxtaposition area of reservoir layers (Figure 7c). As these segments
332 are only partially sealing, they act as major preferential flow paths. In the well
333 w_2 , no clear relationship appears between flow trends and segmentation patterns
334 (Figures 10f and 11b).

335 Similarly, the configurations composed of three soft-linked segments are hardly
336 differentiated using the water cut evolution (Figures 10g-h and 11). Nonetheless,
337 as the models with such configurations are few, the corresponding statistics should
338 be cautiously analyzed. Overall, the configurations composed of soft-segments are
339 difficult to differentiate one from another. However, the configuration composed of
340 two hard-linked left-stepping segments presents a dynamic behavior different from
341 the other configurations analyzed in this section (Figure 11).

342 While segmentation patterns affect flow paths in the reservoir, a high variability
343 of flow responses is also observed among models of a same pattern (Figures 10, 11).
344 This is likely due to the large vertical variability of the permeability, which involves
345 large changes in fault transmissibility as the throw changes. This may also stem
346 from geometric variations of the segments, relay zone locations and local layer dip
347 changes.

348 [Figure 9 about here.]

349 [Figure 10 about here.]

350 [Figure 11 about here.]

351 Discussion and conclusions

352 This paper presents a study of fault segmentation effects on flow simulations
353 using a sample of possible configurations computed stochastically from a large-scale
354 composite fault. For this, we have developed a new process that automatically
355 generates structural models, flow simulation grids and petrophysical properties. This
356 provides an alternative to methods which perturb the transmissibilities of a reference
357 pillar-based reservoir simulation grid.

358 Several improvements could be added in the stochastic simulation method. At
359 present, we have made the choice to always use the same geometric rules to gener-
360 ate breach faults. As a result, simulated breach faults always have the same relative
361 strike as compared to the fault segments. This could be made variable, as it has been
362 shown to have an impact on strain localization during fault growth (Faure Walker
363 et al., 2009). Also, the downscaling method does not presently use throw estimation
364 to constrain the number of segments. As discussed in Julio et al. (2015), this infor-
365 mation could either be integrated in the stochastic segmentation method or used as
366 a criterion to assess the likelihood of the stochastic models after the simulation.

367 While the present study focuses on uncertainties related to fault connectivity,
368 several additional sources of uncertainties could be addressed in future develop-
369 ments. From a geometric standpoint, the horizons have been generated without
370 consideration of interpretation and velocity uncertainties (e.g., Abrahamsen (1992);

Thore et al. (2002)). These sources of uncertainty could be incorporated into the stochastic process, for instance by the perturbation of the depth and thickness of the generated reservoir grids. A loop back computing synthetic seismic models from the realizations and comparing with the actual data could also be useful to rank the various stochastic interpretations generated by our approach.

In terms of petrophysics, the petrophysical and dynamic parameters were kept the same in all the generated reservoir models to highlight the impact of structural geometry uncertainties on flow simulations. However, a complete reservoir uncertainty study would definitely need to jointly assess the effects of fault segmentation and petrophysical uncertainty, by using also multiple petrophysical models. Moreover, the effects of the various structural configurations on capillary rock properties in the fault and relay zones should in principle be overprinted to the depositional petrophysical model, both in the deformed neighborhood of the fault (Rotevatn et al., 2009b; Fachri et al., 2013) and on the fault surfaces themselves (Manzocchi et al., 1999, 2002; Myers et al., 2007). Adding these relationships to the flow models could be interesting to better approach the true dynamic flow behavior of the simulated relay zones.

As compared to our approach, geometrical upscaling (Manzocchi et al., 2008b, 2010) deals with relay uncertainty by direct editing of transmissibilities on a pillar grid, assuming that faults are vertically aligned on grid pillars. The methodology proposed in this paper makes fewer assumptions about the fault geometry but leaves the discretization problems to the chosen stair-stepped gridding algorithm (Gringarten et al., 2008). Although the details of both methods vary, they are essentially both limited by the reservoir grid resolution, which can only represent the effect of the fault features as constant permeability within each grid block or as a

transmissibility multiplier between rock volumes. At this point, in spite of its pillar approximation, geometrical upscaling may be more accurate than our present implementation because it does integrate fault features in the computation of transmissibility multipliers. However, the possible effect of grid distortions in pillar grids may be a source of artifacts. Further comparison between our approach and geometrical upscaling is difficult because it strongly depends on implementation, so would certainly call for further studies. Nevertheless, other types of gridding algorithms could be used in our approach, such as the cut-cell method Mallison et al. (2014) for flow simulation. We also suggest that our workflow clears the path for more accurate modeling of coupled flow and mechanical processes in complex fault zones. Therefore, future work will aim to connect the stochastic workflow with unstructured gridding methods (Mustapha et al., 2011; Merland et al., 2014; Pellerin et al., 2014; Zehner et al., 2015) and advanced multiphysics codes (e.g., Matthäi et al. (2007); Paluszny et al. (2007)).

Nonetheless, the observed impact of fault segmentation on reservoir behavior confirms that relay zone uncertainties can be consequential for dynamic reservoir forecasts. This finding is consistent with many previous studies (e.g., Rotevatn et al. (2009a); Manzocchi et al. (2007); Myers et al. (2007); Manzocchi et al. (2008a)). The consequence of under-estimating fault uncertainty may lead to poor field development plans and inappropriate parameter selection in history matching tasks. The sensitivity study suggests that using only a small set of structural interpretations (or scenarios) may not be sufficient to capture the range of reservoir behavior uncertainties. This motivates further research to develop new interpretation and modeling approaches, for instance to integrate well tests early in the uncertainty assessment methodology to see if these allow to rule out some unrealistic structural scenarios.

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Run time		30 years
Initial fluids		water, oil
Aquifer		Carter-Tracy model
Inner radius		50,000 <i>m</i>
Thickness		100 <i>m</i>
Permeability		300 <i>mD</i>
Porosity		0.18
Wells		2 producers (w_1 and w_2)
Initial control	w_1	Oil rate target control
	w_2	Oil rate target control
Oil rate target	w_1	4500 <i>sm³/day</i>
	w_2	3500 <i>sm³/day</i>
Lower BHP limit	w_1	100 <i>barsa</i>
	w_2	100 <i>barsa</i>

Table 1: Flow simulation parameters