Layout of CCS monitoring infrastructure with highest probability of detecting a footprint of a CO2 leak in a varying marine environment

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A R T I C L E   I N F O
Article history:
Received 29 May 2014
Received in revised form 10 March 2015
Accepted 13 March 2015
Available online 4 April 2015

Keywords:
Geological storage
Leak detection probability
Marine environment
CCS
Monitoring

A B S T R A C T
Monitoring of the marine environment for indications of a leak, or precursors of a leak, will be an intrinsic part of any subsea CO2 storage projects. A real challenge will be quantification of the probability of a given monitoring program to detect a leak and to design the program accordingly. The task complicates by the number of pathways to the surface, difficulties to estimate probabilities of leaks and fluxes, and predicting the fluctuating footprint of a leak. The objective is to present a procedure for optimizing the layout of a fixed array of chemical sensors on the seafloor, using the probability of detecting a leak as metric.

A synthetic map from the North Sea is used as a basis for probable leakage points, while the spatial footprint is based on results from a General Circulation Model. Compared to an equally spaced array the probability of detecting a leak can be nearly doubled by an optimal placement of the available sensors. It is not necessarily best to place the first in the location of the highest probable leakage point, one sensor can monitor several potential leakage points. The need for a thorough baseline in order to reduce the detection threshold is shown.

1. Introduction

If carbon capture and storage (CCS) should be considered a safe and reliable option for mitigating the increasing levels of CO2 in the atmosphere, it is important to assure that each storage site keeps a major part of the CO2 isolated and away from the atmosphere for decades (Haugan and Joos, 2004). If not, the decreasing effectiveness of the power plants with CCS might lead to increased CO2 releases; the opposite of the scope.

The EU directive 2009/31/EC establishes a legal framework for geological storage, eliminating as far as possible negative effects and environmental risks associated with geological storage operations, aligned with the amendments to the 1996 London Protocol and to the OSPAR Convention. An important part of the imposed requirements is an adequate monitoring program.

This monitoring program has three main objectives; (1) assure that a leak will likely be detected, (2) continue to build an accurate baseline to capture trends and natural variability, and (3) to prevent unjustified accusations of adverse effects from the storage project. The 2011 incident at the Weyburn project is an example of the latter (Boyd et al., 2013).

CO2 injected into geological formations will be buoyant and tend to rise (Nooner et al., 2006). A number of different trapping mechanisms will keep the injected CO2 in the formation (Rutqvist, 2012). With proper selection and operational procedures a storage project will be designed not to leak. The injection well will be, both during and after injection, the most probable leak pathway and it must be monitored. Rise of CO2 through the well will be detected and a countermeasure mobilized.

However, the transport of the CO2 within the formation might cause other pathways to the surface to become probable, or the CO2 might create new pathways (Oldenburg and Lewicki, 2006). Such pathways can be other wells or structures perforating the cap rock. If the CO2 rises to shallower formations, other pathways might cause a leak far away from the injection site.
Even if the formation is monitored and the bulk part of the CO₂ plume is followed from year to year, there will be uncertainties on the quantification of CO₂ contained within the formation. Further, what is the detection limit of CO₂ migrating toward the surface and do we know all the potential pathways to the surface?

The CO₂ will rise through the water column either as liquid droplets deeper than ~500 m, or gas bubbles shallower than ~500 m (Alendal and Drange, 2001). In the shallow regime a seep will create individual bubbles, bubble trains, or bubble plumes if the flux rate is high enough. The dynamics of these regimes are different, with the plume dynamics being the most challenging to model. Detection of bubbles can be made from sonars (Brewer et al., 2006; Noble et al., 2012). It will be necessary to distinguish between natural seeps and seeps originating from the storage site.

An increase in CO₂ concentration is expected in the vicinity of a leak, with potential environmental impacts (Blackford et al., 2010). Environmental changes might serve as indicators that a leak is occurring, especially through changes in bottom fauna such as new occurrences of bacterial mats (Wegener et al., 2008).

A statistical baseline of important environmental parameters, e.g. currents, natural gas seeps and biogeochemical parameters, is required for designing a comprehensive monitoring program. Historical data are important in combination with new data collected during site characterization. Long time series are important in order to capture natural variability, such as seasonal changes and long term trends. A monitoring program should be designed with this in mind. In particularly it will be important to capture the expected increase of CO₂ concentration caused by the acidification of marine waters (Caldeira and Wickett, 2003).

The main objective is to demonstrate use of a baseline to design a layout of sensors to detect a leak in a given area. The design is based on (1) identification of possible seep locations, (2) characteristics of seepage to the water column and (3) the ability to detect elevated CO₂ concentrations. Section 2 describes implementation of the environmental statistics to optimize the design, and the simplifications and assumptions made in this study. The results is presented in Section 3 and discussed in Section 4.

2. Methods

The procedure relies on answering three main questions: where will a leak most likely occur, how will a leak appear and can a leak be detected?

2.1. Identifying leakage pathways and leak scenarios

Identification of possible pathways to the seafloor, and estimated likelihood of mobilization of any of these, will be part of the required site characterization (EU Commission, 2011). This survey makes it possible to define leak scenarios needed for the required impact and risk assessments.

The site specific spatial and temporal evolution of the CO₂ plume within the storage formations determines the area to be monitored. The anisotropic evolution of the Sleipner plume (see e.g. Boait et al. (2012)) illustrate that subsurface monitoring is a prerequisite for designing a marine monitoring program. The 5-year review of the monitoring program, as required by the EU directive, should be made through best available knowledge at the time.

2.1.1. The simplified leak scenarios used in this study

A proper assessment of possible leakage pathways in the North Sea is not available for this study, nor is it the scope to perform a detailed site specific design. A publicly available map (Norwegian Petroleum Directorate, 2014), locating wells and faults in a 77 km x 77 km area close to Sleipner, is used as an example (Fig. 1).
Model; BOM) set-up for the North Sea advects and disperse CO2 as a passive tracer (Alendal et al., 2013).

The model forcing comprises tide (four tidal constituents; M2, S2, K1, and N2), river runoff data, and initial and lateral boundary conditions for salinity and temperature taken from the UK Metoffice FOAM 7 km model published at (http://www.myocean.eu/). The atmospheric forcing is based on spring 2012 data, collected and interpolated from The European Centre for Medium-Range Weather Forecasts (ECMWF, the Centre). In the vertical 41 sigma-coordinate layers is used, distributed with higher resolution (1 m) near the free surface and the sea floor.

The standard model is extended with an additional passive tracer equation, the CO2 concentration, advected and diffused through the standard equation:

$$\frac{\partial C}{\partial t} + \vec{U} \cdot \nabla C = \frac{\partial}{\partial z} \left( K_H \frac{\partial C}{\partial z} \right) + \frac{\partial}{\partial x} \left( A_H \frac{\partial C}{\partial x} \right) + \frac{\partial}{\partial y} \left( A_H \frac{\partial C}{\partial y} \right) + Q.$$

(2)

where $C$ is the CO2 concentration, $\vec{U} = (U, V, W)$ is the velocity vector in Cartesian $x$, $y$, and $z$-coordinates, with $w$ being the vertical component. The horizontal and vertical diffusivity coefficients are $A_H$ and $K_H$, respectively, using turbulence closure scheme from Mellor and Yamada (1982). The last term, $Q$, is a source term for CO2. In this study the source term represents a leakage of 1 kg/s being dissolved over the volume (800 m $\times$ 800 m $\times$ 1 m) located closest to the seabed, i.e. the grid-cell closest to the seafloor.

As a further simplification, the constant leakage rate and the resulting sea floor concentration average, shown in Fig. 2a, are independent on leak location. In reality flux will be dependent on leak location, and might even be time dependent, and local topography and current variability might alter the characteristics. For a better description, spatial variability and long term trends will have to be accounted for. This will require availability of the aforementioned current statistics and a much more comprehensive simulation study.

2.2.2. Determining the most probable footprint

The average seafloor concentration is sought to be approximated by a function

$$c = G(\vec{x} ; \vec{z}) = c_0 e^{-(\vec{x}-\vec{x}_0)^T A(\vec{x}) (\vec{x}-\vec{x}_0) / 2},$$

(3)

with the matrix

$$A(\vec{z}) = \begin{bmatrix} \cos^2 \theta & \sin^2 \theta & -\sin 2 \theta & \sin 2 \theta \\ \sin 2 \theta & 4\sigma_y^2 & 2 \sin^2 \theta & 2 \sin \theta \cos \theta \\ -\sin 2 \theta & 2 \sin \theta \cos \theta & 4\sigma_x^2 & 2 \sin \theta \cos \theta \\ \sin^2 \theta & 2 \sin \theta \cos \theta & 2 \sin \theta \cos \theta & 4\sigma_z^2 \end{bmatrix},$$

(4)

a parameter vector $\vec{z} = [\theta, \sigma_x, \sigma_y]$, maximum concentration, $c_0$, at the leakage location, $\vec{x}_0$, and $\vec{z}$ is the position vector.

For a given constant $c_t$,

$$c_t = G(\vec{x} ; \vec{z}) = c_0 e^{-(\vec{x}-\vec{x}_0)^T A(\vec{x}-\vec{x}_0) / 2},$$

(5)

leads to

$$\ln \frac{c_0}{c_t} = (\vec{x} - \vec{x}_0)^T A(\vec{x} - \vec{x}_0).$$

(6)

and the contours of $G(\vec{x} ; \vec{z})$ represents an ellipses with half axes proportional to $\sigma_x$ and $\sigma_y$, rotated an angle $\theta$ with respect to the $x$-axis. Hence this class of functions is believed to incorporate tidal effects.

The parameter vector $\vec{z}$ is found by minimizing the following nonlinear least square problem; Let $\hat{C}_i$ be the mean CO2 concentration and $\Sigma_i$ the standard deviation (calculated from the simulations) in point $i$, the aim is to minimize

$$f(\vec{z}) = \sum_{i=1}^{n} \left[ \frac{\hat{C}_i - G(\vec{z})}{\Sigma_i} \right]^2 i = 1, 2, \ldots, n,$$

(7)

where $n$ is the number of grid points. For convenience let $F(\vec{z}) = [f(\vec{z}) = f_1(\vec{z}) = \ldots f_n(\vec{z})]$. Several method for minimizing $f(\vec{z})$ exists, see for instance Seber and Wild (1989), in this paper the Levenberg–Marquardt method is used (Marquardt, 1963; Levenberg, 1944).

A confidence region, i.e. a region that contains those parameter values with a prescribed probability, here chosen to be 95% probability, can be estimated. Then the covariance matrix, $\text{Cov}(\vec{z})$, for the estimated parameters, $\vec{z}$, is needed, and it can be approximated using the Jacobian, $J(\vec{z})$.

$$\text{Cov}(\vec{z}) \approx (J(\vec{z}^*)^T J(\vec{z}^*))^{-1}.$$

(8)

where the elements in the Jacobian are given by

$$J_{ij}(\vec{z}) = \frac{\partial f_i(\vec{z})}{\partial z_j}, i = 1, 2, \ldots, n; j = 1, \ldots, m,$$

(9)

where $m$ is the length of $\vec{z}$. The covariance matrix is a square matrix, here $3 \times 3$, where $\text{diag}(\text{Cov}(\vec{z}^*))$ is the diagonal element in row $j$. Using a linear approximation $F(\vec{z} + \Delta \vec{z}) \approx F(\vec{z}^*) + J(\vec{z}^*) \Delta \vec{z}$ and neglecting cross correlation between parameters, the 95% confidence interval for the estimated parameters

$$z_j^* \pm 1.96 \cdot \text{diag}(\text{Cov}(\vec{z}^*))^{1/2}, j = 1, 2, 3,$$

(10)

where the factor 1.96 is the upper standard normal deviate for the 97.5 percentile point (Aster et al., 2005). Donaldson and Schnabl (1987) compared different types of linearization methods for calculating confidence regions and concluded that the above mentioned method was as good as any of the more complex methods suggested. However, the validity of the linear approximation should be assessed before trusting the resulting confidence values, for instance using curvature measure of nonlinearity (Bates and Watts, 1980). Due to all the other simplifications made, such assessment is not performed here.

The 95% confidence interval of the parameter vector is

$$[\theta, \sigma_x, \sigma_y] = [1.2453 \pm 0.2270, 2.0170 \pm 0.2692, 3.3012 \pm 0.4714].$$

(11)

Hence the estimated parameter vector, $\vec{z}^*$ and the lower and upper bound $z_{\min}$ and $z_{\max}$ are

$$z^* = [1.2453, 2.0170, 3.3012]$$

(12)

$$z_{\min} = [1.0183, 1.7478, 2.8298]$$

$$z_{\max} = [1.4723, 2.2862, 3.7726].$$

The resulting ellipse using $\vec{z}^*$ and $c_0 = 6 \times 10^{-3}$ kg/m$^3$ is shown in Fig. 2b.

Fig. 3a and b shows the simulated and the approximated CO2 leakage concentration, as well as the difference between them, along cross sections aligned with the minor and major axes. Note that the approximated concentration is overestimated close to the leakage point, but underestimated further away. It is further noticed that the function used, Eq. (3), is unable to account for the lack of symmetry in the concentration field.

Using $c_0 = 6 \times 10^{-3}$ kg/m$^3$ and $c_t = 0.226 \times 10^{-3}$ kg/m$^3$ in Eq. (5), and the parameter vectors in Eq. (12), results in the three ellipses shown in Fig. 4. Changing $z_2 = \sigma_x$ or $z_3 = \sigma_y$ will result in a change
Fig. 2. Left: Simulated CO₂ concentration along the seafloor. The white and black contour lines illustrate the area where the concentration is $0.226 \times 10^{-3}$ and $2.26 \times 10^{-3}$ kg/m³, respectively. They represent estimated natural variability and theoretical detection limit, see next section. Right: Least square approximation of the family functions in Eq. (3).

Fig. 3. Concentration distribution along the major (left) and minor (right) semi axes of the simulated (black) footprint, the estimated footprint (blue) and the difference between the two (red). (For interpretation of the references to color in this figure legend, the reader is referred to the web version of this article.)

of the area inside of the corresponding ellipse. Changing $\theta$ does not represent an area change, but due to the change in direction it is still of great importance regarding sensor placement.

2.3. Quantifying the probability of detecting a leak

Given a leak in the area, the methods from the previous two subsections give us the tools to quantify where and how it will appear. The last thing to establish is the detection limit of the substance in question, i.e. instrument accuracy and statistically significant signal. Once this is in place a cost function can be defined using probability of detection as a metric.

In general, the theoretical precision for measuring total inorganic carbon ($c_t$) is $\sim 0.090 \times 10^{-3}$ kg/m³ (Dickson et al., 2007). However; the natural variability, i.e. the seasonal variability in biological production and ocean physics, throughout a season in the North Sea typically varies between $2.260 \times 10^{-3}$ kg/m³ and $4.520 \times 10^{-3}$ kg/m³ (Omar et al., 2005; Salt et al., 2013). According to Omar et al. (2005) and Botnen et al. (2015) correcting for the natural variability and the anthropogenic trend any additional changes in $c_t$ stems from leakage of CO₂. In the following the threshold of detecting a potential is set to $c_t = 0.226 \times 10^{-3}$ kg/m³, shown as a white contour line in Fig. 2.

Using the threshold concentration for detection ($c_t$), the footprint estimation $G(x; z)$, Eq. (5), and using $c_0 = 6 \times 10^{-3}$ kg/m³, the border between the detectable and non-detectable leakage is given by Eq. (6).

A sensor placed at location $x$ inside this ellipse will detect a leakage at $x_0$. Due to the assumptions that the parameter vector $z$ to be independent of leakage location, the problem can readily be inverted; A sensor placed at $x$ can detect leakage from all points $x_0$ inside the ellipse, Eq. (6), using $x_0$ as the independent variable. Summing the probability of leakage inside this detection ellipse results in the probability to detect a leakage if sensor is placed at $x$.

The optimization problem is hence how to place a number of sensors in a manner that combined have the highest probability of detecting the leak. This is solved using Matlab’s built-in genetic algorithm, ga, with a population size of 100 individuals. Each
individual in the population consists of a position and a detection ellipse for each of the available sensors. The cost function for each individual is the probability of the leak being inside of the sum of detection ellipses. The genetic algorithm will evolve the population toward higher probable detection individuals.

3. Results

Fig. 5 shows the optimal placement of sensors when increasing the number from one to four. The optimal algorithm is not to place the first sensor where the probability of leakage is highest, followed by the second sensor where it is second highest leakage probability and so forth. Several potential leakage locations might be present inside an area covered by a sensor. The figure also illustrates a characteristic of the Genetic Algorithm; notice how the position of the second sensor changes when increasing the number of sensors from two to three. The genetic algorithm only guaranty to give a solution close to global extremum of the cost function. If two close solutions exists other constraints, such as vulnerable areas or cost, determines the sensor layout.

As expected the probability of detecting a leak increases with the number of sensor available, Fig. 6. This figure demonstrates the ability of the procedure to quantify the leak detection capability of a sensor grid, and perform sensitivity analysis caused by parameter and input uncertainties. As the number of sensors increases the three different parameter estimations given in Eq. (12) give increasing relative difference.

Due to the many simplifications and assumptions made the numerical values should be used with caution. However placing sensors in an equally spaced grid gives a 12% probability of detecting leakage using 9 sensors and 22% for 16 sensors, compared to respectively 21% and 32% in an optimal setting. As a consequence, optimal layout of the sensors offers same detection probability using fewer sensors. Fig. 7 shows optimal placement of four sensors for the parameter vectors given in Eq. (12). A change in the estimated parameters does not only change the size of the detection ellipse but also change its rotation, as seen in Fig. 4. When the detection ellipse rotate the sensor will have to move accordingly to monitor the same leakage points.

As a final result, Fig. 8 compare different detection thresholds $c_t$, 10$c_t$ and 0.4$c_t$. This demonstrated the need for a proper baseline in order to reduce the detection threshold from 10$c_t$, natural variability, to $c_t$ using the procedures in Botnen et al. (2015).

4. Discussion

The monitor design is based on (1) identification of possible seep locations, (2) characteristics of seep to the water column and (3) the ability to detect elevated CO2 concentrations. The first is a required part of site characterization. The two latter will partially be covered by risk/impact assessments. Presently there is a lack of data and procedures to produce a robust baseline. This study illustrates the necessity of a comprehensive field activity. For instance the
simplified seep characteristics used in Section 2.2 represent a rough estimate based on numerical simulations.

This study does not include spatial dependency on flux rates, small scale mixing and local topography. Further, the symmetry in the detection ellipses does not fully capture the anisotropy of the predicted CO₂ dilution away from the source, Fig. 3. This is necessary simplifications for an efficient inversion from the source to the sensor placement in Section 2.3. Use of more anisotropic functions will have to be addressed in the future, Eq. (3).

One of the purposes of the monitoring program will be to increase the quality of the baseline by adding new data. For instance, long time series will reduce uncertainties in all scenario predictions. Together with better calibration of sensors, the detection threshold can be reduced, resulting in increased detection probability, Fig. 8.

There may be several combinations of sensor placement that give almost equal detection probability. Constraints can lead to choosing a layout other than the optimal solution, such as for instance investment and operational cost. Some of these might be included in the cost function.

Acknowledgements

This work has been funded by SUCCESS Centre for CO₂ Storage under grant 193825/S60 from Research Council of Norway (RCN). In addition, the research leading to these results has received funding from the European Community’s Seventh Framework Programme (FP7/2007–2013) under grant agreement no. 265847.

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