# AutoQS v1: Automatic parameterization of QuickSampling based on training images analysis

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11	Highlights		
12	• Adaptative calibration as a function of the simulation progression		
13	Calibration depends on each training image	(	Deleted: only
14	Robust parameterization based on a rapid prior analysis of the training image	· · · · · · · · · · · · · · · · · · ·	Deleted: the
15	Abstract. Multiple-point geostatistics are widely used to simulate complex spatial structures based on a training		
16	image. The practical applicability of these methods relies on the possibility of finding optimal training images and		Deleted: use
17	parametrization of the simulation algorithms. While methods for automatically selecting training images are		
18	available, parametrization can be cumbersome. Here, we propose to find an optimal set of parameters using only		Deleted: finding
19	the training image as input. The difference between this and previous work that used parametrization optimization		
20	is that it does not require the definition of an objective function. Our approach is based on the analysis of the errors		Deleted: It
21	that occur when filling artificially constructed patterns that have been borrowed from the training image. Its main		Deleted: The
22	advantage is to eliminate the risk of overfitting an objective function, which may result in variance underestimation	(	Deleted: of our approach
23	or in verbatim copy of the training image. Since it is not based on optimization, our approach finds a set of	$\sum$	Deleted: remove
24	acceptable parameters in a predictable manner by using the knowledge and understanding of how the simulation	$\searrow$	Deleted: underestimating the
25	algorithms work. The technique is explored in the context of the recently developed QuickSampling algorithm,	) (	Deleted: a
26	but it can be easily adapted to other pixel-based multiple-point statistics algorithms using pattern matching, such		
27	as Direct Sampling or Single Normal Equation Simulation (SNESIM).		
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## 29 1 Introduction

30 Geostatistics is extensively used in natural sciences to map spatial variables such as surface properties (e.g., soils,

31 geomorphology, meteorology) and subsurface geological features, (e.g. porosity, hydraulic conductivity, 3D

32 <u>geological facies</u>). Its main applications involve the estimation and simulation of natural phenomena. In this paper,
 33 we focus on simulation approaches.

- 34 Traditional two-point geostatistical simulations preserve the histogram and variogram inferred from point data
- 35 (Matheron, 1973). However, inherent limitations make the reproduction of complex structures difficult. (Gómez-
- 36 <u>Hernández and Wen,1998; Journel and Zhang, 2006</u>. Multiple-point statistics (MPS), by accounting for more

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complex relations, enables the reproduction of such complex structures (Guardiano and Srivastava, 1993), but 52 comes with its own limitations (Mariethoz and Caers, 2014). The main requirements for using MPS algorithms 53 54 are 1) analog images (called training images) and 2) appropriate parametrization. While training images can often 55 be provided by expert knowledge, and several methods have been proposed to automatically select one or a subset 56 of appropriate training images among a set of candidates (Pérez et al., 2014; Abdollahifard et al., 2019), However, 57 the parametrization of an MPS algorithm depends not only on the chosen training image but also on the specifics 58 of the algorithm. This makes the task of finding good parametrization cumbersome, and therefore users often have 59 to resort to trial-and-error approaches (Meerschman et al., 2013). Here we will mainly focus on QuickSampling 60 (QS) (Gravey and Mariethoz, 2020) which has as two main parameters: n that defines the maximum number of 61 conditional data points to consider during the search process, and k which is the number of best candidates from 62 which to sample the simulated value. Additionally, QS supports a kernel that allows weighting each conditioning 63 pixel in the pattern based on its position related to the simulated pixel. Direct Sampling (DS) has for parameters: n which has an identical role as in QS, th that represents the pattern acceptance threshold, or the degree of 64 65 similarity between local data patterns and the training image, and f the maximum proportion of the image that can 66 be explored for each simulated pixel. In summary, n controls the spatial continuity, and k or th and f control the 67 variability. 68 Over the last few years, several studies have addressed the challenge of automatically finding appropriate 69 parameters for MPS simulation. These can be categorized in two approaches. The first approach is to assume that 70 an optimal parametrization is related to the simulation grid (including possible conditioning data), the training 71 image and the MPS algorithm. In this vein, Dagasan et al. (2018) proposed a method that uses the known hard 72 data from the simulation grid as a reference for computing the Jensen-Shannon divergence between histograms. 73 Following this, they employ a simulated annealing optimization to update the MPS parameters until the metrics 74 achieve the lowest divergence. This method is flexible enough to be adapted to any other metric. The second type 75 of approach assumes that the parametrization is only related to the training image and the MPS algorithm. Along 76 these lines, Baninajar et al. (2019) propose the MPS Automatic Parameter Optimizer (MPS-APO) method based 77 on the cross-validation of the training image (TI) to optimize simulation quality and CPU cost. In this approach, 78 artificially generated gaps in the high gradient areas of the training image are created, and a MPS algorithm is used 79 to fill those gaps. The performance of a particular parameterization is quantified by assessing the correspondence 80 between the filled and original training data. By design, this approach is extremely interesting for gap-filling 81 problems. The authors state that it can be used for the parametrization of unconditional simulations; however, the 82 use of limited gaps cannot guarantee the reproduction of long-range dependencies. Furthermore, due to the design 83 of the framework for generating gaps, only MPS algorithms able to handle gap-filling problems can be used. 84 While both approaches yield good results based on their objective functions, they all rely on a stochastic 85 optimization process, therefore the duration of the optimization process, cannot be predetermined or controlled by 86 the user. Furthermore, an objective function is needed, which can be difficult because it depends on the training 87 image used; many metrics can be accounted for in the objective function, such as histogram, variogram, pattern 88 histogram, connectivity function, Euler characteristic, etc., (Boisvert et al., 2010; Renard and Allard, 2013; Tan et 89 al., 2013) or a weighted combination of these. Similarly, one has to define meta-parameters linked to the 90 optimization algorithm itself, such as the cooling rate in simulated annealing or maximum number of iterations. 91 As a result, MPS parameter optimization approaches tend to be complex and difficult to use.

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137 In this contribution, we propose a simplified optimization procedure for simulating complex systems. Rather than 138 using a complex optimization algorithm, our approach focuses on finding optimal parameters to accurately 139 simulate a single pixel in the system. The underlying principle of our approach is that if each pixel is accurately 140 simulated, the resulting sequence of pixels will converge to an accurate representation of the real-world system 141 being simulated. The goal is therefore to find the optimal parameters to simulate a single pixel using the training 142 image as the only reference. Baninajar et al. (2019) showed that computing the prediction error (i.e., the error 143 between the simulation and the reference) is an appropriate metric to identify optimal parameters. To find the 144 optimal parameters for simulating a single pixel, we propose an exhaustive exploration of the parameter space and 145 a computation of the prediction error, between the simulation and the reference image

146 The remainder of this paper is structured as follows: Section 2 presents the proposed method. Section 3 evaluates

147 the approach in terms of quantitative and qualitative metrics. <u>Finally, section 4 discusses the strengths and</u> 148 weaknesses of the proposed approach and presents the conclusions of this work.

### 149 2 Junderstanding and Addressing Verbatim Copy in Multiple Point Simulation

150 The principle underlying multiple point simulation is that the neighborhood of a given pixel  $\chi$  (the pattern

151 generated by known or previously simulated pixels) is informative enough to constrain the probability density

- function of the value Z(x). This requires a training image with several pattern repetitions. The Extended Normal
- 153 Equation Simulation (ENESIM) algorithm (Guardiano and Srivastava, 1993) computes the full probability
- 154 distribution for each simulated pixel. To ensure that enough samples are used, the SNESIM (Strebelle, 2002) and
- 155 the Impala (Straubhaar et al., 2011), algorithms include a parameter to define a minimum number of patterns
- 156 replicates. Direct Sampling (DS) (Mariethoz et al., 2010) adopts a different strategy by allowing for the interrupted
- exploration of the training image. It includes a distance threshold parameter that defines what is an acceptable match for a neighborhood, however, too small a threshold typically results in a single acceptable pattern in the

training image, leading to exact replication of parts of the training image, a phenomenon known as verbatim copy.

160 To reduce this issue, a parameter  $f_{\rm is}$  introduced controlling the fraction of the explored training image.

161 QuickSampling (QS) (Gravey and Mariethoz, 2020) also suffers from verbatim copy when the number of candidate

162 patterns is set to k = 1, the authors recommend the use of k > 1, and highlight that k is similar to the number of

163 replicates in SNESIM or IMPALA. A value k = 1.5 in QS can be seen as SNESIM with a minimum number of

164 replicates of 1 for 50% of the simulated values and 2 for the remaining values.

165 <u>The definition of verbatim copy is the unintended pasting of a large section from the training image to the</u>

- 166 simulation (patch-based approaches do so intentionally, e.g. (Rezaee et al., 2013)). This means that the relative
- 167 position of the simulated <u>values</u> is the same as that in the training image. This occurs when the neighborhood
- 168 constraints on the simulated pixels are too strong and only the exact same patterns as those in the training image

are acceptable. To detect this issue, a common strategy is to create a position map (similar to the index map),which represents the provenance of simulated values by mapping their original coordinates in the training image,

- 171 as shown in Figure 1.
- 172 Figure 1 illustrates the most common forms of verbatim copy. The pure verbatim (the most common type of
- 173 verbatim copy) is a simple copy of a large part of the image, with all pixels in the same order inside of the patches.
- 174 Block verbatim typically appears when there are many replicates of a very specific type of pattern in the training
- 175 image and few replicates of all other patterns. <u>Consequently</u>, the MPS algorithm uses common patterns for

Deleted: skipping the complexity of an optimization algorithm and instead simplifying the ... simplified optimization procedure to a key element: the simulation of...or simulating complex systems. Rather than using a complex optimization algorithm, our approach focuses on finding optimal parameters to accurately simulate a single pixel....in the system. The underlying principle of our approach is that a ... f each pixel is accurately simulated, the resulting sequence of well-simulated ... ixels converges ... ill converge to a good simulation overall. Therefore, the ... n accurate representation of the real-world system being simulated. The goal is therefore to find the optimal parameters to simplify the simulation of ... imulate a single pixel using the training image as the only reference. Baninajar et al. (2019) showed that computing the prediction error (i.e., the error between the simulation and the reference) is an appropriate metric to find...dentify optimal parameters. Following this approach ... o find the optimal parameters for simulating a single pixel, we propose exhaustively exploring an exhaustive exploration of the parameter space by performing pixel predictions over patterns extracted from the training image, ...nd compute... computation of the associated ... rediction error. This results in a prediction error map for each combination of parameters (.... [1])

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<ul> <li>aprion spreade throughout the simulation without giving a direct impression of copying (e.g., pure verbatim over subject of pixeled, Structural verbatim media to appear when large-scale structures are unique in the training image.</li> <li>appendix of the allows a visually satisfying image to be quickly obtained, but with large-scale structures, but this can easily introduce bias, between simulations. This is one of the hardest types of verbatim to detect. Typically, this can easily introduce bias, between simulations. This is one of the hardest types of verbatim to detect. Typically, this can easily introduce bias, between simulations to large, loading to the duplication of large grantures in appendix the simulation afgenerity on verbatim with the expected result of simulations, eccurs when the maximum neighborhood radus is too large, loading to the duplication of large grantures in appendix that when the maximum neighborhood radus is too large, loading to the duplication of large grantures in appendix that when the maximum neighborhood radus is too large, loading to the duplication of large grantures in appendix that when the maximum neighborhood radus is too large, loading to the duplication of large grantures in appendix that when the maximum neighborhood radus is too large, loading to the duplication of large grantures.</li> <li>Fuen of the solution affered affere source is the part of the relating image.</li> <li>Fuen of detined by the values simulated but by their position may. This is an extreme case that highlights that verbatim is not used in this context: in and howledge of the grantulation granture. The method is simulation algorithm, when the training image.</li> <li>A nethod</li> <li>The objective of the approach presented large is to find an optimal set of parameters using only the training image. The matching isoutiation algorithm with and approxime quicksampling (QS), where the simulation algorithm second a simulation algorithm is noccurs at line 3, white is investive the alogicithm as</li></ul>	350	transitioning between copied blocks resulting from rare patterns. Structural verbatim occurs when the copied	<b>Deleted:</b> is an example of
<ul> <li>a subset of pixelky. Structural verbatim tends to appear when large-scale structures are unique in the training image, which often allows a visually satisfying image to be quickly obtained, but with large non-stationary features in the training image. Often users are suilling to galaxy verbatim on large-scale structures have the matching introduce bias, between imitalianos. This is one of the hardest types of verbatim to detect. Typically, this can caccur when the maximum neighborhood radius is too large, leading to the duplication of large structures in the position of pixel deson that are uny retricture which is the expected result of simulations, genus when it is more than any material articurus (r. their position is unpredictable).</li> <li>Further bare any particular structure (r. their position is unpredictable).</li> <li>Further bare any articular articurus (r. their position is unpredictable).</li> <li>Further bare any particular structure (r. their position is unpredictable).</li> <li>Further bare any particular structure (r. their position is unpredictable).</li> <li>Further bare any particular structure (r. their position is unpredictable).</li> <li>Further bare any particular structure (r. their position is unpredictable).</li> <li>Further bare any particular structure (r. their position is any retries and a position map. This is an extreme case that bigblights that verbatin is not defined by the values simulated bur by their position in the graphene defined is inclusional of continuous and/or categorical variables.</li> <li>The objective of the simulation algorithm's mechanics. The simulation algorithm is not used in this centext; in fact, simulation algorithm's mechanics. The simulation algorithm is not used in this centext; in fact, simulations algorithm's mechanics. The simulation algorithm is not used in the isonalizon occurs at Line 3, which is isonated barry the same appredictible.</li> <li>Deleted: spreach</li> <li>Deleted: spreach</li> <li>Deleted: spreach</li> <li>Deleted: spreach</li></ul>	351	portion spreads throughout the simulation without giving a direct impression of copying (e.g., pure verbatim over	()
<ul> <li>which often allows a visually satisfying image to be quickly obtained, but with large non-stationary features in denical to the training image. Often, users are willing to allow verbatin on large-scale structures, but this can occur when the maximum neighborhood radus is too large, leading to the duplication of large varbatine in the position af pixels does not have any particular ginediary (i.e. their position is upredictable).</li> <li>Figure 1 Visualization of verbatim copies using a position map. This is an extreme case that highlights that verbatin is ot defined by the values simulated but by their nestlion in the graphed method is situable of the simulation algorithm's mechanics. The simulation algorithm is not used in this context; in fact, simulation algorithm's mechanics. The simulation algorithm is not used in this context; in fact, simulation algorithm's mechanics. The simulation algorithm is not used in this context; in fact, simulation algorithm's mechanics. The simulation algorithm is not used in this context; in fact, simulation algorithm's mechanics. The simulation algorithm is not used in this context; in fact, simulations algorithm's mechanics. The simulation algorithm is not used in this context; in fact, simulations algorithm's mechanics. The simulation algorithm is not used in this context; in fact, simulations are not required to obtain a proper calibation algorithm is not used in this context; in fact, simulations are not required to both an a proper calibation algorithm is not used in this context; in fact, simulations are not required to obtain a proper calibation algorithm. The key operation occurs at Line 3, which is when the algorithm services for an optimal match based on the neighboring conditioning data.</li> <li>Agerithm 1 The egequential simulation algorithm, in prove the parameterization for OS.</li> </ul>	352	a subset of pixels). Structural verbatim tends to appear when large-scale structures are unique in the training image.	<b>Deleted:</b> the white
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362       3 Method         363       The objective of the approach presented here is to find an optimal set of parameters using only the training image         364       and knowledge of the simulation algorithm's mechanics. The simulation algorithm is not used in this context; in         365       fact, simulations are not required to obtain a proper calibration, with the proposed method. The main target         366       application of the presented approach is the pattern matching simulation algorithm QuickSampling (QS), where         367       the values, at a pixel scale, are directly sampled from the training image. The method is suitable for the simulation         368       Simulation algorithms, such as QS, can be summarized by Algorithm 1. The key operation occurs at Line 3, which         370       is when the algorithm searches for an optimal match based on the neighboring conditioning data.         371       Algorithm 1 The sequential simulation algorithm. In grav the parametrization for QS.	361	not defined by the values simulated but by their position in the training image.	Deleted: source of the value
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	5/1	Angoritanii 1 1 ne <mark>weguettan sinutation</mark> agoritanii. In gray tite parametrization for Qo.	Deleted: QS

Inputs:		
T: training images		
<i>P</i> : simulation path		
θ: parametrization		<b>Deleted:</b> (including <i>n</i> : number of neighbors)
k: the number of best candidates		Deleted: ¶
$\omega$ : the kernel, by default uniform		
1. For each unsimulated pixel $x$ following the path <i>P</i> :		
2. Find the neighborhood $N(x)$ in S composed of the $n(\theta)$ closest neighbors		
3. Find a candidate in T those matches $N(x)$ using the parametrization $\theta$ 4. Assign the value of the selected candidate to x in S		<b>Deleted:</b> using $\theta$
5. End		Deleted: A
Here, we propose a divide and conquer approach that splits any pixel-based sequential simulation into its atomic		Deleted: applying
operation: the simulation of a single pixel. We assume that if all pixels are perfectly simulated, then the resulting		Deleted: by dividing
simulation should also be good. By a perfectly simulated pixel, we mean a pixel that respects the conditional		Deleted: A
probability distribution. When simulating a pixel, there may be numerous potential valid values, but at the very		Deleted: 15
least, there should be one valid value, i.e., the conditional probability distribution should be represented in the	/	<b>Deleted:</b> Each possibility will still respect the probability distribution
data. This can be formalized by the following condition:	1	Deleted: An extreme and undesired situation occurs from
$ \{A P(A N(x)) > 0\}  \ge 1 \tag{1}$		Deleted: simulation of a value that came from the
where $\mu_{\mu}$ represents the cardinality of a set $P(A N(x))$ denotes the probability of A (a given value) knowing		Deleted: of
N(x), the neighborhood.		<b>Deleted:</b> a simulation identical to the training image and therefore constitutes
The proposed approach consists of finding a set of parameters that results in accurate samples for each pattern. At	111.	Deleted: Algorithm 2). The
the same time, we want to avoid systematically sampling perfect matches (the exact same neighborhood is	///	Deleted: is computed, which is
available in the training image), which results in verbatim copy.	///.	Deleted: pattern (Figure 2).
The search for the optimal parametrization is carried out by exhaustive exploration Q, and the choice of optimal		Moved (insertion) [1]
parameters is based on a prediction error defined as the difference between the original value of the pattern and	$\overline{M}$	Moved (insertion) [2]
the value of the selected pattern in the training image	// 1	(Moved (insertion) [3]
Algorithm 2	/ //	(Moved (insertion) [4]
	1 //	
Inputs: Dulit of stores of the simulation (i.e. nottern designation levels, equivalent to functions of the simulation meth)		
$\theta$ : list of discretized parameters		
T the training images		
V a set of random positions (in practice we generated the random position on the fly)		
1. For each possible combination of $D$ and $\theta$ do for all $\psi \in \mathcal{V}$ :		
3. Using $\theta$ , find a candidate in $T$ that matches $N(v)$ , excluding for $v$ itself		
4. <u>Compute the error <math>\varepsilon</math> between the selected candidate and <math>Z(v)</math></u>	1	
<b>5.</b> $\underline{F}$ <b>1 C C C C C C C C C C</b>		
L <u></u>		Deleted:
The proposed algorithm explores a discretized parameter space $\theta$ (Line 1) (e.g., for QS: $n, k, \omega$ ). While this		Algorithm 2, Lines 2-4.
discretization is natural for some parameters, such as $n$ that is an integer, it can require an explicit discretization		Deleted: Algorithm 2
for other parameters, such as the kernel in QS (or <i>th</i> in DS). Furthermore, a key component of our method is the		Deleted: ).
exploration of the parameter space for several representative stages $D$ of the simulation (Line 1). In the case of a		Deleted: potentially the
		Deleted: Algorithm 2

469	random path, the progress of the simulation is directly related to the density of the neighborhoods, i.e., when $x^{4/3}$
470	of the pixels are simulated, in average $x$ % of neighbors are informed. To reproduce this behavior, at each stage D,

471 we randomly decimate patterns extracted from the TI by keeping only x% pixels informed. For each combination

472 *D* and  $\theta$ , multiple measures over a set of random locations  $\mathcal{V}$  (500 <  $|\mathcal{V}|$  < 10000) are computed in Lines 1-5 in

473 <u>with their mathematical expression shown in Equation 2</u>;

474

$$\varepsilon_{(\theta, D, T)} = \left| \frac{1}{|\mathcal{V}|} \sum_{\boldsymbol{\leftarrow} \boldsymbol{\nu}} \left( \mathbb{Z}_{(\boldsymbol{\nu})} - \mathbb{Z}_{\left( \sum_{T \setminus \{\boldsymbol{\nu}\}} (\theta, N(\boldsymbol{\nu}, D)) \right)} \right)^{2} \right|$$

475 where Cand $(\theta, N)$  returns a single candidate position for a given neighborhood N and follows the parametrization 476  $\theta$ . N(v, D) denotes a neighborhood around v that is decimated according to stage D. V represents a random set 477 of positions in the training image, and Z(v) refers to the actual value at position  $v \in \mathcal{V}$  in the training image. To 478 avoid parameters that generate verbatim copy of the training image, the position v and its direct neighbors (in a 479 small radius (here 5 pixels) are excluded from the set of potential candidates. The set of candidates considering 480 this exclusion is denoted by  $T \setminus \{v\}$  in Equation 2. Furthermore, in the case of equality between several optimal 481 options, we set as a rule to take the cheapest parameter set in terms of computational cost (e.g., the smallest n), 482 graphically represents the entire algorithm. Finally, for each stage considered, the set of parameters with the 483 minimum associated error  $\varepsilon$  is considered optimal (, Line 6):



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	<b>Deleted:</b> therefore <i>D</i> represents the density
1	Deleted: a neighborhood
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/	Moved (insertion) [5]
4	Deleted: ¶
6	Deleted: (in Algorithm 2, Line 6).
	<b>Deleted:</b> To avoid over-constrained situations from generating a verbatim copy of the training image, the position $\sigma$ and its direct neighbors (in a small radius, usually around 5 pixels, but can we increase depending of the small scale structure of the training image) are removed from the set of potential candidates. Furthermore, in the case of equality between several optimal options, we propose the simple rules of taking the cheapest parameter set in terms of computational cost (e.g
	Moved up [5]: the smallest $n$ ).
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2	<b>Deleted:</b> these are the number of matches to retain $k$ ,
	Deleted: (and in the case of
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 $(^{2})$ 

541	Our implementation precomputes and stores all matches for a specific $\theta_h$ parameterization (e.g., a value of n and	
542	all matches for k). Consequently, the saved matches of $\theta_h$ can be employed to swiftly evaluate all options for the	$\sum$
543	parameters in $\theta = \theta_h \times \theta_s$ (e.g., we can process for $k = 1, 2, 3,, k_{max}$ ). This two-phase approach considerably	$\mathbb{N}$
544	decreases redundant calculations.	$\mathbb{N}/\mathbb{Q}$
545	The algorithm can be further accelerated by terminating the estimation of a if the error remains at a high level after	
546	assessing only a small amount of samples from $\mathcal{V}_{\mathbf{v}}$ (here set to 500). To this end, we increase $\mathcal{V}$ for the parameter	
547	combinations of interest, i.e., parametrization with potentially the lowest $\varepsilon$ . This entails iterating and verifying at	
548	each step whether additional computations are required. Only places respecting following inequality are refined	
549	with extra measures:	
550	$\varepsilon(\theta, D, T) - \varepsilon(\theta_{min}, D, T) < \frac{1}{2}\sigma(\theta, D, T) + \frac{1}{2}\sigma(\theta_{min}, D, T) $ <sup>(4)</sup>	
551	With	
552	$\varepsilon(\theta_{min}, D, T) = \min_{\theta} \varepsilon(\theta, D, T)$	
	2	
553	$\sigma_{(\theta, D, T)} = \left[ \frac{1}{ \mathcal{V} } \sum_{\boldsymbol{\omega} \neq \boldsymbol{\omega}} \left( \left( \mathbb{Z}(\boldsymbol{\sigma}) - \mathbb{Z}\left( \operatorname{Cand}_{T \setminus \{\boldsymbol{\sigma}\}}(\theta, N(\boldsymbol{\sigma}, D)) \right) \right) - \varepsilon_{(\theta, D, T)} \right) \right)$	
554	With $\varepsilon(.)$ the error, and $\sigma(.)$ represent the standard deviation of all differences, between estimated and true values.	
		, ()()
222	5 <u>Accounts</u>	
556	5.1 Optimization of 2 parameters	$\setminus \setminus [$
557	All experimental tests in this section are performed using the training image shown in _ and the stages D are	
558	distributed following a logarithmic scale.	$\langle    $
559	As a first test, we use the configuration $\theta_h = \{n\}$ , and $\theta_s = \{k\}$ . The kernel $\omega$ is defined as uniform, meaning that	$\langle \langle \langle$
560	it has a constant value and is not part of the optimization. The outcome is represented in Figure 3, with the optimal	$( \setminus )$
561	number of candidates $k$ and number of neighbors $n$ as a function of the density $D$ , which is assimilated to the	( / I,
562	progression during the simulation. The ignorance threshold is defined as the average error between elements of	
563	the marginal distribution. It represents the error value at which no further information can be derived from the	//// Y
564	neighborhood, meaning that the simulated values can equivalently be drawn from the marginal distribution.	
		M/M

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X	<b>Deleted:</b> $\theta_h$ . Then
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	Deleted: step
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	Deleted: , it checks if more
(	Deleted: needed. The
$\setminus$	Deleted: rules proved a good trade-off
	<b>Deleted:</b> Therefore, a given parametrization is only further explored if the error is a range of a $\sigma$ .
$\langle \rangle$	Deleted: <#>Result¶
Y,	Deleted: Figure 2. The
$\langle \rangle$	<b>Deleted:</b> Experimentation shows that the nodes simulated in the initial stages of the path are critical for the overall simulation
Y	<b>Deleted:</b> <#>Automatic calibration for QS <sup>¶</sup> In the case of QS, the method finds optimal values for $k$ the number of candidates, $n$ the number of neighbors and $\omega$ the kernel. <sup>¶</sup>
	Automatic calibration for QS with a uniform kernel In this
))(	Deleted: <#>results are shown
))(	Deleted: <#>Figure 3. It shows
	Deleted: <#> k
	<b>Deleted:</b> <#> progress (equivalent to the neighborhood density <i>D</i> ).
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646	Υ
647	Figure 4 shows the evolution of $\varepsilon$ as a function of the number of neighbors $\frac{n}{2}$ and the simulation progression $D$ .
648	Two regimes are visible: in the first percentages of the simulation, each extra neighbor is informative and improves
649	simulation quality. However, as the neighborhoods become denser, the importance of spatial continuity takes over
650	and only the few neighbors are really informative. This two-step process is expected, as random large-scale
651	features are generated first, and then the image is filled with consistent fine-scale structures. Furthermore, it shows
652	that using a large number of neighbors at the end of the simulation generates suboptimal results, which could
653	explain the small-scale noise that is sometimes visible in some MPS simulations.
654	

## 655 <u>5.2 Optimization of 3 parameters</u>

656 Here, we use the following configuration  $\theta_h = (n, \alpha)$  and  $\theta_s = \{k\}$  and we consider kernels as having a radial 657 exponential shape, i.e.  $\omega_i = e^{-\alpha d_i}$ . The wight of a given position *i* in the kernel  $\omega$  is defined as  $\omega_i$ , and its distance

# 658 to the kernel center as $d_{i}$ .

659

663



660	Figure 5 Optimal parameters for QS (k in green, number of neighbors in blue, and best kernel in magenta), as a function
661	of the simulation progress, with the associated prediction error (in black). The dashed blue line indicates the average
662	density for the neighborhood considered. <u>The ignorance threshold in red.</u>

664	The results presented in Figure 5 demonstrate the impact of the number of neighbors and narrow kernels
665	(characterized by high a values) on the evolution of the QS parameters. Specifically, it can be observed that
666	interactions arise between these two factors, resulting in slightly erratic calibrated parameters. As the number of
667	neighbors increases, the weights assigned to the furthest neighbors become negligible with larger $\alpha$ values. This
668	means that these far away neighbors, despite being considered, have very little influence. This insensitivity only
669	occurs for large <i>n</i> values, <i>leading to minimal differences between possible configurations and noise in the metric.</i>
670	As expressed in the methodology section, in cases of a similar error, the cheapest solution is considered. In the
671	case of QS, having a large number of neighbors can marginally increase the computational time, therefore, we
672	introduce a small tolerance that results in favoring small $n$ values. It is formulated as a small cost for each extra
673	neighbor, <u>i.e.</u> , by adding 5e-5 $\times (\max(T) - \min(T))$ for each extra neighbor. However, the speed-up during /
674	simulation, was limited, to up to 10.%. Figure 6 shows similar quality ( $\varepsilon$ curves) as in Figure 5, but with the added $\beta$
•	

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D.1.4.1.	

 $\begin{array}{c} \text{Deleted: $4$-$$} \text{Automatic calibration of QS considering} \\ \text{different kernels} \\ \hline \text{Deleted: $$} n, \ \omega $$ \\ \hline \text{Deleted: $We} \\ \hline \text{Deleted: $w_i$} \end{array}$ 

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D	eleted: skewed
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D 4.	eleted: % computational gain was observed using Equation



- 747 From a quantitative evaluation, Figure 8 illustrates different metrics (variograms, connectivity as a structural
- 748 indicator, and the Euler characteristic as noise indicator) (Renard and Allard, 2013) across a set of 100 realizations.
- The automatic calibration method proposed here allows obtaining better quality simulations than in <u>Gravey and</u>
   Mariethoz (2020).
- 751 Figure 9 shows that variogram and connectivity metrics are well reproduced, although they have not been directly
- 752 constrained in the calibration process. Indeed, the parameter optimization only considers the simulation of single
- 753 pixels and never computes global metrics over an entire grid.









## 758 6 Discussion and conclusion

The proposed method allows for the automatic calibration of QS and potentially similar pixel-based MPS approaches, reaching a similar <u>or better</u> quality as that of manual parameterization from both quantitative and qualitative points of view. Furthermore, it demonstrates that the optimal parametrization should not remain <u>constant and instead needs to evolve with the simulation progression.</u> The metrics confirm the good reproduction

of training patterns and the method finds a calibration that avoids verbatim copy, One major advantage of our 771 772 approach is the absence of a complex objective function, which often itself requires calibration. 773 A limitation of our approach is that it cannot be used to determine an optimal simulation path because it focuses 774 on the simulation of a single pixel. <u>It also</u> does not optimize the computational cost required for a simulation 775 The computation time necessary to identify the appropriate parameters is contingent upon the expected quality. 776 However, the maximum time required for completion is predictable and depends on the number of patterns tested. 777 If required, the calibration can be further refined based on prior outcomes without restarting the entire process; this can be achieved by adjusting D, incorporating additional kernels, or increasing  $|\mathcal{V}|$ . In certain instances, 778 779 adjusting the kernel parameter offers only minor improvements while necessitating a substantial number of 780 computations. Employing a more streamlined parameter space can yield comparable, and significantly reduce the 781 computational cost. This streamlined parameter space can be established, for instance, by subsampling the number 782 of neighbors according to a squared function (2,4,9,16,25,...) or by leveraging external or expert knowledge. 783 The proposed methodology was evaluated in multivariate scenarios, resulting in a more expansive parameter space compared to single variable cases. Although the approach yields satisfactory parameters, the inclusion of extra 784 785 parameters significantly extends the computation time, rendering the process impractical, particularly when 786 dealing with four or more variables. 787 In the context of testing the generality of our approach, calibration was computed on multiple training images 788 (found in the Supplementary material). The calibration pattern with two regimes (n large, then n small) seems to 789 be universal, at least for univariate simulations. While the position of the abrupt transition between regimes seems to vary greatly (between 0.5% and 20% of the path), the overall shape remains the same. Therefore, the approach 790 791 proposed by Baninajar et al. (2019), in which long ranges are not considered, could be extended by using large n 792 values in the early stages of the simulation. 793 While show that it is possible to calibrate a parametric kernel, in future work one can envision the optimization of 794 a nonparametric kernel where the weight of each individual neighbor  $w_i$  is considered a variable to optimize using 795  $\varepsilon$  as an objective function (e.g., using a machine learning regression framework). 796 The study of the evolution of parameters shows a smooth behavior of the average error. Therefore, the use of 797 multivariate fitting approaches to estimate the error surface with fewer evaluations could be an interesting solution 798 to speed up the parametrization. The use of machine learning to take advantage of transfer learning between 799 training images also has a high potential.

#### 801 Code availability

800

802 The source code of the AutoQS algorithm is available as part of the G2S package at: https://github.com/GAIA-

803 UNIL/G2S (last access: 1st May 2023) under the GPLv3 license. And permanently available at

804 https://doi.org/10.5281/zenodo.7792833. Platform: Linux/macOS/Windows 10+. Language: C/C++. Interfacing

805 functions in MATLAB, Python3, and R.

#### 806 Author contributions.

807 MG proposed the idea, implemented and optimized the autoQS approach and wrote the article. GM provided 808 supervision, methodological insights and contributed to the redaction.

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The...One major advantage of our approach is the absence of a complex objective function, which often itself requires calibration. The method runs in a predictable maximum time, which depends of the number of patterns tested, that relate on the expected quality of the calibration  $\sigma$ . The calibration can even be refined based on previous results, without running all the processes again, by adding steps, kernels, or by increasing |V|. ... [8] )

Deleted: Our... limitation of our approach is that it cannot be used to determine an optimal simulation path because it focuses on the simulation of a single pixel. Furthermore, the method...t also does not take into consideration <u>(... [9]</u>)

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some...2,4,9,16,25,...) or by leveraging external/ ...[11]

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## Deleted: <#>Conclusion

The proposed approach allows for the automatic calibration of pixel-based MPS algorithms. Furthermore, it 

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### 1040 Competing interests

- 1041 The authors declare that they have no conflict of interest.
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# Appendix

1094 This supplementary material contains a similar calibration for other training images.

# 1095 A. Stone



# 1096

1097Figure A.1 Optimal parameters for QS (k in green and number of neighbors in blue) as a function of the progression,1098with the associated prediction error (in red). The red line represents the ignorance threshold. The dashed blue line is1099the average density for the neighborhood considered. The dot-dashed line represents the variability in 1% of the error.

# 100 B. Strebelle (Strebelle, 2002)





1102Figure B.1 Optimal parameters for QS (k in green and number of neighbors in blue) as a function of the progression,1103with the associated prediction error (in red). The red line represents the ignorance threshold. The dashed blue line is1104the average density for the neighborhood considered. The dot-dashed line represents the variability in 1% of the error.





1106Figure B.2 Optimal parameters for QS (k in green and number of neighbors in blue, and the best kernel in magenta)1107as a function of the progression, with the associated prediction error (in red). The dashed blue line is the average density1108for the neighborhood considered.







#### C. Delta Lena (Mahmud et al., 2014)





Figure C.1 Optimal parameters for QS (k in green and number of neighbors in blue) as a function of the progression, with the associated prediction error (in red). The red line represents the ignorance threshold. The dashed blue line is the average density for the neighborhood considered. The dot-dashed line represents the variability in 1% of the error.



- 1125 1126 Figure C.2 Optimal parameters for QS (k in green and number of neighbors in blue, and the best kernel in magenta) as a function of the progression, with the associated prediction error (in red). The dashed blue line is the average density for the neighborhood considered.



8 Figure C.3 Simulation using QS using parameters generated by the automatic calibration.

