

1 **Probabilistic electrical resistivity tomography of a CO₂ se-**
2 **questration analog**

3 Tobias Lochbühler^{1*}, Stephen J. Breen^{2,3}, Russell L. Detwiler², Jasper A. Vrugt^{2,4},
4 Niklas Linde¹

5

6 ¹ Applied and Environmental Geophysics Group, Institute of Earth Sciences, Faculty
7 of Geosciences and Environment, University of Lausanne, Lausanne, Switzerland

8 ² Department of Civil and Environmental Engineering, University of California Irvine,
9 Irvine, CA, USA

10 ³ now at Department of Earth and Planetary Science, University of California Berke-
11 ley, Berkeley, CA, USA

12 ⁴ Department of Earth System Science, University of California Irvine, Irvine, CA,
13 USA

14 *corresponding author: Tobias.Lochbuehler@unil.ch

15

Abstract

16 Electrical resistivity tomography (ERT) is a well-established method for geophysical
17 characterization and has shown potential for monitoring geologic CO₂ sequestration,
18 due to its sensitivity to electrical resistivity contrasts generated by liquid/gas sat-
19 uration variability. In contrast to deterministic inversion approaches, probabilistic

20 inversion provides the full posterior probability density function of the saturation
21 field and accounts for the uncertainties inherent in the petrophysical parameters
22 relating the resistivity to saturation. In this study, the data are from benchtop
23 ERT experiments conducted during gas injection into a quasi-2D brine-saturated
24 sand chamber with a packing that mimics a simple anticlinal geological reservoir.
25 The saturation fields are estimated by Markov chain Monte Carlo inversion of the
26 measured data and compared to independent saturation measurements from light
27 transmission through the chamber. Different model parameterizations are evalu-
28 ated in terms of the recovered saturation and petrophysical parameter values. The
29 saturation field is parameterized (1) in cartesian coordinates, (2) by means of its
30 discrete cosine transform coefficients, and (3) by fixed saturation values in struc-
31 tural elements whose shape and location is assumed known or represented by an
32 arbitrary Gaussian bell structure. Results show that the estimated saturation fields
33 are in overall agreement with saturations measured by light transmission, but differ
34 strongly in terms of parameter estimates, parameter uncertainties and computa-
35 tional intensity. Discretization in the frequency domain (as in the discrete cosine
36 transform parameterization) provides more accurate models at a lower computa-
37 tional cost compared to spatially discretized (cartesian) models. *A priori* knowledge
38 about the expected geologic structures allows for non-discretized model descriptions
39 with markedly reduced degrees of freedom. Constraining the solutions to the known
40 injected gas volume improved estimates of saturation and parameter values of the
41 petrophysical relationship.

42 1 Introduction

43 Geophysical monitoring of subsurface processes is a requirement for the effective man-
44 agement of hydrocarbon and geothermal resources, and to assess the integrity of storage
45 units for sequestered CO₂ or nuclear waste (e.g., San Andres and Pedersen, 1993;
46 Li, 2003; Chadwick et al., 2005; Orange et al., 2009; Bhuyian et al., 2012). Adequate
47 monitoring tools provide time-lapse data that allow changes in subsurface properties to
48 be detected and analyzed. Recovering the subsurface properties involves geophysical
49 inversion, that is, the inference of a set of model parameters \mathbf{m} from a set of data \mathbf{d} . In
50 this study, the focus is on geophysical monitoring of geologic CO₂ sequestration, where
51 electrical resistivity tomography (ERT) has shown great potential (Christensen et al.,
52 2006; Nakatsuka et al., 2010; al Hagrey, 2011; al Hagrey et al., 2013; Bergmann et al.,
53 2012; Carrigan et al., 2013; Doetsch et al., 2013). The benefits of ERT arise from the
54 sensitivity of electrical resistivity upon liquid/gas saturation and from well-established
55 and cost-efficient techniques for sensor installations at the surface and within boreholes
56 (Ramirez et al., 2003; Slater et al., 2000).

57 Inverse problems can be tackled deterministically (e.g., Menke, 1989) or probabilis-
58 tically (e.g., Tarantola, 2005). We herein use a probabilistic approach, namely Markov
59 chain Monte Carlo (MCMC) sampling of the posterior probability density function (pdf)
60 (Mosegaard and Tarantola, 1995; Sambridge and Mosegaard, 2002). Obtaining a full
61 marginal pdf for each model parameter is especially beneficial when the interest is not
62 solely on the estimated parameter value itself but also on its uncertainty. If, for example,

63 the objective is to locate possible leakage of injected CO₂, one single model as obtained
64 by deterministic inversion is not enough to assess the risk that leakage takes place.

65 Geophysical inversion results are dependent on the entire modeling process, including
66 the formulation and accuracy of the forward problem, the data quality and processing,
67 and the formulation and parameterization of the inverse problem. Adequate analysis
68 of these possible sources of error and bias is an active field of research (e.g., Ory and
69 Pratt, 1995; Trampert and Snieder, 1996; Scales and Tenorio, 2001; Kalscheuer and
70 Pedersen, 2007; Hansen et al., 2014). A better understanding of these error sources
71 will improve the resulting inverse models or at least help to better characterize model
72 resolution and uncertainty. In this study, we probabilistically invert ERT data to recover
73 the spatial saturation field in 2D. While the forward formulation and the data remain
74 unchanged, the inversions are repeated for different parameterizations of the spatial
75 water saturation distribution. This allows us to highlight benefits and limitations of
76 different model parameterizations in terms of the estimates of the saturation field and
77 petrophysical parameters, as well as their computational requirements and dependence
78 on additional information.

79 This research builds on the work by Breen et al. (2012). They recorded time-lapse
80 ERT data for a brine-saturated sand chamber during injection of air, a reasonable sur-
81 rogate for supercritical CO₂. The sand was arranged to mimic a geologic formation tar-
82 geted for CO₂ storage in the form of an anticlinal trap, the sand chamber can thus be seen
83 as a reservoir analog. They inverted for resistivity models using standard smoothness-
84 constrained deterministic inversion before translating them into saturation models as-

85 suming a known petrophysical relation. The resulting 2D saturation models were com-
86 pared to high-resolution saturation images obtained with a CCD (charge-coupled device)
87 camera. These ERT data are here inverted within a probabilistic framework and the
88 obtained models are compared to the inversion results and the CCD images by Breen
89 et al. (2012).

90 The ERT data were acquired in a laboratory environment, which constitutes a com-
91 promise between data from real field experiments and data from entirely numerical
92 studies. Unlike synthetic data, the available lab data allow investigating measurement-
93 related issues and possible model bias, since synthetic data are usually contaminated
94 with zero-mean random noise only. At the same time, the laboratory environment pro-
95 vides full control and knowledge of the underlying 'geology' and the resulting saturation
96 field which enables a detailed quality assessment of the inverse models. Examples of
97 recent bench-scale analogs of ERT monitoring experiments include the work of Wagner
98 et al. (2012) and Pollock and Cirpka (2012).

99 **2 Methods**

100 **2.1 The Forward Problem**

101 The principle of ERT surveys is the sequential injection of electrical currents between
102 many pairs of electrodes distributed on the surface or within boreholes. Simultaneously,
103 resulting potential differences away from the injection pairs are measured across other
104 electrode pairs in the array. These voltages are a function of the local electrical resis-

105 tivity distribution (unknown), the source current magnitude (known), and the electrode
 106 geometries (known). The forward problem in ERT thus consists of calculating the elec-
 107 trical potential differences for all pairs of measurement and current injection electrodes
 108 for a given resistivity model, where the electrodes are considered as point-electrodes.
 109 This involves solving Poisson’s equation for the electrical potential, here performed on
 110 a finite difference grid (Binley and Kemna, 2005).

111 The two experimental relations of Archie (1942) provide a petrophysical link between
 112 the bulk resistivity field $\boldsymbol{\rho}$ and the spatial distribution of fluid saturation \mathbf{S}_w for partially
 113 saturated porous media:

$$\boldsymbol{\rho} = \rho_w \varphi^{-m} \mathbf{S}_w^{-n}, \quad (1)$$

114 where ρ_w is the resistivity of the pore fluid (here, water), φ is the porosity, m and n are
 115 the cementation and saturation exponents, respectively. The dimensions of $\boldsymbol{\rho}$ and \mathbf{S}_w
 116 are given by $N_x \times N_z$, with N_x and N_z being the grid dimensions. Equation (1) is valid
 117 when φ , m and n are constant throughout the domain and when surface conductivity is
 118 ignored (Waxman and Smits, 2003). Replacing φ^{-m} by the formation factor F yields

$$\boldsymbol{\rho} = \rho_w F \mathbf{S}_w^{-n}. \quad (2)$$

119 The product $\rho_w F$ is the bulk resistivity at full saturation, often referred to as ρ_b . The
 120 basic assumption behind this relationship is that all resistivity changes are related to
 121 changes in saturation. This means that at full saturation $\boldsymbol{\rho} = \rho_b \mathbf{1}_{N_x \times N_z}$, where $\mathbf{1}$ is
 122 a matrix filled with ones. Simultaneous estimation of ρ_b and n allows inverting for \mathbf{S}_w

123 directly. The model vector is then

$$\mathbf{m} = \{\mathbf{S}_w, \rho_b, n\} \quad (3)$$

124 of dimension $N_x \times N_z + 2$ and the forward problem is

$$\mathbf{d} = g(\mathbf{m}) + \boldsymbol{\varepsilon}, \quad (4)$$

125 where $g(\mathbf{m})$ is the forward response of \mathbf{m} and $\boldsymbol{\varepsilon}$ is an error term summarizing all mea-
126 surement and modeling errors.

127 **2.2 Experimental Setup**

128 A full description of the experiment and the measurement system is given by Breen et al.
129 (2012). We only summarize the main elements of the experimental setup here (see also
130 Figure 1).

131 A translucent sand chamber with dimensions of 57 cm height \times 28 cm width \times 1 cm
132 depth was constructed to allow for measurement of saturation with ERT and light trans-
133 mission concurrently. Along both long sides, twenty-one stainless steel electrodes were
134 inserted 2-3 mm into the sand, through a non-conducting plastic gasket. The cham-
135 ber was filled with two quartz sands of different sizes (d_{50} of 0.29 mm and 0.53 mm),
136 with finer on top. Micro-layering was generated within each layer by pouring the sand
137 through a series of screens in discrete intervals, with the intention of mimicking a typical
138 sedimentary formation. The sand-filled chamber was mounted vertically in front of a
139 uniform, well-controlled light source. A 12-bit CCD camera took images of the sand
140 chamber with its focal plane 1.5 m away, yielding a pixel resolution of 0.2 mm \times 0.2 mm.

141 Saturation fields were calculated from grayscale pixel intensities using a well-established
142 method proposed by Tidwell and Glass (1994) and further developed by Niemet and
143 Selker (2001).

144 In a single ERT scan, the data acquisition system generated 1,536 four-pole data
145 points, predominantly in a rotating dipole-dipole orientation. The sand/fluid system
146 was held in steady state between injections for the ERT scan, which took approximately
147 eight minutes. ERT data were inverted according to the deterministic Occam's inver-
148 sion methodology (Constable et al., 1987), with a differencing scheme to improve the
149 performance of time-lapse inversion (LaBrecque and Yang, 2001). Archie's 2nd law was
150 used with *a priori* estimates of parameter values to convert resistivity to saturation.
151 The background fluid was a potassium-chloride solution with $1.6 \Omega\text{m}$ resistivity, similar
152 to brine found in CO_2 sequestration reservoirs. Because the translucent sand chamber
153 is unable to withstand reservoir pressures and temperatures, air was used as a resistive,
154 non-wetting surrogate for supercritical CO_2 . The air was injected at 1 ml/min from a
155 small tube near the bottom of the chamber and allowed to migrate buoyantly toward
156 the fine sand barrier, where a plume developed over time. In this study, we evaluate a
157 representative ERT data set taken after 28 ml had been injected.

158 [Figure 1 about here.]

159 **2.3 Markov Chain Monte Carlo Inversion**

160 In probabilistic inversions, the space of possible models is randomly sampled. The
161 objective is to find an ensemble of models that are in agreement with the observed data

162 and with available *a priori* information. The probability of a model to be part of the
 163 posterior ensemble, $p(\mathbf{m}|\mathbf{d})$, is given by Bayes rule (e.g., Tarantola, 2005)

$$p(\mathbf{m}|\mathbf{d}) = c p(\mathbf{m}) p(\mathbf{d}|\mathbf{m}), \quad (5)$$

164 where c is a normalization constant, $p(\mathbf{m})$ is the prior distribution and $p(\mathbf{d}|\mathbf{m}) \equiv L(\mathbf{m}|\mathbf{d})$
 165 is the likelihood function. The prior quantifies the probability of a model based on
 166 *a priori* knowledge about the model that is independent of the data. This includes
 167 knowledge about expected parameter ranges, the shape of the parameter distributions,
 168 or expected model morphologies (e.g., Mariethoz et al., 2010; Hansen et al., 2012). The
 169 likelihood term describes the probability that the observed data are a result of a proposed
 170 model, it is thus a function of the data misfit between observed data, \mathbf{d} , and the data
 171 predicted by the model, \mathbf{d}^{pred} . If we assume that the data residuals are uncorrelated
 172 and normally distributed, the likelihood function, $L(\mathbf{m}|\mathbf{d})$, is given by

$$L(\mathbf{m}|\mathbf{d}) = \prod_{i=1}^N \frac{1}{\sqrt{2\pi\sigma_i^2}} \exp \left[-\frac{1}{2} \frac{(d_i^{\text{pred}}(\mathbf{m}) - d_i)^2}{\sigma_i^2} \right], \quad (6)$$

173 where N is the number of data points and σ_i denotes the standard deviation of the i -th
 174 data point.

175 Metropolis sampling (Metropolis et al., 1953) offers a means to efficiently explore
 176 the posterior pdf, since regions in the solution space with high posterior probability are
 177 sampled with a higher frequency than regions of low probability. If proposal states are
 178 drawn from uniform prior distributions as we do herein, the probability of accepting a
 179 proposed model, \mathbf{m}_{prop} , and moving away from the present model state, \mathbf{m} , is given by

180 (Mosegaard and Tarantola, 1995)

$$\alpha = \min \left\{ 1, \frac{L(\mathbf{m}_{\text{prop}}|\mathbf{d})}{L(\mathbf{m}|\mathbf{d})} \right\}. \quad (7)$$

181 Generation of a new model state \mathbf{m}_{prop} requires perturbation of the present state
182 \mathbf{m} . The magnitude and the type of perturbation, which signifies the step in the random
183 walk, strongly controls the performance of MCMC sampling. While large perturbations
184 potentially sample the entire solution space, convergence can be slow. Small perturba-
185 tions promise faster convergence, but risk missing possible solutions and getting stuck
186 in local optima (e.g., Gelman and Rubin, 1992). For low dimensional problems, the
187 model update can be based on adding random perturbations to each individual param-
188 eter (e.g., Metropolis et al., 1953). In applied geophysics, the dimensionality of the
189 inverse problem is usually rather high since we are interested in spatially distributed
190 property values. A means to perturb the present model state in high dimensions is the
191 geostatistical approach, where groups of randomly distributed cells or blocks of cells
192 are resimulated in each iteration while honoring the underlying geostatistical spatial
193 dependencies (Mariethoz et al., 2010; Hansen et al., 2012; Cordua et al., 2012). This
194 method, however, requires explicit knowledge about the expected two- or multiple-point
195 statistical relations and the geostatistical simulations can be CPU-expensive.

196 An alternative way to tackle high dimensional MCMC problems is to store past model
197 states in an archive and to generate new states by recombination of old ones. This is the
198 basic idea of the DREAM_(ZS) algorithm (Vrugt et al., 2008; ter Braak and Vrugt, 2008;
199 Vrugt et al., 2009), which has been enhanced with multi-try sampling to simultaneously

200 create multiple different proposals in each chain and thus to speed up the search efficiency
 201 on a distributed computing network (MT-DREAM_(ZS), Laloy and Vrugt, 2012). MT-
 202 DREAM_(ZS) has been successfully used to estimate hundreds of independent parameters
 203 (Laloy and Vrugt, 2012; Rosas-Carbajal et al., 2014). In the algorithm, K ($K > 2$) chains
 204 are run in parallel and proposals in each chain are generated by adding to the present
 205 state the difference of two or more past states sampled from an archive. Furthermore,
 206 subspace sampling is implemented, where the choice of updated dimensions (indexed j
 207 in Equation 8) is based on a geometric series of crossover values and bounded between
 208 1 and the dimensionality D . A proposal jump within the i -th chain is then

$$\Delta_j^i = (\mathbf{1}_{D'} + \mathbf{e})\gamma(D')[\mathbf{z}_j^{r_1} - \mathbf{z}_j^{r_2}] + \epsilon, \quad (8)$$

209 where D' is the number of updated dimensions, $\mathbf{1}_{D'}$ is a unit vector of dimension D'
 210 and $\mathbf{z}_j^{r_1}$ and $\mathbf{z}_j^{r_2}$ ($r_1 \neq r_2 \neq i$) are samples from the archive of old states, \mathbf{Z} . Ergodicity
 211 is ensured by $\mathbf{e} \sim \mathcal{U}_{D'}(-b, b)$ and $\epsilon \sim \mathcal{N}_{D'}(0, b^*)$, where b and b^* are small compared
 212 to the width of the target distribution. Based on Random Walk Metropolis, the jump
 213 rate gamma is derived from $\gamma(D') = 2.4/\sqrt{2D'}$, but periodically set to one to enable
 214 sampling of disconnected posterior modes. For all elements of D unequal to j , $\Delta^i = 0$.
 215 The proposal state is then calculated using

$$\mathbf{m}_{\text{prop}}^i = \mathbf{m}^i + \Delta^i, \quad (9)$$

216 where \mathbf{m}^i denotes the present state of the i -th Markov chain. For a detailed description
 217 of the algorithm and the algorithmic parameters we refer to Laloy and Vrugt (2012).

218 To assess whether the algorithm has converged, we use the convergence diagnostics

219 presented by Gelman and Rubin (1992), where the change of certain characteristics of the
220 target distribution is monitored within a chain and across parallel chains. As proposed
221 by the authors, convergence is assumed to be reached when the \hat{R} -value (see original
222 publication) is below a value of 1.2.

223 2.4 Error Description

224 Since the purpose of this paper is to analyze possible errors related to the model param-
225 eterization, we seek to reduce all other error sources. To do so, we separated the error
226 term in Equation (4), $\boldsymbol{\varepsilon}$, into a part that is systematic, $\boldsymbol{\varepsilon}_{\text{sys}}$, and a part that depends
227 on the modeling, the setting and that includes any random error, $\boldsymbol{\varepsilon}_l$. The systematic
228 error $\boldsymbol{\varepsilon}_{\text{sys}}$ contains all errors independent of saturation, parameterization and repetition.
229 They will repeat in each inversion run, for example, measurement bias due to damaged
230 electrodes, errors due to inaccuracies in the forward problem or numerical errors. The
231 second error term, $\boldsymbol{\varepsilon}_l$, describes errors related to the saturation, to the model parame-
232 terization and all random measurement errors. This error will change in each inversion
233 run. We can then rewrite the forward problem

$$\mathbf{d} = g(\mathbf{m}_l) + \boldsymbol{\varepsilon}_{\text{sys}} + \boldsymbol{\varepsilon}_l, \quad (10)$$

234 where l is a case index.

235 In a preliminary inversion, we calculated the posterior distribution of the uniform
236 background resistivity when the chamber is entirely water saturated. This is a well-posed
237 problem since we use all 1,536 data to estimate only one parameter, and its distribution is
238 therefore very narrow. From this posterior, we extract the mean background resistivity,

239 $\bar{\rho}_b$ (which is an estimate of ρ_b), and its standard deviation, σ_{ρ_b} . Adjusting Equation (10)
 240 to the saturated, uniform case (indexed *sat*) yields

$$\mathbf{d}_{sat} = g(\rho_b) + \boldsymbol{\varepsilon}_{sys} + \boldsymbol{\varepsilon}_{sat}, \quad (11)$$

241 where the data residuals are (e.g., LaBrecque and Yang, 2001; Doetsch et al., 2010)

$$\mathbf{r} = \mathbf{d}_{sat} - g(\rho_b) = \boldsymbol{\varepsilon}_{sys} + \boldsymbol{\varepsilon}_{sat}. \quad (12)$$

242 In subsequent inversion runs, we do not invert for \mathbf{d} , but for $\mathbf{d}' = \mathbf{d} - \mathbf{r}$ so that Equation
 243 (10) becomes

$$\mathbf{d}' = g(\mathbf{m}_l) + (\boldsymbol{\varepsilon}_l - \boldsymbol{\varepsilon}_{sat}), \quad (13)$$

244 where $\boldsymbol{\varepsilon}_{sys}$ is eliminated.

245 2.5 Model Parameterization

246 Geophysical forward problems are typically solved by approximate numerical formula-
 247 tions on finite element or finite difference grids. The model is parameterized by grid
 248 cells at a discretization that depends on the desired resolution and the available com-
 249 putational resources. In inverse modeling, the parameterization is typically identical to
 250 that of the forward problem. This is not a necessity. In many cases it is computationally
 251 beneficial to reduce the number of model parameters in the inverse model. Reduction of
 252 the model dimensions is particularly important for Bayesian inversion, since with grow-
 253 ing number of free parameters the solution space becomes increasingly void and MCMC
 254 sampling very inefficient (Curtis and Lomax, 2001).

255 Models can be represented by an expansion of base functions such that (e.g., Sam-
256 bridge et al., 2013; Linde, 2014)

$$m(\mathbf{x}) = \sum_{i=1}^k m_i \phi_i(\mathbf{x}), \quad (14)$$

257 meaning that the model m at location \mathbf{x} is given by the coefficients m_i , where i denotes
258 the parameter index, and the base functions ϕ_i . In a cartesian parameterization, for ex-
259 ample, ϕ_i are boxcar functions (or, polynomials of degree zero) that are one at the i -th
260 cell and zero elsewhere and m_i are the parameter values. Base function parameteriza-
261 tions require spatial or spectral discretization of the model space so that the discretized
262 units are weighted by their coefficients m_i . Their potential in terms of model space re-
263 duction is thus limited if an adequate resolution is to be maintained. Generally, no prior
264 information is needed about expected structures to formulate such parameterizations.

265 Alternatively, models can be parameterized by objects of fixed or arbitrary shape
266 and size (e.g., Ramirez et al., 2005). Such non-discretized, 'object-based' parameteriza-
267 tions allow for very sparse parameter spaces, but require at least some prior knowledge
268 about the expected geological structures. In this study, we use localized (cartesian) and
269 frequency-based base functions, as well as two kinds of object-based parameterizations.

270 The free parameters in this study are the parameters that define the saturation field
271 \mathbf{S}_w , the background resistivity ρ_b , the saturation exponent n and the relative error level
272 σ_{rel} where $\sigma_{\text{rel}} d_i = \sigma_i$. The chamber is discretized by 91×44 cells, which corresponds
273 to a cell size of about 0.6 cm in both directions. Note that even though the model is
274 discretized and parameterized in different ways in this study, it is always retransformed

275 to this fine cartesian grid before the forward problem is solved.

276 To allow for the widest possible uncertainties, we assume uniform prior distributions
277 for all parameters. This means that each parameter value is equally probable *a priori*
278 within its respective range. The saturation parameters depend on the model parame-
279 terization, as described below. In cases where we directly invert for saturation values,
280 these are assumed to follow a uniform distribution between 0.1 and 1. The distribution
281 of the background resistivity is approximately known from preliminary inversion (see
282 previous section), and it is kept a free parameter allowed to vary within the interval
283 $[\bar{\rho}_b - 3\sigma_{\rho_b}, \bar{\rho}_b + 3\sigma_{\rho_b}]$. The saturation exponent n is sampled between 1 and 3 (e.g.,
284 Donaldson and Siddiqui, 1989; Suman and Knight, 1997). The relative error level σ_{rel} is
285 assumed to follow a Jeffreys prior (Tarantola, 2005), with range between 0.25 and 10%.
286 Thus, the error levels are distributed uniformly on a logarithmic scale between these
287 bounds. Estimating the measurement errors amounts to hierarchical Bayesian inference
288 (e.g., Malinverno and Briggs, 2004; Bodin et al., 2012).

289 **2.5.1 Cartesian Parameterization**

290 A simple way to reduce the parameter space of the inverse model is to coarsen the grid of
291 the forward problem. Here, we represent the saturation field by a regular grid of 19×9
292 rectangular cells, thus reducing the model space from 4,004 to 171 parameters. To solve
293 the forward problem, the coarse grid is linearly interpolated to the uncoarsened, fine grid.
294 Despite the relatively coarse discretization, the number of parameters is still sufficiently
295 large to be challenging for MCMC simulation. Note that for probabilistic inversions using

296 cartesian parameters the effective number of degrees of freedom is typically reduced by
297 regularization (e.g., Rosas-Carbajal et al., 2014) or by the use of constrained priors
298 (e.g., Hansen et al., 2012) to maintain an acceptable CPU-intensity.

299 [Figure 2 about here.]

300 **2.5.2 Discrete Cosine Transform**

301 The use of orthogonal base functions in the frequency-amplitude domain and their co-
302 efficients is becoming increasingly popular in geophysics to represent fields of spatially
303 distributed properties (e.g., Jafarpour, 2011; Linde and Vrugt, 2013). Base functions
304 such as the wavelet or the cosine transform exploit the spatial correlation between sub-
305 surface properties which allows for efficient model space compression. For instance, a
306 subsurface with constant or gradually varying properties is adequately represented with
307 just a few terms of an appropriate base function. Many different base functions have been
308 developed and applied to particular problems, mainly in the field of image processing.
309 In geophysics, the most widely used functions are the discrete cosine transform (DCT,
310 Jafarpour et al., 2009, 2010; Linde and Vrugt, 2013) and the wavelet transform (e.g.,
311 Jafarpour, 2011; Davis and Li, 2011). Model compression is performed by setting the co-
312 efficients of the base function terms beyond a certain threshold equal to zero. The choice
313 of this threshold level is a trade-off between the desired resolution and the dimension-
314 ality of the model parameter space. If strong prior information on the expected model
315 structures is available, compression can be based on determination of dominant (most
316 informative) transform coefficients (Jafarpour et al., 2009; Jafarpour, 2011). Without

317 prior information, the typical procedure is to truncate the high-frequency terms of the
 318 corresponding transform and to maintain a fixed number of low-frequency terms (e.g.,
 319 Linde and Vrugt, 2013). In this study, we use the DCT. This approach exhibits superior
 320 compression power over the wavelet transform as its base functions are not spatially
 321 localized.

322 For a uniformly discretized saturation model $\mathbf{S} \in \mathbb{R}^{N_x \times N_z}$, the DCT-II representation
 323 in 2D is given by (Ahmed et al., 1974)

$$B(k_x, k_z) = \alpha_{k_x} \alpha_{k_z} \sum_{x=0}^{N_x-1} \sum_{z=0}^{N_z-1} S(x, z) \cos \frac{\pi(2x+1)k_x}{2N_x} \cos \frac{\pi(2z+1)k_z}{2N_z}, \quad (15)$$

324 where

$$\alpha_{k_x} = \begin{cases} \frac{1}{\sqrt{N_x}}, k_x = 0 \\ \sqrt{\frac{2}{N_x}}, 1 \leq k_x \leq N_x - 1 \end{cases}$$

325 and

$$\alpha_{k_z} = \begin{cases} \frac{1}{\sqrt{N_z}}, k_z = 0 \\ \sqrt{\frac{2}{N_z}}, 1 \leq k_z \leq N_z - 1. \end{cases}$$

326 where the DCT coefficients in \mathbf{B} constitute the unknown model parameters.

327 We tested two different choices for truncation of coefficients, with different frequency
 328 content in the set of maintained coefficients. In the first case, we kept the $n = 100$
 329 coefficients of a 10×10 box in the low frequency corner of the transform space as free
 330 parameters in the inversion, whereas the other coefficients were set to zero and thus
 331 discarded (c.f., DCT-A in Figure 2). Given that the original cartesian grid has 4,004
 332 cells, the compression is 97.5%. In the second case, we considered as parameters the
 333 105 low-frequency coefficients arranged in a triangular block of the transform space (c.f.,

334 DCT-B in Figure 2). This latter choice has the advantage of containing more high-
 335 frequency coefficients in the x - and z - direction. Both are reasonable choices when no
 336 prior information about the expected frequency content in the inverse models is available.
 337 The prior range of the DCT coefficients was chosen such that saturation values in the
 338 expected range between 0.1 and 1 can be adequately represented. Random sampling
 339 of the DCT coefficients can lead to physically unrealistic saturation values when the
 340 individual transform terms are added. We therefore expressed the saturation as

$$\mathbf{S}_w = \text{logit}^{-1}(\mathcal{T}_{DCT}^{-1}(\mathbf{B})), \quad (16)$$

341 where \mathcal{T}_{DCT}^{-1} denotes the inverse DCT. The inverse logit-transform ensures that the
 342 saturation values stay within physical bounds since the logit-transform $\text{logit}(S_w) =$
 343 $\log\left(\frac{S_w}{1-S_w}\right)$ is only defined for $S_w \in [0, 1]$.

344 2.5.3 Structural Prior Parameterization

345 Geological targets subject to monitoring have typically undergone geophysical (seismic)
 346 pre-investigations to map the main geological units (al Hagrey et al., 2013). If the main
 347 geological structures are known, then a direct parameterization can be used and a pixel-
 348 or frequency-based parameterization is unnecessary. We can instead assume the location
 349 and the dimensions of the anticlinal geological trap to be known (c.f., 'Structural Prior'
 350 in Figure 2). The regions above and below the cap are parameterized as zones of uniform
 351 saturation crossed by thin zones that represent possible gas pathways. Within the trap,
 352 we estimate the saturation in the cap top, $S_{w,captop}$, and the saturation difference for
 353 each row of grid cells in the fine cartesian discretization, $\Delta S_w \geq 0$, such that in each

354 i -th row, the saturation is

$$S_{w,i} = S_{w,captop} + \sum_{k=1}^i \Delta S_{w,k}. \quad (17)$$

355 This parameterization allows for different saturation gradients within the cap, including
356 constant and zero gradients. By considering only positive values of ΔS_w physically
357 unrealistic saturation gradients are prevented since then S_w is monotonic increasing
358 from the top of the cap to the bottom. This parameterization involves 14 parameters
359 only: the background water saturation above and below the cap structure, the saturation
360 within the pathway zones, the water saturation within the cap top, and the saturation
361 change for the individual model rows within the cap.

362 **2.5.4 Gaussian Bell Parameterization**

363 Geological reservoirs or storage units are often formed by anticlinal trap structures. We
364 can describe the geological interface as a convex 2D shape using a Gaussian bell curve.
365 By shifting the center of the bell's peak horizontally and vertically and by varying the
366 height and the width of the curve, anticlines of arbitrary shape can be represented. The
367 curve is given by

$$f(x) = a \exp \left[-\frac{(x-b)^2}{2c^2} \right] + d, \quad (18)$$

368 where a , b , c , and d are additional parameters to be estimated jointly with the water
369 saturation above and below the anticline, in the cap top and by the saturation changes
370 within the cap as described in the previous section. In this case the height of the cap
371 is not fixed. We are parameterizing the region within the cap by ten horizontal layers

372 and invert for the saturation change in each layer. Depending on the height of the cap,
 373 the thicknesses of the ten layers are squeezed or stretched and the values of saturation
 374 change are projected on the fine grid of the forward problem by linear interpolation.

375 **3 Results**

376 We performed three different inversion series, and ran different trials for all considered
 377 model parameterizations. The series are based on the injection experiment by Breen
 378 et al. (2012), and the objective is to estimate the saturation field after the injection of
 379 28 ml air. To benchmark the applicability of the methodology presented herein, we first
 380 apply our method to synthetically generated data. Then, the method is applied to real
 381 data measured by Breen et al. (2012). In all inversions we used the standard settings of
 382 the algorithmic parameters of MT-DREAM_(ZS) (Laloy and Vrugt, 2012). Three different
 383 chains are run jointly in parallel and in each chain five different proposals are created
 384 at each iteration and evaluated simultaneously on a distributed computing network to
 385 speed up convergence to a limiting distribution. This requires the use of 15 CPUs.

386 The quality of the inverse saturation models is assessed by comparing the estimated
 387 saturation field, \mathbf{S}_w with the reference field $\mathbf{S}_{w,\text{ref}}$, which is the known saturation field in
 388 the synthetic study and the saturation field inferred from CCD imaging for the real data
 389 studies. We formulate the saturation error, E_{sat} as a pixel-by-pixel difference criterion

$$E_{\text{sat}} = \left\| \frac{1}{\sqrt{N_x N_z}} (\mathbf{S}_w - \mathbf{S}_{w,\text{ref}}) \right\|_2. \quad (19)$$

390 As a global criterion for model adequacy, we use the estimated volume of total injected

391 gas, V_{gas} ,

$$V_{gas} = V_{tot} \varphi (1 - \bar{S}_w), \quad (20)$$

392 where V_{tot} denotes the total volume of the sand chamber and \bar{S}_w is the mean saturation of
393 all model cells. The porosity φ is assumed to be constant and known *a priori*. Adequate
394 models should provide a gas volume estimate close to the true value of 28 ml.

395 **3.1 Synthetic Study**

396 A synthetic test study was conducted to investigate the effect of different model param-
397 eterizations when the true saturation field, the true petrophysical parameters and the
398 actual measurement errors are known. Electrical potential differences were calculated
399 for the saturation field after the 28 ml injection. The saturation was taken from the
400 corresponding CCD image (Figure 3 and Figure 3 (bottom) in Breen et al. (2012)). We
401 defined $\rho_w = 1.6 \Omega\text{m}$, $\varphi = 0.38$, $m = 1.45$ and $n = 2$ and used the petrophysical relation
402 given in Equation (1) to derive the resistivity field for which the forward problem was
403 solved. The synthetic data were contaminated with heteroscedastic Gaussian noise with
404 a standard deviation equal to 0.5 % of the measurement value.

405 The posterior mean values of the estimated saturation fields are shown in Figure 3.
406 Due to the coarse discretization, the cartesian posterior mean model (Figure 3b) pro-
407 vides a very blocky description of the saturation field. The saturation error (Table 2) is
408 large, indicating that the true saturation cannot be adequately represented by the coarse
409 cartesian parameterization. The estimated saturation fields of the DCT parameteriza-
410 tions feature overly smooth interfaces with small inversion artifacts above and below the

411 cap. These deviations are a result of the truncation of the DCT representation (Figure
412 3c-d). The DCT parameterized models are much closer to the true field than the carte-
413 sian models, which is also reflected in the 20 to 30 times smaller saturation error (Table
414 2).

415 Results from the object-based parameterizations (Figure 3e-f) are visually closer to
416 the true saturation field, due to the use of prior information on the expected structures.
417 They exhibit a similar saturation error as the DCT parameterized models (Table 2).
418 Note that in the case of the Gaussian Bell parameterization the estimated shape and
419 location of the trap is very similar to the true shape imposed by the Structural Prior
420 parameterization. Lower estimated saturation values in the central regions below the
421 cap indicate that there is some sensitivity to the saturation change caused by the gas
422 pathway between injection point and the trap structure.

423 All parameterizations overestimate the volume of injected gas (Table 2), which is
424 not surprising due to the underestimation of the saturation within the plume. This
425 problem is quite profound for the DCT-B parameterized models, which provide rather
426 poor gas volume estimates of almost 50 ml. On the contrary, for the Structural Prior
427 parameterization the overestimation of the gas volume is negligible (estimates around
428 30 ml). Detailed prior knowledge about the structural composition of the subsurface
429 thus helped to improve the estimates of this volumetric parameter. The vast differences
430 in the gas volume estimates highlight a strong dependency of the modeling outcome on
431 the choice of the parameterization.

432 Uncertainties of the estimated saturation values are represented by their standard

433 deviation of the saturation estimate in each pixel. They are largest in the corners of the
434 cartesian parameterization with maximum values up to 0.4, reflecting low sensitivities
435 in these regions (Figure 3g). The sharper interfaces between high and low saturation
436 for DCT-B compared to DCT-A are accompanied by higher uncertainties (Figure 3c-d
437 and h-i). Considerable saturation uncertainty with values around 0.4 is also associated
438 with the depth of the upper cap boundary in the Gaussian Bell parameterization (Figure
439 3k). The generally small parameter uncertainties are reflected in the individual posterior
440 realizations with differences between realizations that are very small (Figure 4). This
441 demonstrates that the inverse problem is well-constrained by the relatively large number
442 of data.

443 Estimated data error levels are higher than the contamination error of 0.5 % and vary
444 between the different parameterizations (Figure 5a-e). Since the parameterization is the
445 only possible error source that differs between the shown cases, these results demonstrate
446 that the parameterization constitutes a significant source of error (Trampert and Snieder,
447 1996). The error estimates are lowest for the DCT parameterizations (Figure 5b-c) and
448 higher for the object-based parameterizations (Figure 5d-e). Despite owning the most
449 degrees of freedom, the cartesian models exhibit higher data error estimates than the
450 DCT parameterized models. This shows that the coarse grid does not provide a suitable
451 model representation. The bimodal distribution of error level estimates for the Gaussian
452 Bell case is consistent with the presence of two dominant modes of the posterior models
453 with different heights of the cap (c.f., Figure 3k and 4e).

454 The estimates of the saturation exponent n are close to the true value of 2 for

455 all parameterizations except for DCT-B (Figure 6a-e). The underestimation of n for
456 this case corresponds well to the clear underestimation of the saturation within the cap,
457 since these parameters values counterbalance each other (c.f., Equation (1)) and produce
458 resistivity models with reasonable data predictions.

459 As expected, the number of iterations required to reach convergence depends on the
460 dimensionality of the parameter space (Table 1). The lower the number of parameters,
461 the faster the convergence of MT-DREAM(ZS) to a limiting distribution. Indeed, prior
462 information about the subsurface structure used in the object-based parameterization
463 drastically reduces the CPU requirements.

464 [Figure 3 about here.]

465 [Figure 4 about here.]

466 [Figure 5 about here.]

467 [Figure 6 about here.]

468 [Table 1 about here.]

469 [Table 2 about here.]

470 **3.2 Real Data Study**

471 We now present the results for the experimental data measured by Breen et al. (2012).
472 We focus our attention on the saturation data measured after the injection of 28 ml of
473 gas. Breen et al. (2012) presented the results of a deterministic least-squares inversion,

474 which are used herein for comparative purposes. Figure 7b, taken from Breen et al.
475 (2012), displays the resulting model for the deterministic inversion. This model is overly
476 smooth and features typical inversion artifacts in form of anomalies in the corners of
477 the domain, where the parameter estimates are primarily controlled by the smoothness
478 regularization due to the low sensitivities in these regions. These anomalies are clearly
479 artifacts as they are not detected by the CCD imaging (Figure 7a)

480 Overall, the resulting models from probabilistic inversion provide a sharper image
481 of the saturation distribution (Figure 7a-g). As in the synthetic study, the cartesian
482 grid is too coarse to adequately represent the gas plume (Figure 7c, Table 2). This
483 demonstrates the limitations of cartesian parameterizations for MCMC inversions. As in
484 the synthetic study, the DCT parameterized models are visually closer to the saturation
485 field derived from CCD imaging and their saturation errors are around 20 times lower
486 than for the cartesian models (Figure 7d-e, Table 2). The DCT-B parameterization
487 allows for somewhat sharper interfaces but exhibits spectral artifacts in the horizontal
488 direction. Both object-based parameterizations produce saturation models with a plume
489 that is slightly smaller than observed in the CCD image (Figure 7f-g). In the case of the
490 Gaussian Bell models, this underestimation of the plume dimensions leads to saturation
491 errors that are about 60% higher than those of the Structural Prior parameterizations
492 (Table 2).

493 Parameter uncertainties are generally higher than in the synthetic data study. The
494 uncertainty is largest for the saturation estimates of low-sensitivity cells in the cartesian
495 parameterized models (Figure 7h), in the size of the plume for the DCT-B parameter-

496 ization (Figure 7j) and in the cells defining the upper boundary of the plume in the
497 Gaussian Bell parameterized models (Figure 7l).

498 The relative data errors range between 3.5 and 9 % (Figure 5f-j) and are significantly
499 higher than those observed earlier for the synthetic study. With the exception of the
500 cartesian models, the error estimates generally decrease with increasing dimensionality
501 of the parameter space (MacKay, 2003). The estimates of the saturation exponent vary
502 widely between the different parameterizations (Figure 6f-j). High and low estimates (as
503 observed for the DCT-B and the Structural Prior parameterizations) can be explained
504 by under- and overestimation of the saturation within the plume, respectively. Note that
505 the true value of n is unknown for the real data study.

506 It is worth noting that the results are in general agreement with the findings of the
507 synthetic study. This inspires confidence in the ability of the proposed parameteriza-
508 tion and inversion approach to provide reasonable models, even if the true saturation,
509 petrophysics, and modeling errors are unknown.

510 [Figure 7 about here.]

511 **3.3 Constraining models with the total injected gas volume**

512 In CO₂ storage facilities, the total volume of injected gas is a well-monitored quantity.
513 Assuming that all of the injected gas has been captured in the resolved model domain,
514 this volume provides a strong constraint for the inversion. This assumption is quite
515 realistic in the present case study, as the geometry of the model domain is equivalent to
516 that of the sand chamber. The relationship between the estimated saturation field and

517 the estimated volume of gas within the system, V_{gas} , is given in Equation (20). This
 518 dependency can be imposed as a constraint in two different ways: (i) as a hard constraint,
 519 meaning that only models for which $V_{gas} = V_{inj}$ are drawn as proposal states, where V_{inj}
 520 signifies the known volume of injected gas; or (ii) as a soft constraint, where deviations
 521 between V_{gas} and V_{inj} are penalized. We adopt (ii), such that a poor agreement can
 522 be taken as an indicator that gas has left the domain and that the above-mentioned
 523 assumption is violated. We hence treat V_{inj} as an additional observation, and extend the
 524 likelihood function to account for differences between the observed, V_{inj} , and simulated,
 525 $V_{gas}(\mathbf{m})$, gas volume. The standard deviation of the measured injected gas volume is
 526 assumed to be known and equal to 1% of V_{inj} .

527 We now discuss the results of this new inversion, which hereafter we refer to as con-
 528 strained inversion. The explicit use of the injected gas volume in the likelihood function
 529 has a positive effect on the inversion results. The resulting posterior means of the satu-
 530 ration estimates are closer to the saturation field retrieved by the CCD image compared
 531 to the unconstrained case, in that some of the inversion artifacts in the cartesian and
 532 DCT parameterized models are reduced (Figure 8c-e), and saturation within the plume
 533 is better represented for the Structural Prior parameterization (Figure 8f). While the
 534 saturation errors remain similar to the unconstrained study, the estimated gas volumes
 535 are now very close to their true value of 28 ml, with posterior mean estimates ranging
 536 between 27.9 and 32.7 ml (Table 2). The estimated uncertainties are generally reduced
 537 compared to the unconstrained case, with a particularly strong uncertainty reduction
 538 for the DCT parameterizations (Figure 8h-l). Figure 9 shows for the DCT-A parameter-

539 ization how the distribution of the saturation in the center of the cap structure changes
540 from the prior to the constrained posterior. The prior distribution (light gray) contains
541 saturation values over the entire range between values of 0 and 1. The higher densi-
542 ties close to the bounds is due to the applied logit-transform used to map the sampled
543 DCT coefficients into saturation values. The MCMC inversion of the ERT data yields
544 posterior saturation values which are concentrated around a mean of 0.37 (dark gray).
545 If we constrain the inversion with the measured total volume of injected gas, then the
546 posterior saturation values increase, and reach a mean value of about 0.49 which is very
547 close to the measured saturation value of 0.46 inferred from CCD imaging.

548 The estimated data error levels are similar to those for the unconstrained case (Figure
549 5k-o). Large differences in the estimates of this parameter could be an indicator of gas
550 migration out of the model domain, because larger error estimates would suggest a
551 violation of our assumptions regarding the total volume of injected gas. Results for all
552 model parameterizations yield an estimate of the saturation exponent, n of around 2.
553 The gas volume constraint thus clearly helped to obtain a more coherent estimate of this
554 petrophysical parameter as it is similar regardless of the chosen model parameterization
555 (Figure 6k-o).

556 [Figure 8 about here.]

557 [Figure 9 about here.]

558 4 Discussion

559 We show that probabilistic inversion of ERT data is a feasible approach to monitor
560 geologic storage of CO₂. Unlike deterministic inversions, the probabilistic approach
561 produces an ensemble of possible models that enables assessment of the uncertainty on
562 the model parameter estimates. This information is key to risk assessment and decision
563 making, as it allows for probabilistic analysis of reservoir leakage.

564 A general problem with sampling in transformed spaces such as the DCT used herein,
565 is that retransformation of the sampled parameters to the original domain often leads to
566 physically unrealistic parameter values due to summation of the transform terms. The
567 inverse logit-transform, when used as shown here, proved a simple but effective tool to
568 ensure that the saturation values produced by retransformation of the sampled DCT
569 coefficients stay within physically realistic bounds. However, the logit-transform is not a
570 linear operator, which means that the DCT coefficients, though sampled from a uniform
571 prior distribution, produce saturation fields that tend to overrepresent values close to
572 the bounds of 0 and 1. In the present case study, this helps to adequately represent the
573 high saturation regions above and below the trap structure, but the inverse models tend
574 to underestimate the saturation within the trap.

575 The measured ERT data are sensitive to the saturation changes below the trap
576 structure that mark the gas pathway between the injection point and the reservoir.
577 Due to the lower data error level, this feature is detected much clearer in the synthetic
578 case, but nevertheless clearly indicated by the inversions of the real data. Even though

579 the saturation contrast is rather weak, there is a distinct difference in the saturation
580 above and below the trap. This marks an important improvement compared to Occam's
581 inversion result, for which it is impossible to distinguish the inversion artifact above the
582 cap from the actual feature below the cap (Figures 7 and 8).

583 The results illustrate to some extent the expectation that the data fit improves with
584 increasing number of model parameters (MacKay, 2003), but this is not a general rule. If
585 the model parameterization is particularly inadequate to represent the subsurface, more
586 model parameters do not necessarily result in models with a reduced data misfit. We
587 observe this for the cartesian parameterization, where the coarse discretization cannot
588 resolve the trap structure in great detail, thereby producing models with comparatively
589 high data misfits.

590 As in every inverse problem, the choice of the model parameters depends on the type
591 and amount of available data, but also on the goal of the modeling. Since the interest
592 in the present contribution is on the distribution of water saturation, we inverted for
593 saturation values and linked them to resistivities by simultaneously estimating the bulk
594 resistivity under full saturation and the saturation exponent. Alternatively, the fluid
595 resistivity could be assumed known from geophysical logging and the bulk resistivity
596 replaced by the formation factor which then serves as an additional degree of freedom.
597 Explicit inference of the petrophysical parameters allows for careful assessment of the
598 assumed petrophysical model. Unfortunately, poor saturation estimates can be compen-
599 sated for by poor estimates of the saturation exponent, as encountered in the cartesian
600 and DCT-B parameterizations. This pitfall can be resolved to some extent by imposing

601 additional constraints on the models as is demonstrated here by applying the gas volume
602 constraint. Similar findings were reported by Laloy et al. (2012) when imaging a tracer
603 plume.

604 The data inverted in this study were acquired in a quasi-2D sand chamber in a
605 laboratory environment. What implications from these results can be transferred to
606 real-world reservoirs? The general finding that the model parameterization has a strong
607 effect on the required CPU resources and on the fidelity of the inverse models is as valid
608 for a true reservoir as for the analog investigated in this study. Furthermore, adding
609 gas volume constraints on the inverse models will also improve the results if the inverse
610 models are formulated as 3D representations. If the same data are to be inverted using
611 3D model descriptions, the increase in free parameters and thus the decrease in sampling
612 efficiency differs strongly for the different model parameterizations. The cartesian and
613 DCT parameterized models grow linearly with the number of cells (coefficients) in the
614 y -direction if the same discretization (frequency information) is to be maintained. The
615 object-based parameterizations allow the description of 3D structures with only few
616 additional parameters. If the 3D structure of the geological trap is known, no additional
617 parameters are necessary for the Structural Prior parameterization to represent the
618 saturation distribution in 3D. If the trap is to be described by a 3D Gaussian bell,
619 only two additional parameters (the spread and the lateral shift in y -direction) are
620 required. Given that solving the forward problem in 3D will significantly increase the
621 computational burden, the object-based parameterizations are expected to prove even
622 more beneficial in 3D. Furthermore, it is of general relevance that having an idea about

623 the structural subsurface composition (as in the Structural Prior parameterized cases)
624 markedly improves the estimates of saturation. This finding supports the results of
625 al Hagrey et al. (2013), who found that the true subsurface resistivity can be reproduced
626 much better if geological unit boundaries are known *a priori* from seismic investigations.
627 As in any probabilistic approach, the prior information must be assessed with care as
628 wrong hypotheses may produce illusive results. The Gaussian Bell parameterization can
629 be seen as a compromise relevant for real-world reservoirs: Possible shapes of geological
630 structures are imposed in the model, but parameter values and the exact locations of
631 the geological interfaces are allowed to vary.

632 **5 Conclusions**

633 In a previous study by Breen et al. (2012), ERT data were measured during injection
634 of air into a brine-saturated quasi-2D sand chamber. We here present the results of
635 probabilistic inversion of these data, using different parameterizations of the saturation
636 field. Object-based parameterizations generally require some prior knowledge about the
637 expected geological structures, but allow description of the saturation fields with rela-
638 tively few parameters. As an example, we found that the anticlinal trap encountered
639 in this study is well-represented by a Gaussian bell. Concerning the discretized param-
640 eterizations used herein, the DCT formulation clearly outperforms classical cartesian
641 formulation of the model parameters in terms of resemblance to the actual saturation
642 field as well as in terms of the inverse models' performance in predicting the measured
643 data. Furthermore, the models can be constrained further if the total volume of injected

644 gas is included in the likelihood function. This results in much better estimates of the
645 saturation estimates and the saturation exponent.

646 **Acknowledgements**

647 Tobias Lochbühler and Niklas Linde thank the Swiss National Science Foundation (SNF)
648 for funding this research as a contribution to the ENSEMBLE project (grant no. CRSI22_132249).
649 Stephen Breen and Russell Detwiler acknowledge funding from the U.S. Department of
650 Energy, Basic Energy Sciences, Geosciences Program (contract DE-FG02-09ER16003)
651 and Stephen Breen would like to thank Michael Manga and the University of California,
652 Berkeley, Department of Earth and Planetary Science, for support during the comple-
653 tion of this work. Jasper A. Vrugt acknowledges support and funding from the UC-Lab
654 Fees Research Program Award 237285. The MT-DREAM_(ZS) code can be obtained from
655 Jasper Vrugt upon request (jasper@uci.edu).

656 **References**

- 657 Ahmed, N., Natarajan, T., and Rao, K. (1974). Discrete cosine transform. *IEEE Trans-*
658 *actions on Computers*, 100(1):90–93.
- 659 al Hagrey, S. A. (2011). CO₂ plume modeling in deep saline reservoirs by 2D ERT in
660 boreholes. *The Leading Edge*, 30(1):24–33.
- 661 al Hagrey, S. A., Strahser, M., and Rabbel, W. (2013). Seismic and geoelectric modeling

662 studies of parameters controlling CO₂ geostorage in saline formations. *International*
663 *Journal of Greenhouse Gas Control*, 19(0):796 – 806.

664 Archie, G. E. (1942). The electrical resistivity log as an aid in determining some reservoir
665 characteristics. *Trans. AIME*, 146(99):54–62.

666 Bergmann, P., Schmidt-Hattenberger, C., Kiessling, D., Rucker, C., Labitzke, T., Hen-
667 ninges, J., Baumann, G., and Schütt, H. (2012). Surface-downhole electrical resistivity
668 tomography applied to monitoring of CO₂ storage at Ketzin, Germany. *Geophysics*,
669 77(6):B253–B267.

670 Bhuyian, A. H., Landrø, M., and Johansen, S. E. (2012). 3D CSEM modeling and time-
671 lapse sensitivity analysis for subsurface CO₂ storage. *Geophysics*, 77(5):E343–E355.

672 Binley, A. and Kemna, A. (2005). DC resistivity and induced polarization methods. In
673 *Hydrogeophysics*, pages 129–156. Springer.

674 Bodin, T., Sambridge, M., Rawlinson, N., and Arroucau, P. (2012). Transdimensional to-
675 mography with unknown data noise. *Geophysical Journal International*, 189(3):1536–
676 1556.

677 Breen, S. J., Carrigan, C. R., LaBrecque, D. J., and Detwiler, R. L. (2012). Bench-
678 scale experiments to evaluate electrical resistivity tomography as a monitoring tool
679 for geologic CO₂ sequestration. *International Journal of Greenhouse Gas Control*,
680 9:484–494.

681 Carrigan, C. R., Yang, X., LaBrecque, D. J., Larsen, D., Freeman, D., Ramirez, A. L.,

- 682 Daily, W., Aines, R., Newmark, R., Friedmann, J., et al. (2013). Electrical resistance
683 tomographic monitoring of CO₂ movement in deep geologic reservoirs. *International*
684 *Journal of Greenhouse Gas Control*, 18:401–408.
- 685 Chadwick, R., Arts, R., and Eiken, O. (2005). 4D seismic quantification of a growing
686 CO₂ plume at Sleipner, North Sea. In *Geological Society, London, Petroleum Geology*
687 *Conference Series*, volume 6, pages 1385–1399. Geological Society of London.
- 688 Christensen, N., Sherlock, D., and Dodds, K. (2006). Monitoring CO₂ injection with
689 cross-hole electrical resistivity tomography. *Exploration Geophysics*, 37(1):44–49.
- 690 Constable, S., Parker, R., and Constable, C. (1987). Occam’s inversion: A practical algo-
691 rithm for generating smooth models from electromagnetic sounding data. *Geophysics*,
692 52(3):289–300.
- 693 Cordua, K., Hansen, T., and Mosegaard, K. (2012). Monte Carlo full-waveform inver-
694 sion of crosshole GPR data using multiple-point geostatistical a priori information.
695 *Geophysics*, 77(2):H19–H31.
- 696 Curtis, A. and Lomax, A. (2001). Prior information, sampling distributions, and the
697 curse of dimensionality. *Geophysics*, 66(2):372–378.
- 698 Davis, K. and Li, Y. (2011). Fast solution of geophysical inversion using adaptive
699 mesh, space-filling curves and wavelet compression. *Geophysical Journal International*,
700 185(1):157–166.
- 701 Doetsch, J., Kowalsky, M. B., Doughty, C., Finsterle, S., Ajo-Franklin, J. B., Carrigan,

- 702 C. R., Yang, X., Hovorka, S. D., and Daley, T. M. (2013). Constraining CO₂ simula-
703 tions by coupled modeling and inversion of electrical resistance and gas composition
704 data. *International Journal of Greenhouse Gas Control*, 18:510–522.
- 705 Doetsch, J., Linde, N., and Binley, A. (2010). Structural joint inversion of time-lapse
706 crosshole ERT and GPR traveltimes data. *Geophysical Research Letters*, 37(24):L24404.
- 707 Donaldson, E. and Siddiqui, T. (1989). Relationship between the Archie saturation
708 exponent and wettability. *SPE Formation Evaluation*, 4(3):359–362.
- 709 Gelman, A. and Rubin, D. (1992). Inference from iterative simulation using multiple
710 sequences. *Statistical science*, 7(4):457–472.
- 711 Hansen, T., Cordua, K., Jacobsen, B., and Mosegaard, K. (2014). Accounting for im-
712 perfect forward modeling in geophysical inverse problems - exemplified for cross hole
713 tomography. *Geophysics*, 79(3):H1–H21.
- 714 Hansen, T. M., Cordua, K. S., and Mosegaard, K. (2012). Inverse problems with non-
715 trivial priors: Efficient solution through sequential Gibbs sampling. *Computational*
716 *Geosciences*, 16(3):593–611.
- 717 Jafarpour, B. (2011). Wavelet reconstruction of geologic facies from nonlinear dy-
718 namic flow measurements. *Geoscience and Remote Sensing, IEEE Transactions on*,
719 49(5):1520–1535.
- 720 Jafarpour, B., Goyal, V., McLaughlin, D., and Freeman, W. (2009). Transform-domain

- 721 sparsity regularization for inverse problems in geosciences. *Geophysics*, 74(5):R69–
722 R83.
- 723 Jafarpour, B., Goyal, V., McLaughlin, D., and Freeman, W. (2010). Compressed his-
724 tory matching: Exploiting transform-domain sparsity for regularization of nonlinear
725 dynamic data integration problems. *Mathematical Geosciences*, 42(1):1–27.
- 726 Kalscheuer, T. and Pedersen, L. B. (2007). A non-linear truncated SVD variance and
727 resolution analysis of two-dimensional magnetotelluric models. *Geophysical Journal*
728 *International*, 169(2):435–447.
- 729 LaBrecque, D. J. and Yang, X. (2001). Difference inversion of ERT data: A fast in-
730 version method for 3-D in situ monitoring. *Journal of Environmental & Engineering*
731 *Geophysics*, 6(2):83–89.
- 732 Laloy, E., Linde, N., and Vrugt, J. A. (2012). Mass conservative three-dimensional water
733 tracer distribution from Markov chain Monte Carlo inversion of time-lapse ground-
734 penetrating radar data. *Water Resources Research*, 48(7):W07510.
- 735 Laloy, E. and Vrugt, J. (2012). High-dimensional posterior exploration of hydrologic
736 models using multiple-try $DREAM_{(ZS)}$ and high-performance computing. *Water*
737 *Resources Research*, 48(1):W01526.
- 738 Li, G. (2003). 4D seismic monitoring of CO₂ flood in a thin fractured carbonate reservoir.
739 *The Leading Edge*, 22(7):690–695.

- 740 Linde, N. (2014). Falsification and corroboration of conceptual hydrological models using
741 geophysical data. *WIREs Water*, 1(2):151–171.
- 742 Linde, N. and Vrugt, J. A. (2013). Distributed soil moisture from crosshole ground-
743 penetrating radar travel times using stochastic inversion. *Vadose Zone Journal*, 12(1).
- 744 MacKay, D. J. (2003). *Information theory, inference and learning algorithms*. Cambridge
745 University Press.
- 746 Malinverno, A. and Briggs, V. A. (2004). Expanded uncertainty quantification in inverse
747 problems: Hierarchical Bayes and empirical Bayes. *Geophysics*, 69(4):1005–1016.
- 748 Mariethoz, G., Renard, P., and Caers, J. (2010). Bayesian inverse problem and optimiza-
749 tion with iterative spatial resampling. *Water Resources Research*, 46(11):W11530.
- 750 Menke, W. (1989). *Geophysical data analysis: Discrete inverse theory*, volume 45. Aca-
751 demic Press.
- 752 Metropolis, N., Rosenbluth, A. W., Rosenbluth, M. N., Teller, A. H., and Teller, E.
753 (1953). Equation of state calculations by fast computing machines. *The Journal of*
754 *Chemical Physics*, 21:1087.
- 755 Mosegaard, K. and Tarantola, A. (1995). Monte Carlo sampling of solutions to inverse
756 problems. *Journal of Geophysical Research*, 100(B7):12431–12.
- 757 Nakatsuka, Y., Xue, Z., Garcia, H., and Matsuoka, T. (2010). Experimental study on
758 CO₂ monitoring and quantification of stored CO₂ in saline formations using resistivity
759 measurements. *International Journal of Greenhouse Gas Control*, 4(2):209–216.

- 760 Niemet, M. R. and Selker, J. S. (2001). A new method for quantification of liquid
761 saturation in 2D translucent porous media systems using light transmission. *Advances*
762 *in Water Resources*, 24(6):651–666.
- 763 Orange, A., Key, K., and Constable, S. (2009). The feasibility of reservoir monitoring
764 using time-lapse marine CSEM. *Geophysics*, 74(2):F21–F29.
- 765 Ory, J. and Pratt, R. (1995). Are our parameter estimators biased? The significance of
766 finite-difference regularization operators. *Inverse Problems*, 11:397–424.
- 767 Pollock, D. and Cirpka, O. (2012). Fully coupled hydrogeophysical inversion of a labo-
768 ratory salt tracer experiment monitored by electrical resistivity tomography. *Water*
769 *Resources Research*, 48(1):W01505.
- 770 Ramirez, A. L., Newmark, R. L., and Daily, W. D. (2003). Monitoring carbon dioxide
771 floods using electrical resistance tomography (ERT): Sensitivity studies. *Journal of*
772 *Environmental & Engineering Geophysics*, 8(3):187–208.
- 773 Ramirez, A. L., Nitao, J. J., Hanley, W. G., Aines, R., Glaser, R. E., Sengupta, S. K.,
774 Dyer, K. M., Hickling, T. L., and Daily, W. D. (2005). Stochastic inversion of elec-
775 trical resistivity changes using a Markov Chain Monte Carlo approach. *Journal of*
776 *Geophysical Research*, 110(B2).
- 777 Rosas-Carbajal, M., Linde, N., Kalscheuer, T., and Vrugt, J. (2014). Two-dimensional
778 probabilistic inversion of plane-wave electromagnetic data: Methodology, model con-

779 straints and joint inversion with electrical resistivity data. *Geophysical Journal Inter-*
780 *national*, 196(3):1508–1524.

781 Sambridge, M., Bodin, T., Gallagher, K., and Tkalčić, H. (2013). Transdimensional
782 inference in the geosciences. *Philosophical Transactions of the Royal Society A: Math-*
783 *ematical, Physical and Engineering Sciences*, 371(1984).

784 Sambridge, M. and Mosegaard, K. (2002). Monte Carlo methods in geophysical inverse
785 problems. *Reviews of Geophysics*, 40(3):1009.

786 San Andres, R. B. and Pedersen, J. R. (1993). Monitoring the Bulalo geothermal reser-
787 voir, Philippines, using precision gravity data. *Geothermics*, 22(5):395–402.

788 Scales, J. A. and Tenorio, L. (2001). Prior information and uncertainty in inverse prob-
789 lems. *Geophysics*, 66(2):389–397.

790 Slater, L., Binley, A., Daily, W., and Johnson, R. (2000). Cross-hole electrical imaging
791 of a controlled saline tracer injection. *Journal of Applied Geophysics*, 44(2):85–102.

792 Suman, R. J. and Knight, R. J. (1997). Effects of pore structure and wettability on
793 the electrical resistivity of partially saturated rocks—a network study. *Geophysics*,
794 62(4):1151–1162.

795 Tarantola, A. (2005). *Inverse problem theory and methods for model parameter estima-*
796 *tion*. Society for Industrial Mathematics.

797 ter Braak, C. and Vrugt, J. (2008). Differential Evolution Markov Chain with snooker
798 updater and fewer chains. *Statistics and Computing*, 18(4):435–446.

- 799 Tidwell, V. C. and Glass, R. J. (1994). X ray and visible light transmission for labo-
800 ratory measurement of two-dimensional saturation fields in thin-slab systems. *Water*
801 *Resources Research*, 30(11):2873–2882.
- 802 Trampert, J. and Snieder, R. (1996). Model estimations biased by truncated expansions:
803 Possible artifacts in seismic tomography. *Science*, 271:1257–1260.
- 804 Vrugt, J., Ter Braak, C., Clark, M., Hyman, J., and Robinson, B. (2008). Treatment
805 of input uncertainty in hydrologic modeling: Doing hydrology backward with markov
806 chain monte carlo simulation. *Water Resources Research*, 44(12):W00B09.
- 807 Vrugt, J., ter Braak, C., Diks, C., Robinson, B., Hyman, J., and Higdon, D. (2009).
808 Accelerating Markov chain Monte Carlo simulation by differential evolution with self-
809 adaptive randomized subspace sampling. *International Journal of Nonlinear Sciences*
810 *and Numerical Simulation*, 10(3):273–290.
- 811 Wagner, F. M., Möller, M., Schmidt-Hattenberger, C., Kempka, T., and Maurer, H.
812 (2012). Monitoring freshwater salinization in analog transport models by time-lapse
813 electrical resistivity tomography. *Journal of Applied Geophysics*, 89:84–95.
- 814 Waxman, M. and Smits, L. (2003). Electrical conductivities in oil-bearing shaly sands.
815 *SPE Reprint Series*, pages 107–122.

Figure 1: The fully assembled chamber containing saturated quartz sand, reproduced from Breen et al. (2012). The red square near the bottom of the chamber indicates the gas injection point. Electrode connections can be seen on the left and right sides, and inlet/outlet tubing on top and bottom. The anticlinal transition from the coarser sand on bottom to the finer sand on top was designed to imitate a caprock barrier, while finer layering throughout the chamber imitated natural micro layering in sedimentary formations.

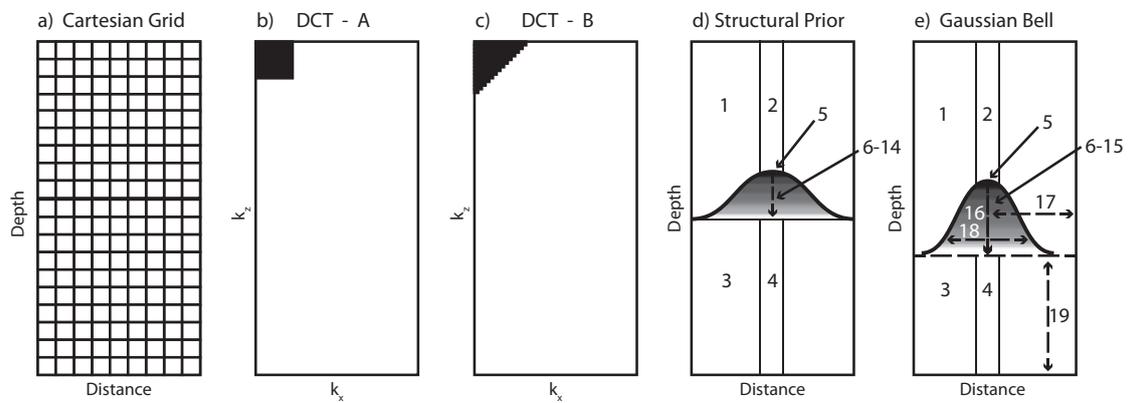
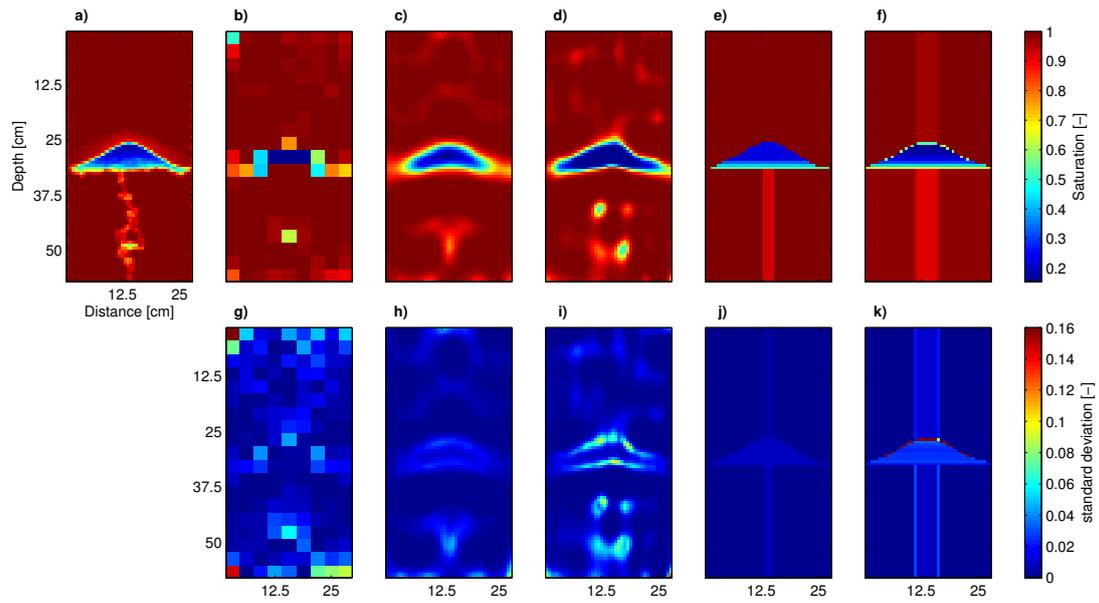


Figure 2: (a-e) Different parameterizations used for inverse modeling. Discrete Cosine Transform is abbreviated by DCT. The enumerated parameters in (d-e) are 1) background water saturation (top), 2) pathway saturation (top), 3) background saturation (bottom), 4) pathway saturation (bottom) 5) water saturation in cap top, 6)-15) saturation change per horizontal layer (one more layer in the Gaussian Bell parameterization), 16)-19) correspond to a , b , c and d in Equation (18).



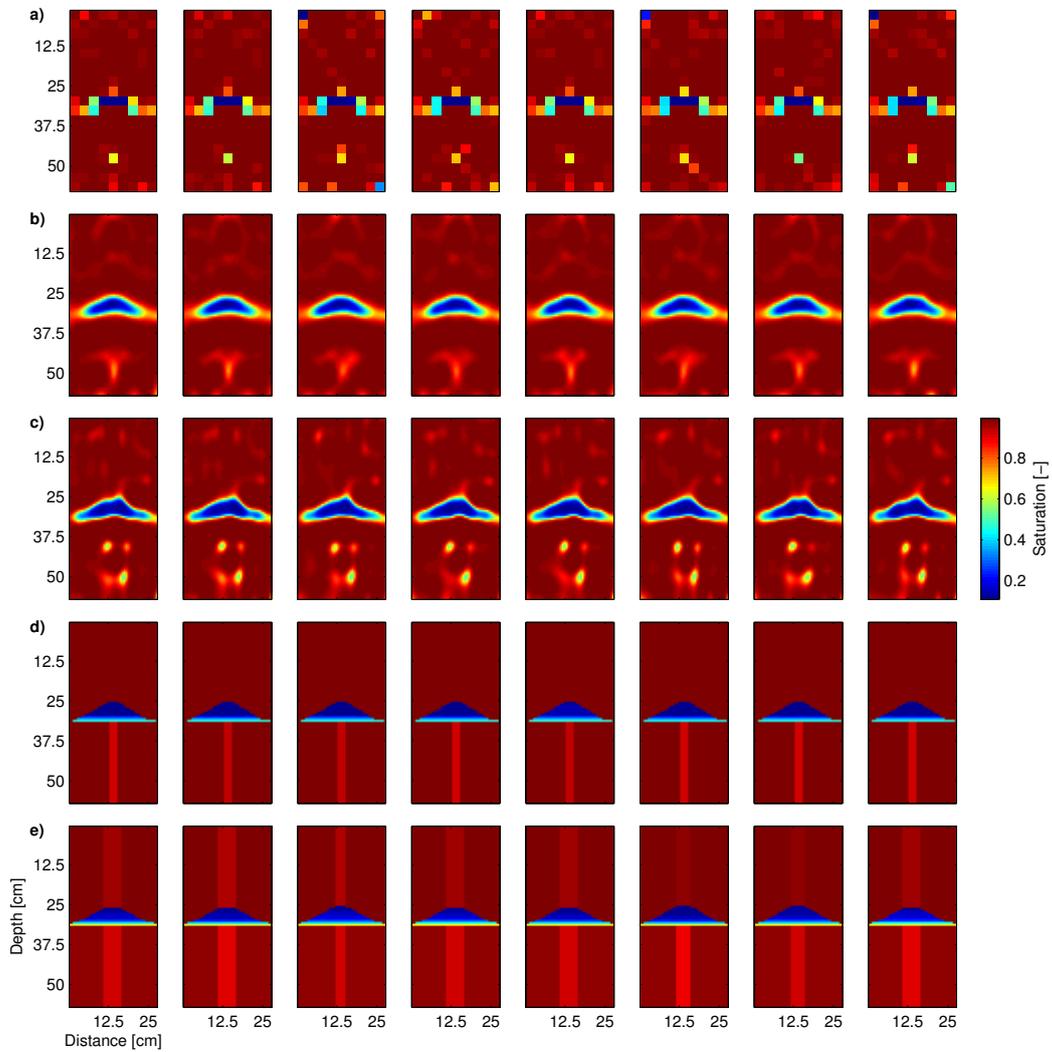


Figure 4: Saturation fields for the synthetic study: Random samples from the posterior pdf of the estimated saturation fields are shown for different parameterizations: a) Cartesian grid, b) DCT-A, c) DCT-B, d) Structural Prior parameterization, e) Gaussian Bell parameterization (see Figure 2 for details on the different parameterizations).

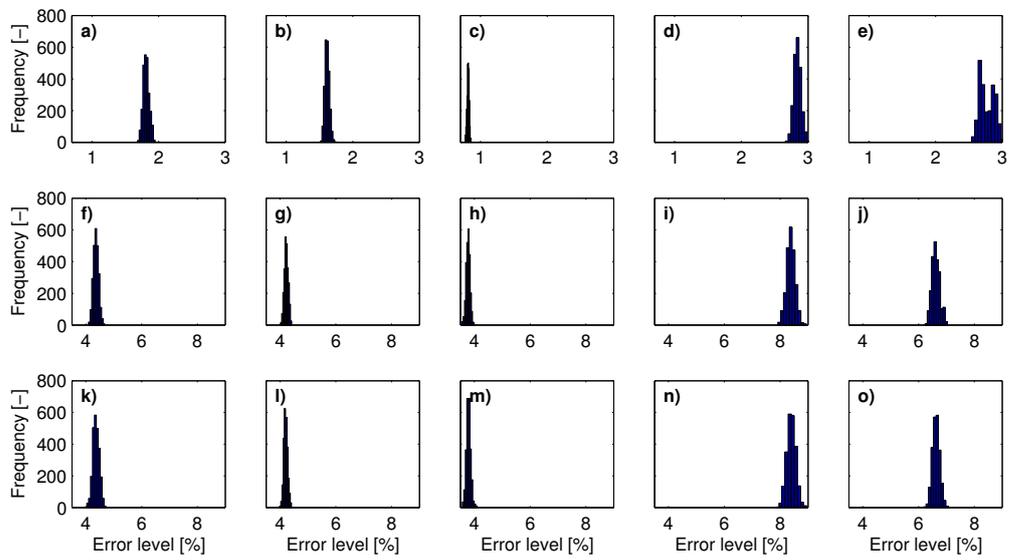


Figure 5: Error estimates for the different parameterization schemes and studies. (a-e) Synthetic study, (f-j) Real data study, (k-o) Real data study with gas volume constraint. Parameterizations from left to right: Cartesian grid, DCT-A, DCT-B, Structural Prior and Gaussian Bell.

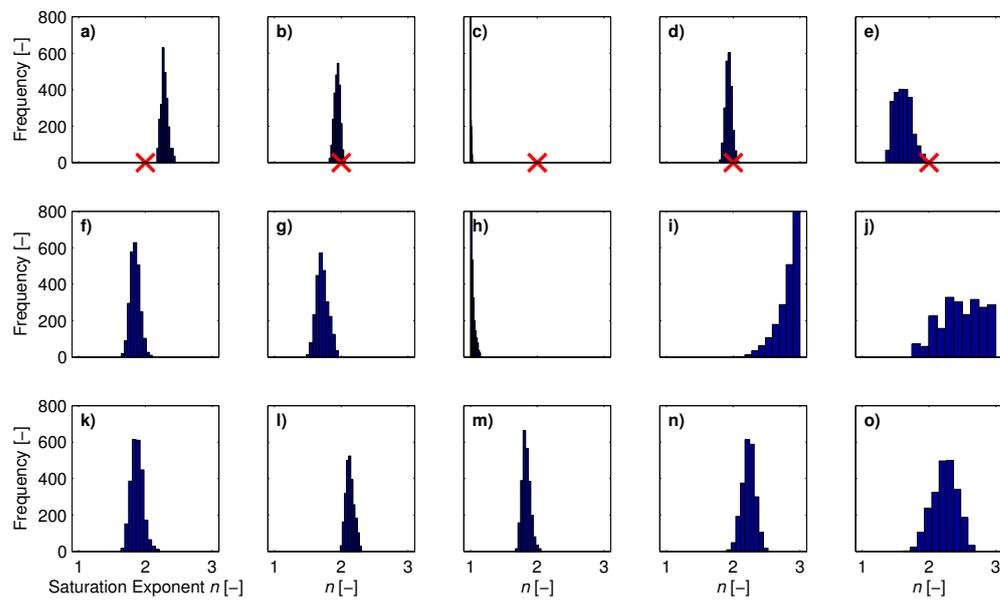


Figure 6: Estimated saturation exponents for the different parameterization schemes and studies. (a-e) Synthetic study, (f-j) Real data study, (k-o) Real data study with gas volume constraint. Parameterizations from left to right: Cartesian grid, DCT-A, DCT-B, Structural Prior and Gaussian Bell. For the synthetic study, the true saturation exponent is known (red crosses).

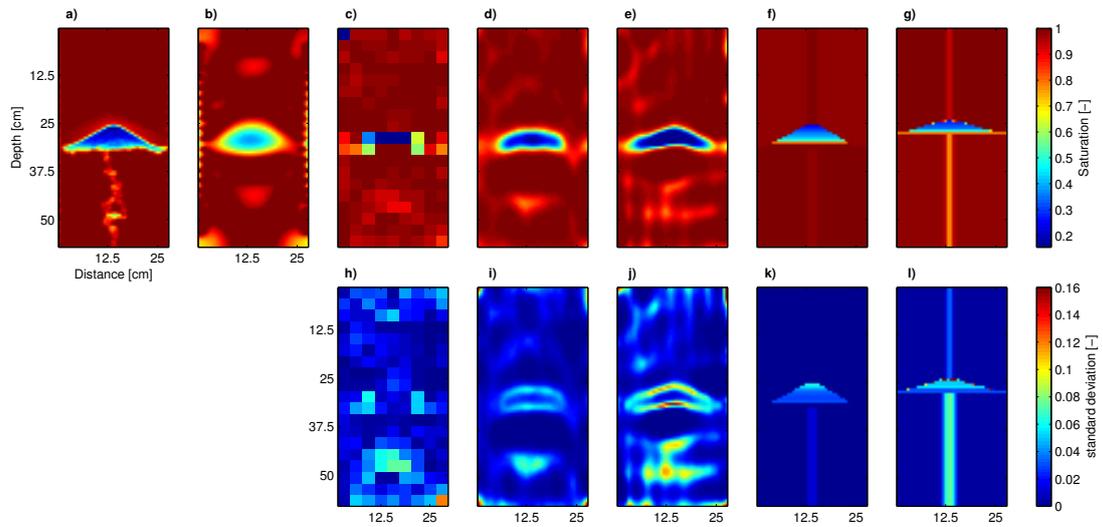


Figure 7: Saturation fields for the real data study: a) saturation from CCD imaging, b) saturation field estimated by Occam's inversion (from Figure 3 (top) of Breen et al., 2012). (c-g) Posterior mean saturation fields inferred from the MCMC inversion. (h-l) Standard deviations of the estimated saturation fields. (c and h) Cartesian parameterization, (d and i) DCT-A parameterization, (e and j) DCT-B parameterization, (f and k) Structural Prior parameterization, (g and l) Gaussian Bell parameterization (see Figure 2 for details on the different parameterizations).

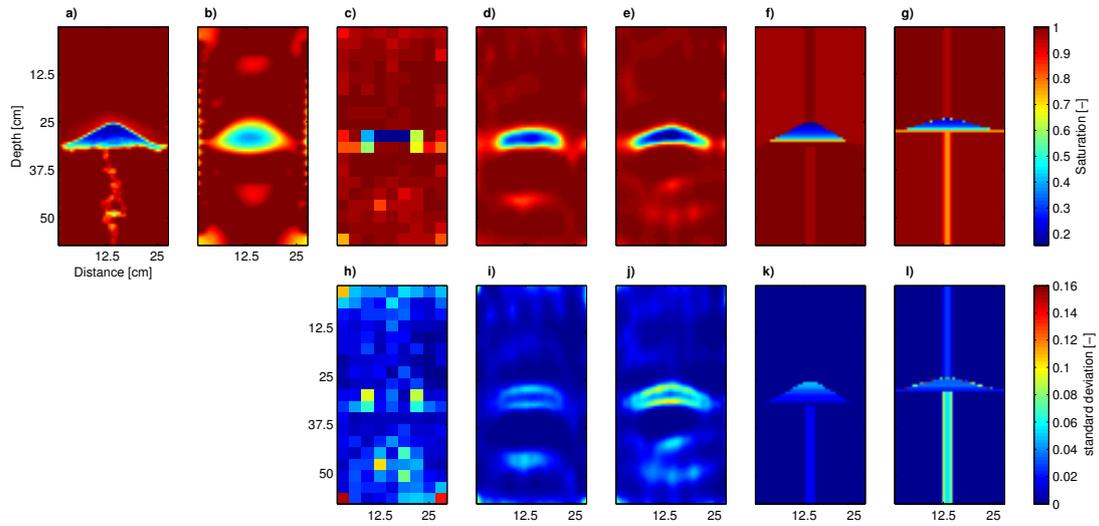


Figure 8: Saturation fields for the gas volume constrained real data study: a) Saturation from CCD imaging, b) saturation field estimated by Occam's inversion (from Figure 3 (top) of Breen et al., 2012). (c-g) Posterior mean saturation fields inferred from the MCMC inversion. (h-l) Standard deviations of the estimated saturation fields. (c and h) Cartesian parameterization, (d and i) DCT-A parameterization, (e and j) DCT-B parameterization, (f and k) Structural Prior parameterization, (g and l) Gaussian Bell parameterization (see Figure 2 for details on the different parameterizations).

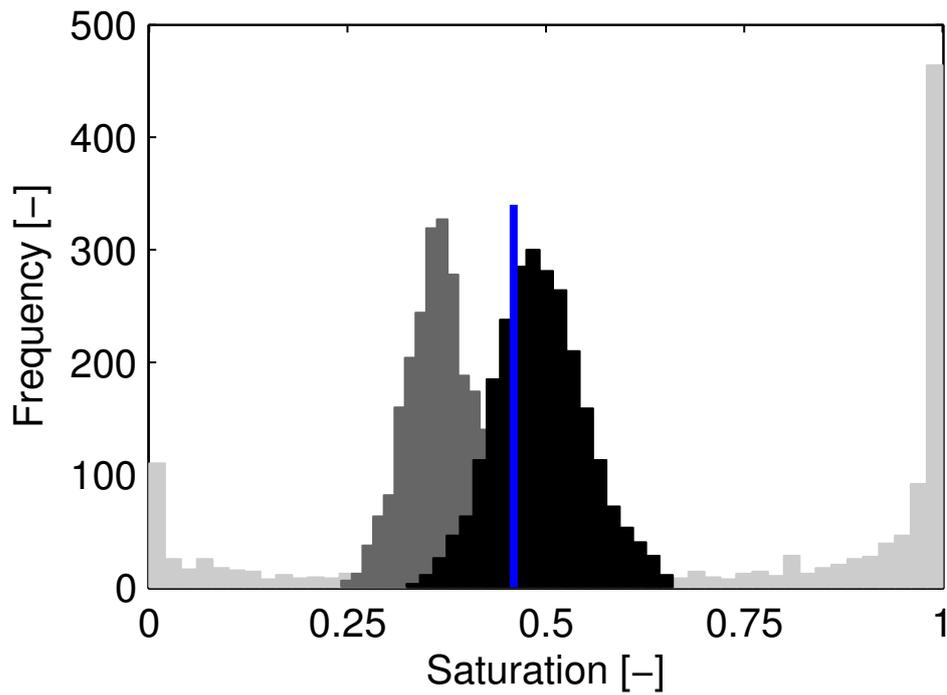


Figure 9: The effect of the gas volume constraint: Samples from the distribution of the saturation estimate in the center point of the model domain (for DCT-A parameterization and the real data study). Light gray: Prior (no ERT data, no constraints); dark gray: Posterior (ERT data, no constraints); black: Posterior (ERT data, gas volume constraint). The blue line depicts the saturation value from CCD imaging (Breen et al., 2012).

Table 1: Number of model parameters and required iterations to reach convergence for the synthetic study.

Parameterization	Parameters	Iterations ($\times 10^3$)
Cartesian Grid	174	235
DCT - A	103	90
DCT - B	108	100
Structural Prior	17	6
Gaussian Bell	22	37

Table 2: Saturation errors and estimates of total injected gas volume for the posterior saturation fields derived by MCMC inversion (true value: 28 ml).

Parameterization	Saturation error [-]		Gas volume estimate [ml]	
	mean ($\times 10^{-2}$)	std. dev. ($\times 10^{-3}$)	mean	std. dev.
Synthetic study				
Cartesian Grid	166.3	3.9	34.2	2.7
DCT - A	5.3	1.0	38.0	0.7
DCT - B	8.6	1.3	49.4	0.3
Structural Prior	5.5	0.5	29.8	0.5
Gaussian Bell	7.0	4.6	38.4	1.8
Real data w/o gas volume constraint				
Cartesian Grid	165.5	4.9	37.2	1.7
DCT - A	7.0	2.6	36.7	1.3
DCT - B	7.8	3.6	46.3	1.0
Structural Prior	9.8	1.6	21.2	1.2
Gaussian Bell	15.6	3.0	24.1	2.9
Real data with gas volume constraint				
Cartesian Grid	165.1	8.2	32.7	0.5
DCT - A	7.2	2.1	28.2	0.3
DCT - B	6.4	2.0	28.5	0.3
Structural Prior	9.5	1.1	27.9	0.3
Gaussian Bell	15.7	2.4	27.9	0.3