## Geostatistical Earth Modeling of Cyclic Depositional Facies and Diagenesis

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## $_{\scriptscriptstyle{13}}$ Acknowledgements

- The authors would like to thank Carl Jacquemyn and Claire Veillard for providing
- practical examples and contributing ideas to this paper, and the department of Earth
- Science and Engineering at Imperial College for Thomas Le Blévec's scolarship.
- Olivier Dubrule would like to thank Total for seconding him at Imperial College
- 18 London.

#### $_{\circ}$ Abstract

- In siliciclastic and carbonate reservoirs, depositional facies are often described as being organized in cyclic successions that are overprinted by diagenesis. Most reservoir
  modeling workflows are not able to reproduce stochastically such patterns. Herein,
  a novel geostatistical method is developed to model depositional facies architectures
  that are rhythmic and cyclic, together with superimposed diagenetic facies.
- The method uses truncated Pluri-Gaussian random functions constrained by transiograms. Cyclicity is defined as an asymmetric ordering between facies, and its direction is given by a three-dimensional vector, called shift. This method is illustrated on two case studies. Outcrop data of the Triassic Latemar carbonate platform, northern Italy, are used to model shallowing-upward facies cycles in the vertical direction. A satellite image of the modern Bermuda platform interior is used to model facies cycles in the windward-to-leeward lateral direction.
- As depositional facies architectures are modeled using two Gaussian random functions, a third Gaussian random function is added to model diagenesis. Thereby, depositional and diagenetic facies can exhibit spatial asymmetric relationships. The method is applied in the Latemar carbonate platform that experiences syn-depositional dolomite formation. The method can also incorporate proportion curves to model non-stationary facies proportions. This is illustrated in Cretaceous shallow-marine sandstones and mudstones, Book Cliffs, Utah, for which cyclic facies and diagenetic patterns are constrained by embedded transition probabilities.

## 40 Introduction

In reservoir modeling applications, an important step is the representation of threedimensional facies architecture and the quantification of associated uncertainty. The geomodeling community routinely uses geostatistical methods to reach this goal (Koltermann and Gorelick, 1996; Alabert and Modot, 1992; Pyrcz and Deutsch, 2014). However, the commonly-used geostatistical approaches have some significant limitations. For instance, geostatistical models often show the same facies successions in the upward as in the downward direction, which does not allow the representation of classic geological features such as facies cyclicity or certain types of syn-depositional diagenesis.

#### 50 Modeling Cyclicity and Rhythmicity

Depositional facies in vertical successions exhibit extensive cyclicity and rhythmicity (Strasser, 1988; Goldhammer et al., 1990; Wilkinson et al., 1997; Lindsay et al., 2006; Burgess, 2016). These features are defined respectively as facies ordering (Gingerich, 1969; Hattori, 1976) and repetition of facies at intervals of constant thickness (De Boer and Wonders, 1984; House, 1985). Their origin is attributed to various 55 controls, including relative sea level oscillations (e.g., Grotzinger, 1986), local tectonic activity (e.g., Cisne, 1986) and autogenic mechanisms. These different origins may lead to cycles and rhythms of differing lateral extent and stacking patterns, which should be reproduced by the modeling method. For example, facies cycles 59 are commonly interpreted at reservoir scale with reference to sequence stratigraphic models, implying that they are laterally extensive (e.g., Goldhammer et al., 1990), 61 although over such distances, some facies cycles are documented to pinch out (e.g., Egenhoff et al., 1999). In order to represent these diverse facies cycles and rhythms, 63 reservoir-wide deterministic correlations may not be appropriate. Diverse facies distributions are modeled by geostatistical methods, but their cur-65 rent implementation cannot generate facies cycles and rhythms simultaneously. For

rent implementation cannot generate facies cycles and rhythms simultaneously. For example, cyclicity quantification is possible with Markov Chain analysis (Gingerich, 1969; Hattori, 1976), but the method is originally limited to one dimension. It was later improved by Carle and Fogg (1996, 1997) who model cyclic three dimensional Earth models thanks to asymmetric transiograms. However, the method does not incorporate rhythmicity, because the transiogram models are not flexible enough to incorporate the characteristic periodic oscillations (Jones and Ma, 2001; Dubrule, 2017), called hole-effects. Facies cyclicity and rhythmicity could theoretically be

modeled by multi-point statistics (Strebelle, 2002), but it is challenging to include those patterns in the required three dimensional training image.

A geostatistical method has been developed recently to model simultaneously facies cyclicity and rhythmicity (Le Blévec et al., 2018), thus improving the realism of facies Earth models. The method is based on Pluri-Gaussian Simulations (Armstrong et al., 2011), constrained by facies transiograms. The facies asymmetric ordering (or cyclicity) is defined by two Gaussian random functions spatially shifted from each other, and rhythmicity of the facies succession is modeled by defining new hole-effect covariance models (Le Blévec et al., 2018). However, the method has only be tested so far for a model with three facies and it might be more difficult to model cyclicity with more facies, which is investigated here.

Moreover, this method has only been used to model cyclicity in the vertical direction, although cyclicity can also be observed in lateral directions. Stratigraphic forward models can produce asymmetry between facies in lateral directions (Burgess et al., 2001), and such lateral facies asymmetry is also explicit within Walther's Law (e.g., Middleton, 1973). This could possibly be modeled with the shifted Pluri-Gaussian method (Le Blévec et al., 2018) by defining a spatial shift with a lateral component.

#### 92 Modeling Diagenesis

Reservoir quality is not only affected by depositional facies cyclicity. Rock properties of carbonate (e.g., Bartok et al., 1981; Moore and Wade, 2013) and siliciclastic (e.g., Taylor et al., 2010) deposits are also influenced by diagenesis. Diagenetic processes give rise to depositional and diagenetic facies with a variety of geometrical relationships, which should be captured by the modeling method. Early diagenesis tends to closely follow the texture and stratal configuration of depositional facies (e.g., Ginsburg, 1957; Egenhoff et al., 1999; Peterhänsel and Egenhoff, 2008; Rameil, 2008) while late diagenesis either follow depositional features, or other structures such as faults, fractures, and karsts, thus resulting in diagenetic bodies and trends that cut

across depositional facies geometries (e.g., Sharp et al., 2010; Vandeginste et al., 2013; Jacquemyn et al., 2014; Beckert et al., 2015). It is, therefore, highly desirable that reservoir modeling methods are flexible enough to embrace these different possibilities.

In many geostatistical studies, diagenesis is modeled as porosity or permeability 106 variations (Wang et al., 1998; Pontiggia et al., 2010). This is a useful approach, 107 but it cannot be applied to the representation of distinct diagenetic geobodies or 108 of different diagenetic phases within a depositional facies. Therefore, some authors 109 model diagenesis as a facies random field that is superimposed on the depositional facies field (Renard et al., 2008; Doligez et al., 2011; Barbier et al., 2012; Carrera 111 et al., 2018). These authors use a version of truncated Pluri-Gaussian Simulations 112 (Bi-PGS) developed by Renard et al. (2008), which models two facies fields with 113 different Gaussian random functions. The depositional and diagenetic facies fields can be either independent of or correlated to each other, which allows the modeling 115 of depositional and diagenetic facies geometries that are either discordant or con-116 formable. However, this method does not generate distributions of diagenetic facies 117 that are asymmetric such as occurring preferentially towards the top or the base of 118 depositional facies bodies. 119

The algorithm of Renard et al. (2008) to model diagenesis is thus extended here by including a shift between depositional and diagenetic facies fields, which allows diagenetic facies to overprint depositional facies preferentially at their top or at their base. These relationships are constrained by cross-transiograms between the two facies fields, and the method is also combined with the advancements of Le Blévec et al. (2018), so that diagenesis is modeled in the context of depositional facies cyclicity and rhythmicity.

#### 127 Aims

This paper presents a new geostatistical facies modeling method that is able to represent facies cyclicity and rhythmicity, together with diagenetic facies bodies. The

structure of the paper is outlined below. First, the paper illustrates the concepts of cyclicity and rhythmicity and it is shown that these concepts are captured by tran-131 siograms. Modeling of cycles and rhythms is then illustrated using: (1) synthetic 132 facies successions; (2) facies successions from the outcropping Triassic Laternar car-133 bonate platform of northern Italy; and (3) lateral facies relationships on the interior of the modern Bermuda carbonate platform. Then, diagenesis is modeled by adding 135 another Gaussian random function to the method. Two examples are modeled to illustrate the flexibility of the method: (1) syn-depositional diagenesis below hard-137 grounds in facies cycles of the Latemar carbonate platform; and (2) early diagenetic development of concretions in shallow-marine, siliciclastic facies cycles in the Cre-139 taceous Blackhawk Formation, Book Cliffs outcrops (Utah), in which the facies proportions are non-stationary. 141

# Quantifying Cyclicity and Rhythmicity with Transiograms

## Defining Cyclicity and Rhythmicity

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Although facies cyclicity and rhythmicity are commonly interpreted in sedimentary sequences, these concepts have different meanings to different authors. Formal, quantitative definitions of cyclicity and rhythmicity are needed for facies modeling, as a facies succession can be more or less ordered or exhibit more or less variability in facies thickness. Cyclicity is defined as facies ordering in a given direction (Gingerich, 1969; Hattori, 1976; Le Blévec et al., 2018), usually vertically (Fig. 1). The ordering considered here is asymmetric, which means that it differs going upwards from going downwards. For instance, in vertical shallow-marine carbonate and siliciclastic successions, facies cycles tend to be shallowing-upward (Strasser, 1988; Goldhammer et al., 1990; Lindsay et al., 2006), which is equivalent to deepening-downward.

peatedly at intervals of constant thickness (e.g., Goldhammer et al., 1993; Lindsay 156 et al., 2006), which defines rhythmicity (De Boer and Wonders, 1984; House, 1985; 157 Le Blévec et al., 2018). If cyclicity and rhythmicity are both present, it implies 158 that the facies cycles have low variability in thickness. For instance, the vertical 159 succession in Figure 1a is cyclic and rhythmic because the facies are fully ordered and have constant thickness intervals between them. The succession illustrated in 161 Figure 1b has non-ordered transitions between facies and also contains two facies 162 cycles. The succession in Figure 1c also contains two facies cycles, and the blue 163 facies is rhythmic, because intervals between occurrences of this facies have similar thickness. Figure 1d shows a cyclic and non-rhythmic facies succession, and the suc-165 cession in Figure 1a is cyclic and rhythmic, because the facies are fully ordered and 166 the blue facies is separated by intervals of constant thickness. For three-dimensional 167 Earth models to be geologically realistic, facies cyclicity and rhythmicity must be properly modeled. 169

## The Transiogram: a Tool to Capture Cyclicity and Rhythmicity

Standard geostatistical simulation approaches quantify geologic patterns by computing experimental variograms, modeling them mathematically and then ensuring that the variogram models are reproduced in the final simulation (Pyrcz and Deutsch, 2014). However, Carle and Fogg (1996) show that variograms are not able to quantify asymmetric cycles, and promote the use of the transiogram instead.

The transiogram gives the probability  $t_{AB}(h)$  of finding a facies B at a vector h from a given facies A (Carle and Fogg, 1996; Le Blévec et al., 2018). If the two facies A and B are identical, the transiogram is referred to as an auto-transiogram, otherwise it is referred to as a cross-transiogram. Auto-transiograms and cross-transiograms are calculated experimentally and gathered in a transiogram matrix (Fig. 2). As with variograms, the direction h is usually vertical, but it can also have a lateral component if calculated along other directions. For sedimentary facies,

cross-transiograms are commonly different in opposite directions (e.g., upward and downward) (Carle and Fogg, 1996).

Transiograms have specific properties, which are described in detail by Carle and Fogg (1996). One property is that at long distances h,  $t_{AB}(h)$  tends towards the proportion of facies B. For example, Figure 2b-e shows that the transiograms tend towards the value of 0.5, which is the proportion of facies 1, and 0.25, which is the proportion of facies 2. Also, the tangent at the origin  $t'_{AA}(0)$  of the auto-transiogram  $t_{AA}(h)$  defines the mean length of facies A in the direction of A, denoted as  $\overline{L_A}$  (Carle and Fogg, 1996), as shown in Figure 2b, e ( $\overline{L_1}$  and  $\overline{L_2}$ ).

Figure 2c, and 2d also show that cyclicity is captured by the behavior at the 193 origin of the cross-transiograms (Le Blévec et al., 2018).  $t'_{12}(0)$  is high while  $t'_{21}(0)$  is 194 low, which means that facies 2 tends to overlie facies 1, while facies 1 does not tend 195 to overlie facies 2. Consequently facies 3 overlies facies 2, creating facies cycles with 196 facies 1 at the base, facies 2 in the center and facies 3 at the top. This cyclicity is 197 observed in the corresponding succession (Fig. 2a), which shows that facies 1 almost 198 always transitions upward to facies 2 (except on one occasion when it transitions 199 directly to facies 3), and facies 2 transitions upward to facies 3. 200

Rhythmicity is characterized by the oscillations of the transiograms or variograms 201 (Jones and Ma, 2001; Le Blévec et al., 2018), as shown in Figure 2. The average 202 distance separating two repetitions of a facies is given by the first maximum of the 203 corresponding auto-transiogram, as this is associated with the highest probability 204 of finding the same facies (Fig. 2b, e,  $\overline{L_c} = 0.4$  m ( $\sim 1.3$  ft)). It also corresponds to 205 the first minimum of the cross-transiograms (Fig. 2c, d), which is associated with 206 the lowest probability of finding two different facies. In this case, because there 207 is also cyclicity, this length  $\overline{L_c}$  corresponds to the average thickness of the facies 208 cycle and is approximately the sum of the mean thicknesses of all facies present in 209 a cycle. This also explains why the auto-transiogram of facies 2 shows the same 210 rhythmicity (Fig. 2e) as the auto-transiogram of facies 1 (Fig. 2b). Rhythmicity can 211 be visually verified by examining the corresponding succession (Fig. 2a), which shows 212

that facies cycles indeed exhibit low thickness variations (thickness of approximately  $0.4 \text{ m} (\sim 1.3 \text{ ft})$ ). Therefore, transiograms appear to be better suited than variograms to the quantification of cyclicity and rhythmicity.

## Modeling Cyclicity and Rhythmicity with Shifted Pluri-

## 217 Gaussian Simulations

### <sup>218</sup> Principle of Truncated Gaussian Simulations

The truncated Gaussian approach for facies modeling was first developed by Math-219 eron et al. (1988) and is explained in detail by Armstrong et al. (2011). It has 220 two steps: (1) first, the simulation of a continuous Gaussian random function, and 221 then (2) the truncation of this continuous function into facies with the help of a 222 truncation rule. 223 A Gaussian random function defines at every location (x, y, z) (usually in a grid) a Gaussian random variable. The Gaussian random function is controlled by 225 its covariance model (Chiles and Delfiner, 2012). In this paper, as explained in the Appendix, Gaussian cosine covariances (with frequency parameter b) are used 227 with scale factor noted  $r_z$  (Eq. A.4a) in the vertical direction. In lateral directions 228 Gaussian covariances are used, with scale factors noted  $r_x$  and  $r_y$  for each principal 229 direction (Eq. A.4a). Scale factors control the average length scale of the Gaussian random functions in the corresponding direction and b their periodicity (Le Blévec 231 et al., 2018). Figure 3a (red curve) shows an example of a realization of a Gaussian random function  $Z_1$  along a vertical succession (i.e., on a one-dimensional grid). 233 The truncation rule defines the number of facies, their proportions, and their contacts. For instance, Figure 3b shows a truncation rule with three facies, with 235 a small area for facies 3 defined by the threshold  $q_2$ . This results in a smaller 236 proportion of facies 3 in the corresponding vertical succession (Fig. 3a). As shown 237

by Figure 3a, when  $Z_1$  is higher than  $q_1$ , facies 2 is allocated, and when it reaches

 $q_2$ , facies 3 is defined.

By using only one Gaussian random function, modeling is limited because each facies can only transition into one or, at most two other facies. For instance, in Figure 3, facies 1 and 3 can only transition into facies 2, while facies 2 can transition into both facies 1 and 2 upward or downward. Therefore, cyclicity cannot be modeled because there is no asymmetry associated with the simulation. Armstrong et al. (2011) extend the method to Pluri-Gaussian Simulations, and it was then modified by Le Blévec et al. (2018) to model cyclicity.

### <sup>247</sup> The Shifted Pluri-Gaussian Simulations Approach

This section summarizes the modeling method developed in Le Blévec et al. (2018). 248 The method is based on Pluri-Gaussian Simulations (PGS) (Armstrong et al., 2011), which generalizes Truncated Gaussian Simulations by using several Gaussian ran-250 dom functions instead of just one. An example is given in Figure 4b, which shows 251 a Pluri-Gaussian Simulation using two Gaussian random functions  $Z_1$  and  $Z_2$ . The 252 variations of each Gaussian random function are controlled by their respective co-253 variance model (Eqs. A.4a and A.4b). The truncation rule applied to them is two 254 dimensional (Fig. 4a) and defines in this example three facies by two thresholds  $q_1$ and  $q_2$ , with all three facies in contact with each other. For instance, the defined 256 facies is yellow if  $q_1$  is smaller than  $Z_1$  and  $q_2$  is smaller than  $Z_2$ . The corresponding 257 facies succession (Fig. 4b) shows no specific cyclicity, because all facies can transition 258 into each other randomly. 259 In order to model cyclicity, Le Blévec et al. (2018) introduced a spatial shift 260  $\alpha$  between the two Gaussian random functions. More specifically, the Gaussian 261 random functions are correlated (or anti-correlated) to each other by a correlation 262 coefficient  $\beta$ , then shifted by a vector noted  $\alpha$  (Eq. A.3), which gives the direction 263 of the cyclicity. This is illustrated in Figure 4c, in which the Gaussian random 264 functions are anti-correlated ( $\beta < 0$ ), with a small shift  $\alpha$  oriented upward. This 265 results, after truncation, into a highly cyclic facies succession (Fig. 4c). The upward 266

cycle from facies 1 to facies 2 then to facies 3 is repeated almost everywhere because  $Z_2$  tends to cross its threshold  $q_2$  (from facies 2 to facies 3) just after  $Z_1$  crosses its threshold  $q_1$  (from facies 1 to facies 2), as if the truncation rule (Fig. 4a) had an anti-clockwise motion in the upward direction. The cyclicity of the succession shown in Figure 4c is confirmed by its corresponding transiograms (Fig. 2) as explained previously.

## Modeling Vertical Facies Cyclicity and Rhythmicity in the Latemar Carbonate Platform

#### 275 Dataset

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The Triassic Latemar carbonate platform (northern Italy) is renowned for its cyclic-276 ity (Goldhammer et al., 1990; Hinnov and Goldhammer, 1991) and is thus well suited 277 for analysis by the new method described above. Using the original data of Peter-278 hänsel and Egenhoff (2008), part of the Upper Cyclic Facies interval has previously 279 been modeled by Le Blévec et al. (2018) with a simplified, three-fold classification 280 of depositional facies that is modified from Egenhoff et al. (1999). Here, the same 281 interval is modeled in the Cimon Laternar outcrop with the full four-fold classifi-282 cation of depositional facies of Egenhoff et al. (1999): subtidal  $(e_1)$ , intertidal  $(e_2)$ , 283 supratidal  $(e_3)$  and subaerial exposure facies  $(e_4)$ . Diagenetic overprinting is at first 284 not considered in the model described here, but models of the Latemar platform 285 presented later include diagenetic facies. Although depositional facies are here de-286 nominated as environments of deposition, their interpretation is directly based on 287 application of the Dunham classification to observations in thin sections (Egenhoff et al., 1999). Therefore, it is possible that they transition laterally with each other 289 several times at the same stratigraphic level, in a mosaic-like fashion, as shown by the interpreted cross section of Peterhänsel and Egenhoff (2008). The measured 291 sections and the interpreted cross section of Peterhänsel and Egenhoff (2008) are presented in Figure 5 and Figure 8a. 293

As discussed by Egenhoff et al. (1999) and Peterhänsel and Egenhoff (2008), the

facies tend to be organized in shallowing-upward facies cycles that comprise, from 295 base to top, facies  $e_1$ , facies  $e_2$ , facies  $e_3$ , facies  $e_4$ . This interpreted organization is 296 supported by logs in Figure 5. For example, the subtidal facies  $e_1$  tends to overlie 297 the subaerial exposure facies  $e_4$ , which defines the base of a cycle, and is generally 298 overlain by intertidal facies  $e_2$ . However, many cycles are incomplete and lack one or more facies (Fig. 5). There is also a high number of alternations between intertidal 300 facies  $e_2$  and subaerial exposure facies  $e_4$  (e.g., in log N17, Fig. 5). Therefore, the 301 cyclicity of the facies succession is not perfect and this imperfect pattern should be 302 reproduced statistically in the model. It is also noteworthy that subtidal facies  $e_1$ 303 and supratidal facies  $e_3$  are never in contact (Fig. 5). 304

#### 305 Model

The first step is to define an appropriate truncation rule based on the observed contacts between facies and their cyclicity. As the typical cycle is  $e_1 \rightarrow e_2 \rightarrow e_3 \rightarrow e_4$ , these facies should be arranged clockwise (or counter-clockwise) in the truncation rule. Moreover, as observed (Fig. 5), subtidal facies should not be in contact with supratidal facies. Figure 6 shows a truncation rule satisfying these constraints.

The next step is to find the parameters of the model  $(\beta_{12}, \alpha_{12}, r_1, r_2, b_1, b_2)$  from 311 the experimental transiograms computed from the logs. A trial-and-error test is 312 performed on the parameters, and the ones that give the best fit between experi-313 mental and theoretical transiograms are chosen. For each trial of these parameters, 314 the thresholds  $q_1$ ,  $q_2$  and  $q_3$  are computed in order to match the proportions of the different facies (an example of how to compute the thresholds from the proportions 316 is given in the Appendix, using Eqs. A.7, A.8 and A.9). The computation of a theo-317 retical transingram from the parameters of the method is explained in the Appendix 318 (Eqs. A.10, A.11 and A.12). The results are shown in Figure 7 (grey points). 319

It is important to note that transiograms are inter-dependent and cannot be fitted individually. For instance, the first maximum of the auto-transiograms and first minimum of the cross-transiograms are related to the cycle thickness, as explained earlier (Fig. 2). Thus, one parameter such as the shift  $\alpha_{12}$  controls the behavior of several theoretical transiograms (see Le Blévec et al., 2017, for details). Because of these relationships between transiograms, it is usually not possible to obtain a perfect fit between experimental and theoretical transiograms, and a compromise should be made based on which feature (or combination of features) is considered by the user to be more important. The theoretical transiograms after fitting are shown in Figure 7 (black curves).

The tangents at the origin of the different auto-transiograms and cross-transiograms 330 are matched, which means that the different facies thicknesses and the contacts 331 between them are well constrained. Therefore, the fit between experimental and 332 theoretical transiograms is satisfactory. Subtidal facies  $e_1$  and supratidal facies  $e_3$ 333 are not in contact because  $t_{e_1e_3}(h)$  and  $t_{e_3e_1}(h)$  both have a tangent at the origin 334 with a very low value, which comes from the truncation rule (Fig. 6). The only significant mismatch is for the cross-transiogram  $t_{e_4e_1}(h)$ , for which the tangent at 336 the origin of the theoretical transiogram is not high enough (Fig. 7). This means 337 that in the model, facies  $e_1$  has less tendency to overlie facies  $e_4$  than in the dataset. 338 Some rhythmic facies patterns are also captured, such as the one observed in the 339 transiogram  $t_{e_1e_1}(h)$  (Fig. 7). 340

The scale factors in the lateral direction  $r_x$  and  $r_y$  are chosen by visual comparison of the resulting facies models with the outcrop cross section of Peterhänsel and Egenhoff (2008). The higher their values, the larger the extent of the facies. As the facies are quite laterally extensive, the scale factors are of the order of the size of the final Earth model of depositional facies.

#### 346 Simulation

The Earth model for depositional facies is now built using the above fitted parameters. The Gaussian random functions are simulated in the grid described below, and then truncated into facies. The simulations are also conditioned to the measured sections so that the facies observed in the measured sections are reproduced in the model realizations. The algorithms to perform these steps are explained in Le Blévec et al. (2018).

The number of grid cells in each direction (East, North, Z) is (100, 10, 182), and 353 the grid dimensions are  $(1000 \text{ m}, 250 \text{ m}, 9.1 \text{ m}) \sim (0.62 \text{ mi}, 820 \text{ ft}, 29 \text{ ft})$ . Hence the 354 size of each cell is  $(10 \text{ m}, 25 \text{ m}, 5 \text{ cm}) \sim (33 \text{ ft}, 82 \text{ ft}, 0.16 \text{ ft})$ . The number of cells is a compromise between the desired computational speed of the simulation and the 356 level of details at which the heterogeneities are represented. Here, a high resolution 357 is chosen in the vertical direction, because most of the transitions between facies are 358 vertical. The simulation is fast and several equiprobable realizations are obtained 359 in two or three minutes with a standard desktop PC. Two realizations are shown 360 in Figure 8b and c, together with the original measured sections of Peterhänsel and 361 Egenhoff (2008), reproduced in both realizations. 362

Incomplete facies cyclicity, as observed in the measured sections (Fig. 5) is visible 363 in the realizations (Fig. 8). For instance, subaerial exposure facies  $e_4$  are not only 364 overlain by subtidal facies  $e_1$  at the base of each cycle, but also by intertidal facies  $e_2$ 365 or supratidal facies  $e_3$ . Subtidal facies  $e_1$  and supratidal facies  $e_3$  are not in contact, 366 as defined by the truncation rule (Fig. 6). Laterally, facies transition randomly 367 into each other because no lateral transition constraint is given. This aspect of the 368 Earth model realizations can be improved by using conceptual knowledge of the 369 platform-interior facies architecture, leading to Earth models that exhibit lateral 370 facies cyclicity or non-stationarity, as illustrated below. 371

For model validation, the transiograms are computed in three realizations of the simulation and shown in Figure 7 (thin grey curves). Most transiograms of the realizations are a good fit to the experimental and theoretical transiograms, which shows that the Earth models are geologically realistic. Some mismatches also appear, for instance in  $t_{e_2e_2}(h)$ , for which it seems that the realizations have a higher plateau than the model. However, these statistical variations are not systematic and are common with stochastic simulations (Chiles and Delfiner, 2012).

#### Extension to Lateral Cyclicity

Lateral facies cyclicity can be observed in modern environments or generated by 380 forward stratigraphic modeling (Burgess et al., 2001). Tidal-flat and reef islands 381 deposits in modern shallow-water carbonate environments can exhibit lateral di-382 rectionality, induced by currents in the water column, which results in lateral and 383 vertical facies cyclicity (e.g., Burgess et al., 2001). The method developed here mod-384 els such vertical and lateral facies cyclicity by adding a lateral component to the 385 shift  $\alpha$  between the Gaussian random functions. This procedure is demonstrated 386 using a satellite image of reef islands in the interior of the modern Bermuda plat-387 form, which was first described by Verrill (1907) (Fig. 9a). The reef island deposits 388 show a lateral facies asymmetry, with a typical facies cycle comprising reef, backreef, 389 and lagoonal facies (after Jordan Jr, 1973). Although there are no data describing 390 the vertical facies succession, it is assumed that Walther's law (Middleton, 1973) is 391 followed, such that the lateral facies transitions are equivalent to the vertical facies 392 transitions. This equivalence is modeled by incorporating the lateral component 393 into the shift vector. 394

One unconditional (no vertical sections are matched) realization of an Earth 395 model for facies distribution is shown in Figure 9c, along with the model truncation 396 rule (Fig. 9b). The three modeled facies are in contact, and lateral facies cyclicity 397 similar to that observed in the satellite image is generated. The vertical cyclicity is 398 such that reef facies overlie backreef facies (Fig. 9c). The combination of lateral and vertical facies cyclicity results in an overall eastward progradation of reef islands. 400 Therefore, the shift controls the movement over time of the facies belts and bodies. 401 For instance, if the shift was oriented to the west, then this would be the direction 402 of progradation. If the shift was purely vertical, there would only be aggradation. 403 Due to the lateral component of the shift, Walther's Law is respected in the model.

## Modeling Diagenesis with Shifted Pluri-Gaussian Sim-

## 406 ulations

Siliciclastic and, particularly, carbonate reservoirs are widely documented to un-407 dergo extensive diagenetic modification during deposition and subsequent burial, 408 which modifies their petrophysical properties (e.g., Fabricius et al., 2007; Makhloufi 409 et al., 2013). Therefore, it is important to provide a flexible modeling method for diagenetic overprinting of depositional facies that can mimic patterns resulting from 411 multiple diagenetic events, in order to capture the impact on hydrocarbon recovery. Diagenesis can follow the original depositional fabric in some cases, resulting in spe-413 cific ordering between depositional and diagenetic facies. A novel method able to model such pattern is presented. By adding a third Gaussian function that controls 415 diagenetic facies, the method co-simulates a depositional facies field and a diagenetic 416 facies field. The shifts between the three Gaussian random functions allow the user 417 to model asymmetric relationships between diagenetic and depositional facies.

## 419 Modeling Syn-Depositional Diagenesis: Revisiting the Latemar

#### 420 Carbonate Platform

#### 421 Syn-Depositional Diagenesis in the Latemar Platform

Previously, the Latemar carbonate platform was modeled using the measured sections of Peterhänsel and Egenhoff (2008) as input data with depositional facies.

However, the studies of Egenhoff et al. (1999) and Peterhänsel and Egenhoff (2008)

also show that diagenesis affect these facies. Tepee structures, dolomitization and

caliche crusts suggest an early diagenetic overprinting.

The measured sections of Peterhänsel and Egenhoff (2008) (Fig. 10) are again

The measured sections of Peterhänsel and Egenhoff (2008) (Fig. 10) are again chosen as data for the model and their interpreted cross section (Fig. 14a) is used to control the lateral extent of the facies. These sections show two diagenetic facies: completely dolomitized crusts and partial dolomitization, which overprint different

depositional facies (Fig. 10). The dolomitic crust diagenetic facies only occurs in conjunction with subaerial exposure depositional facies, while the partially dolomitized diagenetic facies occurs in conjunction with intertidal and (marginally) supratidal depositional facies. This observation from vertical measured sections is supported by the interpreted lateral correlations of Peterhänsel and Egenhoff (2008) (Fig. 14a), in which the dolomitic crust diagenetic facies transitions laterally only into subaerial exposure depositional facies. Table 1 shows the proportions of each diagenetic facies within each depositional facies.

In the Earth model realizations shown in Figure 8b and c, depositional facies were

#### 439 Model

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modeled using two Gaussian random functions. If diagenetic facies were included in the corresponding two dimensional truncation rule (Fig. 6), they would neces-442 sarily have geometric properties similar to those of depositional facies. Adding a 443 third Gaussian random function as a third dimension in the truncation rule gives 444 a greater flexibility to represent diagenetic facies geometries and their relationships 445 with depositional facies. Moreover, diagenesis can then be modeled as a superim-446 posed facies field that overprints the depositional facies as explained in Renard et al. 447 (2008). Adding more Gaussian random functions is also proposed in Madani and 448 Emery (2015), but not in the context of diagenesis. A three dimensional truncation rule for the Laternar platform is thus defined in 450 Figure 11. The truncation rule for the depositional facies is the same as that shown in Figure 6. The third Gaussian random function defines two diagenetic facies: 452 dolomitic crust  $d_1$  (which overprints subaerial exposure depositional facies  $e_4$ ) and 453 partial dolomite  $d_2$  (which overprints intertidal and supratidal depositional facies  $e_2$ 454 and  $e_3$ ). Depositional facies  $e_1$  is not affected by diagenesis. The thresholds q con-455 trolling the proportions of diagenetic facies within depositional facies are computed 456 from Table 1, as explained in the Appendix (Eq. A.7). For example, diagenetic facies  $d_2$  is more abundant in depositional facies  $e_2$  than in depositional facies  $e_3$ , and so its area is larger in the truncation rule (Fig. 11).

Once the truncation rule is chosen, the experimental transiograms of diagenetic 460 facies are fitted with the parameters of the method, as described previously. Cross-461 transiograms between depositional and diagenetic facies are fitted first, because they 462 are controlled by a smaller number of parameters:  $\alpha_{13}$ ,  $\beta_{13}$ ,  $\alpha_{23}$  and  $\beta_{23}$  (Eq. A.3). These parameters define the relations of the first two Gaussian random functions 464  $Z_1$  and  $Z_2$  with the third Gaussian random function  $Z_3$  and thus control relationships between depositional facies and diagenetic facies. These cross-transiograms 466 have different properties from usual cross-transiograms because they relate to two 467 superimposed facies fields, for which facies can both be present at the same location. 468 Therefore, their value at a distance h = 0 is not 0 but the probability of finding 469 the two facies types at the same location (Table 1). The fit between theoretical 470 transiograms (black curves, Eq. A.11) and experimental transiograms (grey points) of depositional facies and diagenetic facies is shown in Figure 12. 472 For most transiograms, the experimental curve at the first distance step is com-473 monly higher than the theoretical curve (Fig. 12). This is due to the small number 474 of data points, because there are few occurrences of diagenetic facies in the mea-475 sured sections (Fig. 10), thus causing the transiograms to be statistically unreliable. 476 However, it is worth noting that the theoretical transiograms generally show reason-477 able behaviors at the origin. For instance, the tangent at the origin of transiogram 478  $t_{d_1e_1}(h)$  has a high value (Fig. 12), which shows that subtidal depositional facies 479 tends to overlie dolomitic crust diagenetic facies, as observed in the measured sec-480 tions (Fig. 10). This spatial relationship supports the facies cyclicity of the model, 481 because the dolomitic crust diagenetic facies is present in the subaerial exposure 482 depositional facies, which are themselves overlain by subtidal depositional facies. 483 Similarly the high value of the tangent at the origin of transiogram  $t_{d_2e_4}(h)$  shows 484 that subaerial exposure depositional facies tends to occur above partial dolomite 485 diagenetic facies, which is also observed in the measured sections (Fig. 10). The 486 transiograms thus confirm that the method is able to capture asymmetry between 487

depositional and diagenetic facies, so that diagenetic facies are ordered with respect to the depositional facies.

As stated above, the cross-transiograms between depositional facies and diage-490 netic facies are not equal to zero for a zero distance. For instance transiogram  $t_{d_1e_4}(h)$ 491 starts at a value close to 1 (Fig. 12) because the dolomitic crust diagenetic facies  $d_1$ is only present in the subaerial exposure diagenetic facies  $e_4$ . The cross-transiogram 493 then decreases abruptly, which suggests that units of the subaerial exposure diagenetic facies are thin, which is consistent with the measured sections (Fig. 10). 495 Finally, rhythmicity, although not very pronounced, is captured in transiograms 496  $t_{d_2e_1}(h)$  and  $t_{d_2e_2}(h)$  (Fig. 12). This suggests that partial dolomite diagenetic facies 497  $d_2$  is separated from subtidal depositional facies  $e_1$  by a nearly constant thickness 498 of 0.3 m ( $\sim$ 1 ft) and that partial dolomite diagenetic facies  $d_2$  is separated from 499 intertidal depositional facies  $e_2$  by a nearly constant thickness of 1 m ( $\sim$ 3.3 ft) (i.e., 500 the first maxima of transiograms  $t_{d_2e_1}(h)$  and  $t_{d_2e_2}(h)$ ; Figure 12). 501

The auto- and cross-transiograms of the diagenetic facies themselves are now 502 fitted using the same procedure. The parameters controlling these transingrams 503 are the parameters of the third covariance  $r_3$  and  $b_3$  (Eq. A.5), and all the other 504 parameters mentioned above, which are left unchanged. They control the spatial 505 properties of  $Z_3$  and thus the geometries of diagenetic facies. Figure 13 shows the fit 506 between experimental and theoretical transiograms. The method is able to capture 507 the asymmetry of cross-transiograms between the two diagenetic facies as  $t_{d_2d_1}(h)$ 508 and  $t_{d_1d_2}(h)$ , showing that the dolomitic crust diagenetic facies  $d_1$  tends to overlie 509 the partial dolomite diagenetic facies  $d_2$ , and the modeled transingrams are able to 510 match exactly this behavior at the origin (Fig. 13). Theoretical auto-transingrams 511  $t_{d_1d_1}(h)$  and  $t_{d_2d_2}(h)$  also exhibit the correct behavior at the origin, which confirms 512 that the mean thicknesses of these diagenetic facies are well constrained (Fig. 13). 513 This section has shown the value of the method for capturing complex tran-514

siograms between depositional facies and diagenetic facies. Shifts  $\alpha_{13}$  and  $\alpha_{23}$  play

an important role, which emphasizes the value of incorporating asymmetry in the

516

modeling of syn-depositional diagenetic patterns.

#### 518 Simulation

The simulation is performed as for previously described models (e.g., Figure 8), 519 with the added third Gaussian random function. Two realizations of the Earth 520 model showing diagenetic facies superimposed on depositional facies are shown in 521 Figure 14b and c. Both realizations honor the data along the measured sections 522 (e.g., long measured section N22; Figure 14b and c), but differ away from them 523 (e.g., in the volume above measured section N22; Figure 14b and c). 524 To verify that the resulting simulations honor the data statistics, transingrams 525 are computed on three realizations (thin grey curves in Figure 12 and Figure 13). 526 The simulated transiograms match the experimental transiograms quite well, even better than the theoretical transiograms. For instance, transiograms  $t_{d_2e_2}(h)$  for the 528 realizations reproduce the complex hole-effect observed in the data (Fig. 12). Sim-529 ilarly, transiogram  $t_{d_2d_2}(h)$  of the realizations follows the experimental transiogram 530 more closely than the theoretical transingram (Fig. 13). This could be due to the 531 conditioning of the simulation, which provides significant constraints on the Earth 532 models. 533

## Modeling syn-depositional diagenesis in non-stationary shallowmarine deposits, Book Cliffs, Utah

The Upper Cretaceous Spring Canyon Member of the Blackhawk Formation, which is exposed in the Book Cliffs (Utah), consists of shallow-marine, wave-dominated shoreface sandstones that contain overprinting diagenetic features such as carbonate-cemented concretions and leached zones (whitecaps) (Van Wagoner et al., 1990; Kamola and Huntoon, 1995; Hampson and Storms, 2003; Taylor et al., 2004). Due to their large lateral extent, the deposits display non-stationary facies proportions from proximal to distal positions. Herein the outcrop dataset is modeled to show the flexibility of the method and highlight the use of embedded transition probabilities

in a non-stationary context.

#### Dataset 545

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The nine measured sections reported by Taylor et al. (2004) are used here, and the 546 facies classification is simplified into three depositional facies: distal lower shoreface heteroliths and offshore mudstones  $(E_1)$ , proximal lower shoreface sandstones  $(E_2)$ 548 and foreshore and upper shoreface sandstones  $(E_3)$ . There are also two diagenetic 549 facies: carbonate cement  $D_1$  and leached sandstones ("whitecaps")  $D_2$ , in which 550 carbonate material has been removed via syn-depositional diagenesis. Table 2 shows 551 the proportion of each diagenetic facies within the different depositional facies, based 552 on measured sections with this facies classification (Fig. 15). 553 No cyclicity is observed between depositional facies. Facies proportions in each 554 measured section (represented by pie charts in Figure 15) show that from west 555 (proximal) to east (distal), the proportion of depositional facies  $E_3$  decreases while 556 that of depositional facies  $E_1$  increases. Vertical facies proportion curves show that 557 depositional facies  $E_3$  is only present at the top of the Spring Canyon Member in the 558 area sampled by the measured sections. Diagenetic facies are also non-stationary 559 because their distribution is controlled by the distribution of depositional facies 560 (Table 2).

#### Modeling Non-Stationary Facies Proportions 562

As described above, facies proportions vary systematically over the dataset to be 563 modeled (Fig. 15). Therefore, the final Earth model should account for these vari-564 ations. This is achieved by estimating the proportions of each facies in each cell of 565 the Earth model (Armstrong et al., 2011; D'Or et al., 2017). First, the proportions 566 of each facies are computed at each horizontal level from all the measured sections 567 to give vertical facies proportion curves (Fig. 15). The vertical proportion curves are 568 then smoothed with a moving average algorithm to remove random variations, as 569 described in White et al. (2003). Then, the proportions of each facies are computed at each vertical measured section (pie charts of Figure 15). Finally, at each grid cell intersecting a measured section, the proportion of each facies is calculated by averaging the proportion given by the vertical proportion curve with the proportion of the facies at the measured section.

A procedure to interpolate these facies proportions between measured sections is then required. Here this is achieved by lateral simple kriging interpolation (Chiles and Delfiner, 2012) using a Gaussian covariance with a large scale factor and a mean chosen as the global proportion of each facies. Once the proportions of each facies have been calculated for every cell of the model, they are transformed into thresholds for the Gaussian random functions according to the same procedure used for the models presented earlier (Appendix, Eq. A.8).

#### 582 The Model

The truncation rule can be inferred from the observation of facies contacts in the 583 measured sections (Fig. 15). Because of the facies distribution's non-stationarity, 584 the truncation rule is different in every cell and depends on the cell's facies pro-585 portion. Therefore, a general truncation rule is first defined in Figure 16, which is 586 then adapted to the local facies proportions in the different cells of the Earth model 587 (Fig. 16). The foreshore and upper shoreface sandstone depositional facies  $(E_3)$  and 588 distal lower shoreface heteroliths and offshore mudstone depositional facies  $(E_1)$  are not in contact, because of a limited presence of foreshore and upper shoreface sand-590 stones (which occur only five times in the measured sections) and non stationarity (Fig. 15). However, there is no reason why these facies should not be in contact 592 away from the measured sections, and the global truncation rule is thus defined to allow this contact relationship (Fig. 16). The carbonate cement diagenetic facies 594  $(D_1)$  and leached sandstone diagenetic facies  $(D_2)$  are respectively present in the 595 proximal lower shoreface sandstone depositional facies  $(E_2)$  and both the proximal 596 lower shoreface sandstone depositional facies and the foreshore and upper shoreface sandstone depositional facies  $(E_2, E_3)$  (Fig. 16). 598

Transiograms are not fitted here because their behavior is strongly influenced 599 by non stationarity, especially at long distances (Armstrong et al., 2011). However, 600 embedded transition probabilities (Krumbein and Dacey, 1969) are not much af-601 fected by non stationarity because they just measure facies juxtapositions. They 602 can be deduced from the parameters of the model by taking the derivative at the origin of the transiograms (Eq. A.13). Thus, they are compared to the experimen-604 tal embedded transitions computed from the measured sections in order to infer the 605 parameters  $\alpha_{12}$  and  $\beta_{12}$ . The experimental (red) and model (blue) embedded matrix 606 for the three depositional facies after fitting is

$$R_{logs/model} = \begin{bmatrix} E_1 & E_2 & E_3 \\ 0 & 1.0/0.63 & 0.0/0.36 \\ 0.72/0.79 & 0 & 0.28/0.23 \\ 0.0/0.15 & 1.0/0.85 & 0 \end{bmatrix}.$$
 (1)

The matrix shows that foreshore and upper shoreface sandstones  $(E_3)$  and distal 608 lower shoreface heteroliths and offshore mudstones  $(E_1)$  are not in contact in the 609 measured sections because their embedded probability is zero, while in the model 610 they can be in contact  $(r_{31}=0.15, r_{13}=0.36)$  according to the truncation rule 611 (Fig. 16). The embedded transitions from proximal lower shoreface sandstones  $(E_2)$ to the other depositional facies are similar in the model and in the measured sections. 613 In order to constrain the vertical component of the scale factors  $r_1$  and  $r_2$ , the 614 thicknesses of the depositional facies are computed in the measured sections and 615 matched with the theoretical thicknesses, which are obtained from the derivative at 616 the origin of the auto-transiograms (Carle and Fogg, 1996). The resulting theoretical 617 thicknesses for the three depositional facies  $E_1$ ,  $E_2$ , and  $E_3$  are respectively 1.3 m 618  $(\sim 4.3 \text{ ft})$ , 0.8 m  $(\sim 2.6 \text{ ft})$ , and 0.5 m  $(\sim 1.6 \text{ ft})$ , while the experimental thicknesses 619 computed from the measured sections are 1.4 m ( $\sim$ 4.6 ft), 0.8 m ( $\sim$ 2.6 ft), and 0.6 620 m ( $\sim$ 2 ft), which is a good match. 621

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because they are simply not in contact with each other. The vertical scale factor  $r_3$  is chosen to be similar to  $r_1$  and  $r_2$  because diagenetic facies have a similar thickness to depositional facies. Lateral components of the scale factors  $r_1$ ,  $r_2$  and  $r_3$  are chosen by visual comparison of the resulting Earth model realizations and the correlation panel between measured sections of Taylor et al. (2004). The depositional facies have a large lateral extent, of the same order as the west-to-east lateral extent of the Earth model.

#### 630 Simulation

The number of cells in the grid in each direction is 100 (west-to-east), 20 (north-to-south), 566 (height) and the dimensions of the grid are 20 km (~12.4 mi) (west-to-east), 5 km (~3.1 mi) (north-to-south), 56 m (~184 ft) (height). The simulations are conditioned to the measured sections with the procedure outlined in Le Blévec et al. (2018).

The original cross section and two realizations of the resulting Earth model are shown in Figure 17. It is clear that the realizations are non-stationary as, for instance, the proportion of foreshore and upper shoreface sandstone depositional facies  $(E_3)$  decreases towards the west. Leached sandstone diagenetic facies  $(D_2)$  also exhibit a decreasing proportion towards the west, because they are constrained by the presence of foreshore and upper shoreface sandstone depositional facies  $(E_3)$  (Table 2).

As a post-validation step, embedded transition probabilities are computed in three resulting realizations and averaged, to give the embedded matrix of transition probabilities

$$R_{simu} = \begin{bmatrix} E_1 & E_2 & E_3 \\ 0 & 0.75 & 0.25 \\ 0.79 & 0 & 0.21 \\ 0.06 & 0.94 & 0 \end{bmatrix}.$$
 (2)

This matrix matches the embedded matrix computed from the measured sections

(Eq. 1), although foreshore and upper shoreface sandstone depositional facies  $(E_3)$  and distal lower shoreface heteroliths and offshore mudstone depositional facies  $(E_1)$  are in contact, as discussed above.

## Discussion

The method developed here proposes to model cyclicity and rhythmicity of depo-651 sitional facies, combined with diagenesis. This is in itself more than what other 652 geostatistical methods have offered so far. It appears difficult to model such patterns with sequential indicator simulations (Alabert, 1989) or object-based methods 654 (Deutsch and Tran, 2002) due to their limitations at modelling inter-facies relation-655 ships, while it would be difficult to create a three dimensional training image with 656 such patterns for inferring multi-point statistics (Strebelle, 2002). The method of 657 Renard et al. (2008) is a first step forward in the modelling of diagenesis, but their 658 model is not asymmetric and does not incorporate cyclicity. Therefore, the method 659 presented here greatly enhances capabilities of geostatistics at building more real-660 istic facies Earth models and thus predicting recoverable resources in hydrocarbon 661 reservoirs. 662

This method could be applied in many other geologic contexts than the ones 663 presented here. For instance, diagenesis that conforms to facies and bedding patterns 664 has been modeled here in the Latemar carbonate platform but the method would 665 also be able to model non-conformable diagenesis. Such diagenesis is sometimes 666 present in the context of hydrothermal fluid circulation (Davies and Smith Jr, 2006; 667 Smith Jr, 2006; Vandeginste et al., 2013; Jacquemyn et al., 2014; Beckert et al., 668 2015), which tends to create diagenetic structures that follow fractures and faults. 669 In that case, the third Gaussian function representing diagenesis could be chosen 670 independent from the Gaussian random functions representing depositional facies, 671 which would create diagenetic facies cross-cutting depositional facies. Moreover, 672 the vertical range for this third Gaussian function could be chosen higher than its 673 lateral range, which would create vertical diagenetic features, as observed along 674

faults. Such a model could be applied to the Latemar carbonate platform, which shows hydrothermal dolomites along sub-vertical faults and fractures (Jacquemyn et al., 2014).

Some limitations of the method should also be noted. Although transingrams 678 are more informative than variograms thanks to their ability to quantify asymmetry (Carle and Fogg, 1996) and thus cyclicity, the cyclicity quantified here is such that 680 each facies appears only once per cycle. More complex cycles such as symmetric cy-681 cles (a fining-upward sequence overlying a coarsening-upward sequence, for example) 682 cannot be quantified by two-point statistics such as transiograms. More complex 683 cycles could possibly be quantified with higher order statistics, which could be used 684 to infer the method developed here. Moreover, the experimental transiograms in the 685 case studies of this paper are not perfectly fitted by the method. More work could 686 be carried out on developing covariance models with more complex hole-effects in order to better capture rhythmicity in some datasets. Further development of the 688 truncation rule would also give more flexibility to fit all the transition rates between 689 facies. 690

## 691 Conclusion and Recommendations

The new method proposed in this paper models depositional and diagenetic facies fields with cyclic and rhythmic patterns. The method is based on a novel Pluri-Gaussian approach, using three dimensional truncation rules and Gaussian random functions shifted from each other. Qualitative information and concepts are used to construct the truncation rule, and the other parameters of the method are defined by fitting the experimental auto- and cross- transiograms. The resulting models show that a combination of lateral and vertical facies cyclicity can be used to generate aggradational and progradational facies geometries.

In addition, the method models depositional facies overprinted by conformable diagenesis. This is possible because the three Gaussian random functions are spatially shifted from each other, and depositional and diagenetic facies are ordered

<sup>703</sup> according to the cross-transiograms.

The method has also shown its capability to model non-stationary facies propor-704 tions, which is a predominant feature in datasets that contain pronounced proximal-705 to-distal or axial-to-marginal facies trends. In such cases, it is not appropriate to 706 use transiograms to constrain the parameters of the method. Instead, it is suggested to use embedded transition probabilities, because non stationarity does not 708 significantly impact facies juxtapositions. 709 The method significantly improves the capability of geostatistical Earth models 710 to represent geologically realistic facies architectures, and thus can lead to more 711 realistic geostatistical reservoir models and more accurate hydrocarbon production 712 forecasts. The source code of this method is hosted on Github and freely available 713 at https://github.com/tleblevecIMP/CyclicPGS. 714

## A Appendix: Shifted Pluri-Gaussian Model

The model developed in this paper is an extension of that developed by Le Blévec et al. (2018). Three Gaussian random functions  $Z_1, Z_2, Z_3$  are correlated and shifted relative to each other and truncated into facies according to a truncation rule (e.g., Figure 11). The first two Gaussian random functions control depositional facies while the third Gaussian random function controls diagenetic facies. A shifted version of the linear model of co-regionalization (Wackernagel, 2003) is used

$$\begin{cases}
Z_1(x) = Y_1(x), \\
Z_2(x) = \beta_{12} Y_1(x + \alpha_{12}) + \sqrt{1 - \beta_{12}^2} Y_2(x), \\
Z_3(x) = \beta_{13} Y_1(x + \alpha_{13}) + \beta_{23} Y_2(x + \alpha_{23}) + \sqrt{1 - \beta_{13}^2 - \beta_{23}^2} Y_3(x),
\end{cases} (A.3)$$

where  $-1 < \beta_{ij} < 1$  are the correlations coefficients between  $Y_i(x + \alpha_{ij})$  and  $Z_j(x)$ ,  $\alpha_{ij}$  being the shifts, and  $Y_1, Y_2, Y_3$  are uncorrelated Gaussian random functions with

respective covariances in three dimensions

$$\rho_1(h_x, h_y, h_z) = \exp\left(-\frac{h_x^2}{r_{1x}^2} - \frac{h_y^2}{r_{1y}^2} - \frac{h_z^2}{r_{1z}^2}\right) \cos(b_1 h_z), \tag{A.4a}$$

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$$\rho_2(h_x, h_y, h_z) = \exp\left(-\frac{h_x^2}{r_{2x}^2} - \frac{h_y^2}{r_{2y}^2} - \frac{h_z^2}{r_{2z}^2}\right) \cos(b_2 h_z), \tag{A.4b}$$

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$$\rho_3(h_x, h_y, h_z) = \exp\left(-\frac{h_x^2}{r_{3x}^2} - \frac{h_y^2}{r_{3y}^2} - \frac{h_z^2}{r_{3z}^2}\right) \cos(b_3 h_z), \tag{A.4c}$$

with  $r_i = (r_{ix}, r_{iy}, r_{iz})$  the scale factors in three dimensions and  $b_i$  the frequencies of the cosine functions. Therefore, the auto-covariances of the three Gaussian random functions  $Z_1, Z_2, Z_3$  are respectively

$$\begin{cases}
\rho_{Z_1}(h) = \rho_1(h), \\
\rho_{Z_2}(h) = \beta_{12}^2 \ \rho_1(h) + (1 - \beta_{12}^2) \ \rho_2(h), \\
\rho_{Z_3}(h) = \beta_{13}^2 \ \rho_1(h) + \beta_{23}^2 \ \rho_2(h) + (1 - \beta_{13}^2 - \beta_{23}^2) \ \rho_3(h),
\end{cases}$$
(A.5)

and the cross-covariances between them

$$\begin{cases} \rho_{Z_1 Z_2}(h) = \beta_{12} \ \rho_1(h + \alpha_{12}), \\ \rho_{Z_1 Z_3}(h) = \beta_{13} \ \rho_1(h + \alpha_{13}), \\ \rho_{Z_2 Z_3}(h) = \beta_{12} \ \beta_{13} \ \rho_1(h + \alpha_{13} - \alpha_{12}) + \beta_{23} \ \sqrt{1 - \beta_{12}^2} \ \rho_2(h + \alpha_{23}). \end{cases}$$
(A.6)

These covariances are used to derive the thresholds of the Gaussian random functions from the proportions of the different facies. For instance, let us determine the threshold  $q_{d_1}$  of the third Gaussian random function  $Z_1$  that controls the proportion of facies  $d_1$  (Fig. 11)

$$p_{d1} = Pr[Z_1(x) > q_1, Z_2(x) < q_3, Z_3(x) > q_{d1}], \tag{A.7}$$

which can be re-written by integration of the multi-variate Gaussian density  $G_{\Sigma}(u,v,w)$ 

$$p_{d1} = \int_{q_1}^{\infty} \int_{-\infty}^{q_2} \int_{q_{d1}}^{\infty} G_{\Sigma}(u, v, w) \ du \ dv \ dw, \tag{A.8}$$

with  $\Sigma$  the covariance matrix

$$\Sigma = \begin{bmatrix} 1 & \rho_{Z_1 Z_2}(0) & \rho_{Z_1 Z_3}(0) \\ \rho_{Z_1 Z_2}(0) & 1 & \rho_{Z_2 Z_3}(0) \\ \rho_{Z_1 Z_3}(0) & \rho_{Z_2 Z_3}(0) & 1 \end{bmatrix}. \tag{A.9}$$

Equation A.8 is then solved numerically with the algorithm of Genz (1992). The same methodology is applied to compute theoretical transiograms (Fig. 7). For instance, let us examine the transiogram between facies  $e_1$  and  $e_2$  (Fig. 11)

$$t_{e1e2}(h) = \frac{Pr[Z_1(x) < q_1, Z_2(x) < q_2, Z_1(x+h) < q_1, Z_2(x+h) > q_2]}{p_{e1}}, \quad (A.10)$$

vhich can be re-written by integration of Gaussian multi-variate density

$$t_{e1e2}(h) = \frac{1}{p_{e1}} \int_{-\infty}^{q_1} \int_{-\infty}^{q_2} \int_{-\infty}^{q_2} \int_{q_2}^{\infty} G_{\Sigma(h)}(u, v, w, y) \ du \ dv \ dw \ dy, \tag{A.11}$$

with  $\Sigma_{(h)}$  the covariance matrix

$$\Sigma(h) = \begin{bmatrix} 1 & \rho_{Z_1 Z_2}(0) & \rho_{Z_1}(h) & \rho_{Z_1 Z_2}(h) \\ \rho_{Z_1 Z_2}(0) & 1 & \rho_{Z_2 Z_1}(h) & \rho_{Z_2}(h) \\ \rho_{Z_1}(h) & \rho_{Z_2 Z_1}(h) & 1 & \rho_{Z_1 Z_2}(0) \\ \rho_{Z_1 Z_2}(h) & \rho_{Z_2}(h) & \rho_{Z_1 Z_2}(0) & 1 \end{bmatrix}.$$
(A.12)

Equation A.11 is then solved numerically with the algorithm of Genz (1992) and the same methodology is applied for the other transiograms. The embedded transition probabilities are computed numerically from the transiograms as follows

$$r_{ij} = -\frac{t'_{ij}(0)}{t'_{ij}(0)}. (A.13)$$

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## <sub>924</sub> Table and Figure Captions

- Table 1: Proportions of diagenetic facies overprinted on depositional facies in the 925 Laternar carbonate platform, taken from measured sections (Fig. 10). 926 Table 2: Proportions of diagenetic facies overprinted on depositional facies in the 927 Spring Canyon Member of the Blackhawk Formation, taken from measured sections 928 (Fig. 15). 929 Figure 1: Four synthetic facies successions: (a) cyclic and rhythmic; (b) non 930 rhythmic with two cycles; (c) rhythmic (blue facies) with two cycles; and (d) cyclic 931 and non rhythmic. Modified from Le Blévec et al. (2018). 932 Figure 2: Cyclic and rhythmic facies succession (a) with associated transiogram 933 matrix between facies 1 and 2 (b-e).  $\overline{L_c}$  is the mean thickness of a facies cycle, and 934  $\overline{L_1}$  and  $\overline{L_2}$  are the mean thicknesses of facies 1 and 2. Proportion of facies 1 is 0.5 935 and proportion of facies 2 is 0.25. 936 Figure 3: Facies succession (a) modeled with Truncated Gaussian Simulations ac-937 coording to the truncation rule (b) and parameters  $r_1 = 0.1 \text{ m} (\sim 0.3 \text{ ft}), (p_1, p_2, p_3) =$ 938 (0.4, 0.4, 0.2) (Eq. A.4a). Figure 4: Comparison between conventional Pluri-Gaussian Simulation (PGS) 940 (b) and shifted PGS (c) with the same truncation rule (a). For (b), the parameters are  $r_1 = r_2 = 0.6 \text{ m} (\sim 2 \text{ ft}), b_1 = 15 \text{ m}^{-1} (\sim 49 \text{ ft}^{-1}), b_2 = 30 \text{ m}^{-1} (\sim 98 \text{ ft}^{-1})$ 942 (Eqs. A.4a, A.4b), and facies proportions  $(p_1, p_2, p_3) = (0.5, 0.25, 0.25)$  and for (c), the same parameters are applied together with the shift  $\alpha_{12} = 0.04 \text{ m} (\sim 0.13 \text{ ft})$ 944 and correlation coefficient  $\beta_{12} = -0.7$  (Eq. A.3). Figure 5: Measured sections through part of the Upper Cyclic Facies interval in 946 the Cimon Latemar outcrop, Latemar platform. Figure modified from Peterhänsel and Egenhoff (2008). 948 Figure 6: Truncation rule used for modeling depositional facies in the Latemar 949 platform dataset (Fig. 5). 950
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tion of depositional facies computed from the measured sections shown in Figure 5,

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Figure 7: Experimental transiograms (grey points) in the upward vertical direc-

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theoretical transiograms fitted to these points (black line), and transiograms com-
953
    puted in three realizations of the depositional facies Earth model (thin grey lines).
954
    The parameters used for the theoretical transiograms are r_1 = (800, 800, 0.3) m
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    956
    ft<sup>-1</sup>), \beta_{12} = 0.67, \alpha_{12} = 0.1 m (\sim 0.3 ft) (Eqs. A.4a, A.4b).
       Figure 8: Cross section interpreted by Peterhänsel and Egenhoff (2008) (a) and
958
    two realizations of an Earth model for depositional facies (b and c) in the Cimon
    region of the Latemar carbonate platform conditioned by four measured sections
960
    (Fig. 5) with modeling parameters explained in Figures 7.
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       Figure 9: Three dimensional unconditional realization from a satellite image
962
    of Bermuda carbonate platform interior. (a) satellite image (with latitudinal and
963
    longitudinal position) showing three types of facies based on visual interpretation:
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    blue represents the lagoon, light green the backreef, and dark green the reef; (b)
965
    truncation rule; and (c) 3D Earth model of facies distributions. The parameters of
966
    the simulation are r_1 = r_2 = (20, 100, 0.4) m (\sim (66, 328, 13) ft), \alpha_{12} = (0.1, 5) m
967
    (\sim(0.3,16) \text{ ft}), (p_1, p_2, p_3) = (0.15, 0.15, 0.7) \text{ (Eqs. A.4a, A.4b)}.
968
       Figure 10: Depositional facies and diagenetic facies in the measured sections
969
    through part of the Upper Cyclic Facies in Cimon Latemar outcrop, Latemar car-
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    bonate platform (Fig. 5). Measured sections are adapted from Peterhänsel and
971
    Egenhoff (2008).
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       Figure 11: Three dimensional truncation rule used for modeling the depositional
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    facies and diagenetic facies in the Laternar platform dataset (Fig. 10, Table 1).
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       Figure 12: Experimental vertical cross-transiograms between depositional facies
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    and diagenetic facies (grey points) from measured sections shown in Figure 10, theo-
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    retical cross-transiograms fitted to these points (black lines), and cross-transiograms
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    computed in three realizations of a resulting Earth model (thin grey lines). The pa-
    rameters defining the theoretical transingrams are the same as those for Figure 7,
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    with in addition \beta_{13} = -0.8, \beta_{23} = -0.5, \alpha_{13} = -0.1 m (\sim -0.3 ft), \alpha_{23} = 0.1 m
    (\sim 0.3 \text{ ft}) \text{ (Eq. A.3)}.
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Figure 13: Experimental transiograms between diagenetic facies (grey points),
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           theoretical transiograms fitted to these points (black lines), and transiograms com-
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           puted in three realizations of a resulting Earth model (thin grey lines). The param-
 984
           eters defining the theoretical transiograms are the same as those for Figure 7 and
 985
           12, with in addition r_3 = (800, 800, 0.3) m (\sim (2625, 2625, 1) ft) (Eq. A.4c).
                  Figure 14: Cross section interpreted by Peterhänsel and Egenhoff (2008) (a) and
 987
           two realisations of an Earth model for depositional facies and diagenetic facies (b,
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           and c) in the Cimon Latemar region of the Latemar carbonate platform, conditioned
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           by four measured sections (Fig. 10) with modeling parameters noted in Figure 7, 12
          and 13.
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                  Figure 15: Measured sections through the Spring Canyon Member, Blackhawk
 992
          Formation in outcrops of the Book Cliffs, as reported by Taylor et al. (2004), with
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           simplified classification of depositional facies and diagenetic facies, corresponding fa-
           cies vertical proportion curves, and pie charts of facies proportions in each measured
 995
          section.
 996
                   Figure 16: Global truncation rule and two examples of local truncation rules
 997
          for modeling the Spring Canyon Member, Blackhawk Formation in outcrops of the
 998
           Book Cliffs. The facies E are depositional facies and D are diagenetic facies.
 999
                  Figure 17: Cross section modified from Taylor et al. (2004) and two realizations
1000
           of an Earth model for depositional facies and diagenetic facies (b and c) in the Spring
1001
           Canyon Member, Blackhawk Formation, conditioned by nine measured sections
1002
           (Fig. 15) with modeling parameters r_1 = (0.6, 3000, 3000) m (\sim (2,9842,9842) ft),
1003
          r_2 = (0.7, 3000, 3000) \text{ m} \; (\sim (2.3, 9842, 9842) \text{ ft}), \\ r_3 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_4 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_5 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_7 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} \; (\sim (3.3, 4921, 4921) \text{ m}), \\ r_8 = (1, 1500, 1500) \text{ m} 
1004
          ft), \alpha_{12}=\alpha_{13}=\alpha_{23}=0 m (0 ft), \beta_{12}=\beta_{13}=\beta_{23}=0 (Eqs. A.3, A.4a, A.4b, A.4c).
1005
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Table 1:

	Dolomitic crust	Partial dolomite
Subtidal	0	0
Intertidal	0	0.10
Supratidal	0	0.02
Exposure	0.32	0

Table 2:

	Carbonate concretion	White caps
Distal mudstones	0	0
Shoreface sandstones	0.21	0.03
Foreshore sandstones	0.59	0.4

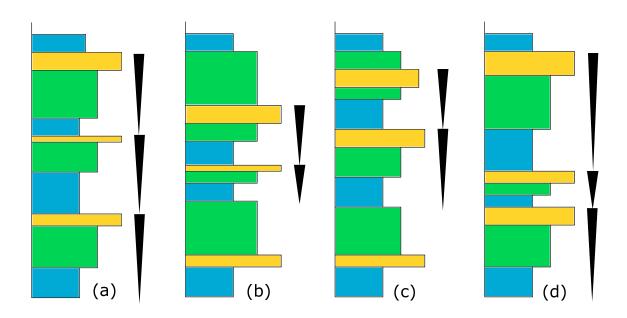


Figure 1:

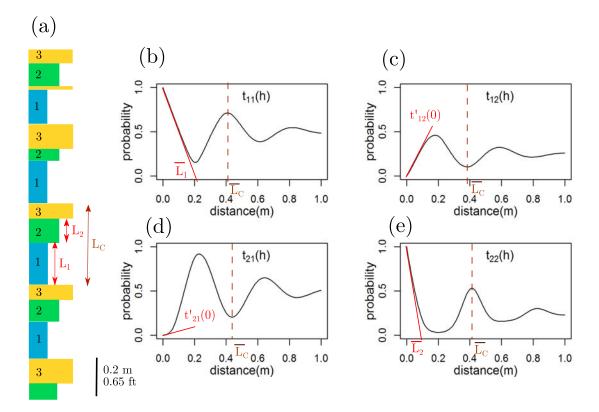


Figure 2:

## (a) Truncated Gaussian Simulation

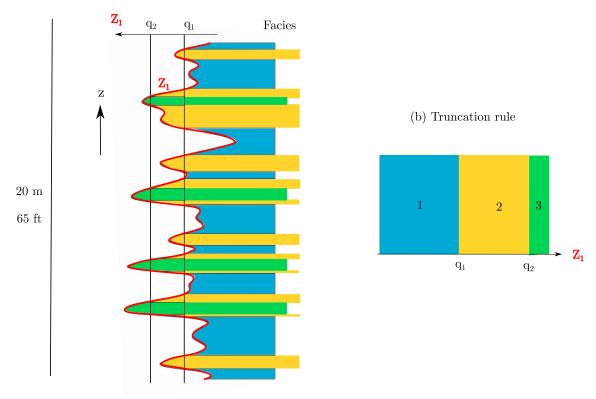


Figure 3:

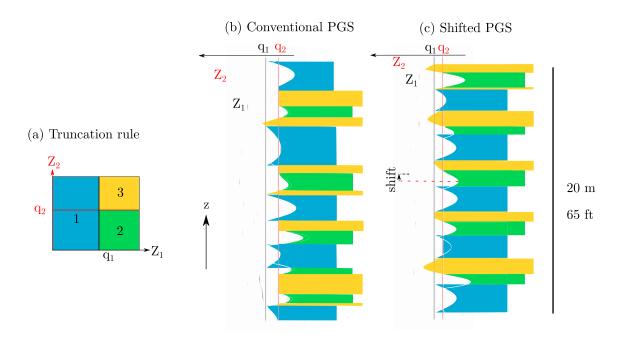


Figure 4:

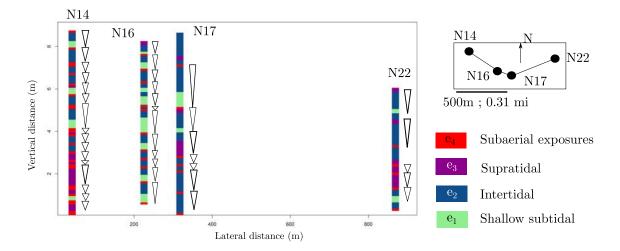


Figure 5:

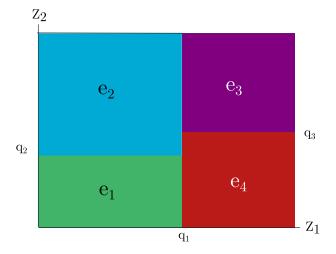


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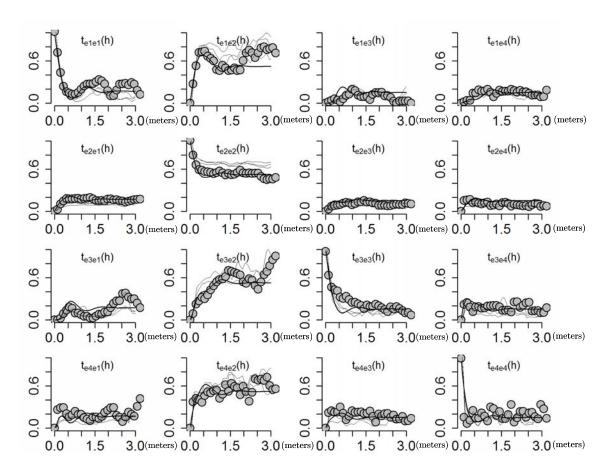


Figure 7:

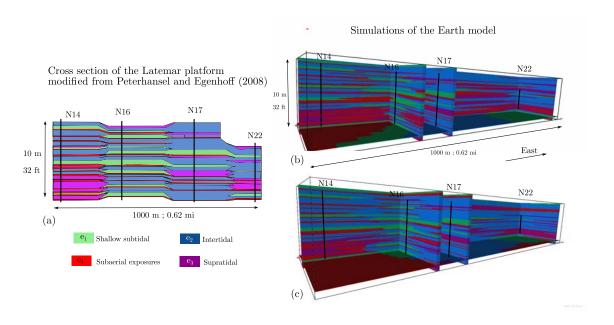


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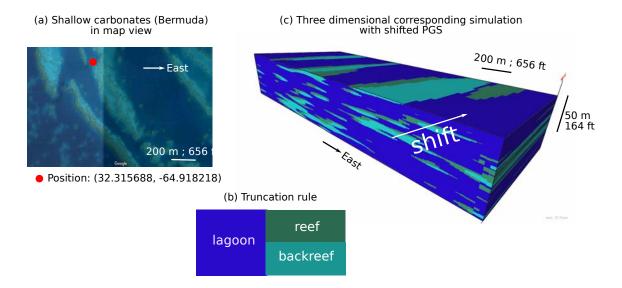


Figure 9:

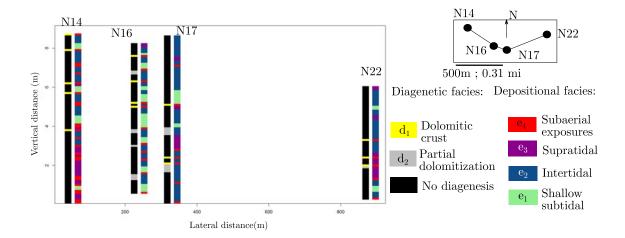


Figure 10:

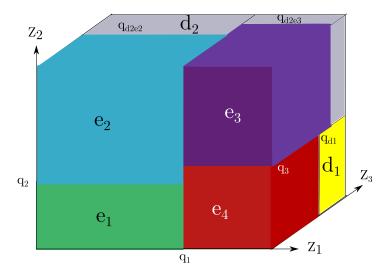


Figure 11:

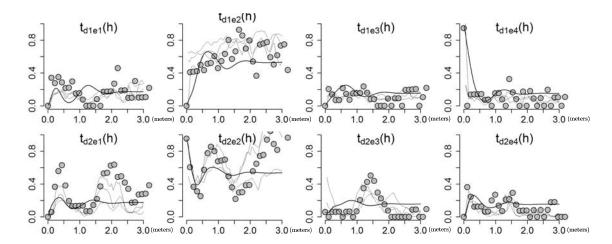


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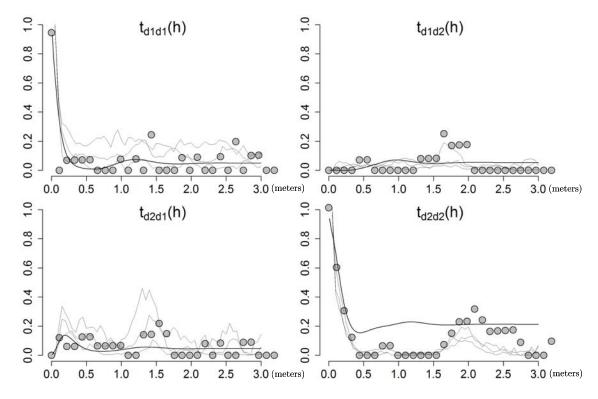


Figure 13:

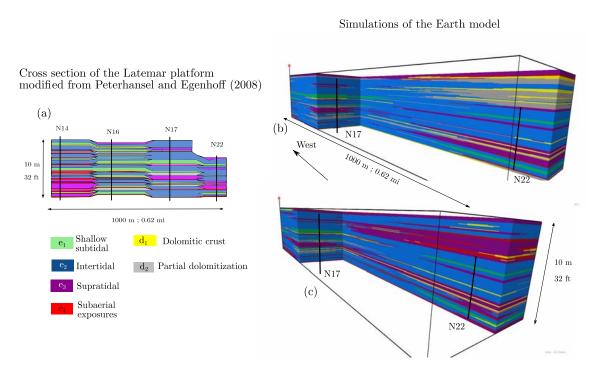


Figure 14:

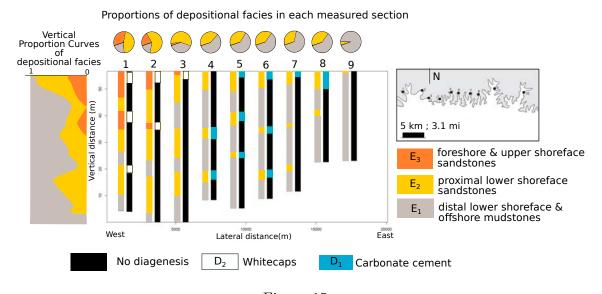


Figure 15:

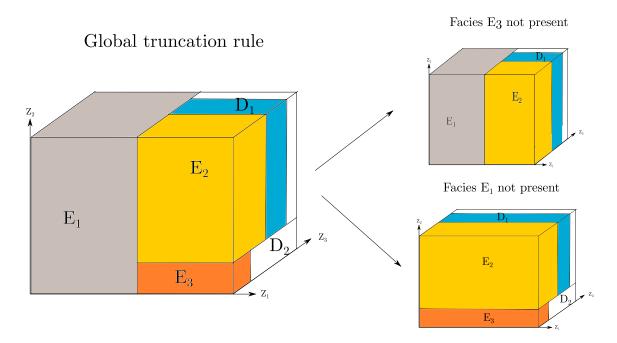


Figure 16:

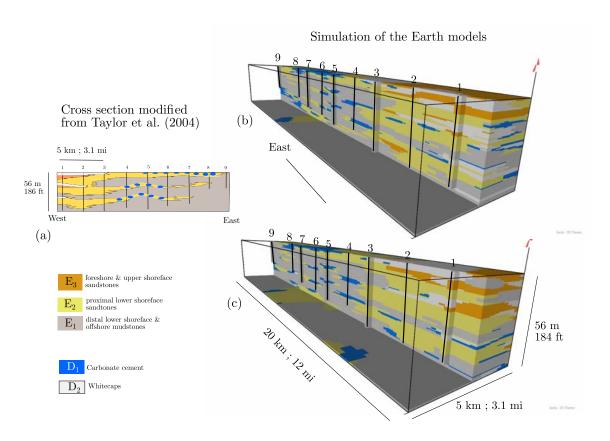


Figure 17: