



# 1 **AutoQS v1: Automatic parameterization of QuickSampling** 2 **based on training images analysis**

3  
4 Mathieu Gravey<sup>1,2</sup>, Grégoire Mariethoz<sup>1</sup>

5 <sup>1</sup>University of Lausanne, Faculty of Geosciences and Environment, Institute of Earth Surface Dynamics,  
6 Switzerland

7 <sup>2</sup>Department of Physical Geography, Faculty of Geosciences, Utrecht University, Utrecht, Netherlands

8 *Correspondence to:* Mathieu Gravey (research@mgravey.com)

## 9 10 **Highlights**

- 11 • Adaptative calibration as a function of the simulation progression
- 12 • Calibration depends only on the training image
- 13 • Robust parameterization based on a rapid prior analysis of the training image

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

## 27 28 **1 Introduction**

29 Geostatistics is extensively used in natural sciences to map spatial variables such as surface properties (e.g., soils,  
30 geomorphology, meteorology) and subsurface geological features. Its main applications involve the estimation  
31 and simulation of natural phenomena. In this paper, we focus on simulation approaches.

32 Traditional two-point geostatistical simulations preserve the histogram and variogram inferred from point data  
33 (Matheron, 1973). However, inherent limitations make the reproduction of complex structures difficult. Multiple-  
34 point statistics (MPS), by accounting for more complex relations, enables the reproduction of such complex  
35 structures (Guardiano and Srivastava, 1993). However, MPS has its own limitations (Mariethoz and Caers, 2014).

36 To perform satisfactorily, MPS algorithms require analog images (called training images) and appropriate



37 parametrization. Training images can often be provided by expert knowledge. Indeed, the training image is related  
38 to the property that is being simulated, and therefore it is common to all MPS algorithms. In addition, several  
39 methods have been proposed to automatically select an appropriate training image among a set of candidates (Pérez  
40 et al., 2014; Abdollahifard et al., 2019). However, the parametrization of an MPS algorithm depends not only on  
41 the chosen training image but also on the specifics of the algorithm. This makes the task of finding good  
42 parametrization cumbersome, and therefore, users often have to resort to a trial-and-error approaches (Meerschman  
43 et al., 2013).

44 Over the last few years, several studies have addressed the challenge of finding good MPS parameters. These can  
45 be categorized into two different philosophies. The first approach is focused on the “simulation grid”, which  
46 assumes that a parametrization is related to the simulation grid, the training image and the MPS algorithm.  
47 Dagan et al. (2018) proposed using the known hard data from the simulation grid as a reference to compute  
48 statistical metrics and then trying to improve the parametrization through a simulated annealing optimization  
49 process until the metrics matched as closely as possible. The second approach is focused on the “training image”  
50 and assumes that the parametrization is only related to the training image and MPS algorithm. Along these lines,  
51 Baninajar et al. (2019) proposed the MPS Automatic Parameter Optimizer (MPS-APO) method based on the cross-  
52 validation of the training image (TI) to quantify simulation quality and CPU cost. In this approach, artificially  
53 generated gaps in the high gradient areas of the training image are created, and MPS algorithms are used to  
54 simulate the gaps. The performance of a particular parameterization is quantified by assessing the correspondence  
55 between the filled and original training data. By design, this approach is extremely interesting for gap-filling  
56 problems. The authors state that it can be used for the parametrization of unconditional simulations; however, the  
57 use of limited gaps cannot guarantee the reproduction of long-range dependencies. Furthermore, due to the design  
58 of the framework for generating gaps, each MPS algorithm needs to be able to handle gap-filling problems for the  
59 error to be estimated properly.

60 If both approaches show good results, then they are both related to optimization methods, and therefore, the user  
61 has no control over the duration of the optimization process. Furthermore, an objective function is needed. Finding  
62 this objective function is a challenge in itself because it can change depending on the training image used. Using  
63 optimization approaches, many metrics can be accounted for in the objective function, such as histogram,  
64 variogram, pattern histogram, connectivity function, Euler characteristic, etc., (Boisvert et al., 2010; Renard and  
65 Allard, 2013; Tan et al., 2013) or a weighted combination of these. Similarly, one has to define the meta-  
66 parameters linked to the optimization algorithm itself, such as the cooling rate in simulated annealing or  
67 maximum number of iterations. As a result, MPS parameter optimization approaches tend to be complex and  
68 difficult to use.

69 In this contribution, we propose skipping the complexity of an optimization algorithm and instead simplifying the  
70 optimization procedure to a key element: the simulation of a single pixel. The underlying principle of our approach  
71 is that a sequence of well-simulated pixels converges to a good simulation overall. Therefore, the goal is to find  
72 the optimal parameters to simplify the simulation of a single pixel using the training image as the only reference.  
73 Baninajar et al. (2019) showed that computing the prediction error (i.e., the error between the simulation and the  
74 reference) is an appropriate metric to find optimal parameters. Following this approach, we propose exhaustively  
75 exploring the parameter space by performing pixel predictions over patterns extracted from the training image,



76 and compute the associated prediction error. This results in a prediction error map for each combination of  
77 parameters.

78 The remainder of this paper is structured as follows: Section 2 presents the proposed method. Section 3 evaluates  
79 the approach in terms of quantitative and qualitative metrics. Section 4 discusses the strengths and weaknesses of  
80 the proposed approach and presents the conclusions of this work.

## 81 2 Challenges related to inappropriate parameters

82 The hypothesis behind multiple point simulation is that the neighborhood of a given pixel  $x$  (the pattern generated  
83 by known or previously simulated pixels) is informative enough to constrain the probability density function of  
84 the value  $Z(x)$ . Therefore, it requires a training image with enough repetition of the pattern (large enough) to allow  
85 the computation of such a conditional probability distribution. The Extended Normal Equation Simulation  
86 (ENESIM) (Guardiano and Srivastava, 1993) algorithm computes this distribution for the simulation of each pixel,  
87 therefore ensuring such a property. To provide a similar guarantee, the SNESIM (Strebelle, 2002) algorithm and  
88 the Improved Multiple-Point Parallel Algorithm using a List Approach (IMAPLA) (Straubhaar et al., 2011),  
89 include a parameter to define a minimum number of replicates. Direct Sampling (DS) (Mariethoz et al., 2010)  
90 adopts a different strategy by allowing for the interrupted exploration of the training image. It includes a distance  
91 threshold parameter that defines what is an acceptable match for a neighborhood; however, too small a threshold  
92 typically results in a verbatim copy of the training image.

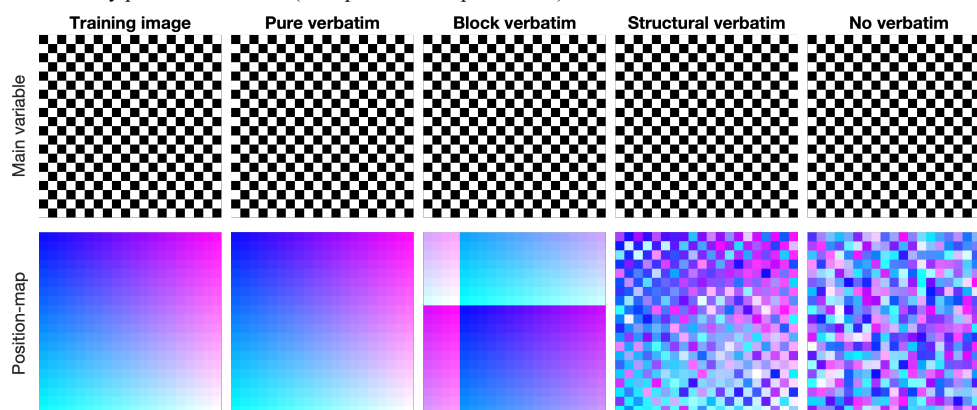
93 To reduce this issue, a maximal fraction of the explored training image is introduced, which is also called the  
94 exploration ratio. Since QuickSampling (QS) (Gravey and Mariethoz, 2020) also suffers from the verbatim copy  
95 issue with the use of the number of candidates being  $k=1$ , the authors allow and recommend the use of  $k>1$ , as  $k$   
96 is similar to the number of replicates in SNESIM or IMPALA. A value  $k=1.5$  in QS can be visualized as SNESIM  
97 with a minimum number of replicates of 1 for 50% of the time and 2 for the remaining 50% of the time.

98 The phenomenon of verbatim copy is the complete pasting of a section from the training image to the simulation  
99 (an unintentionally similar process as that in patch-based approaches (Rezaee et al., 2013)). This means that the  
100 relative position of the simulated pixels is the same as that in the training image. This occurs when the  
101 neighborhood constraints on the simulated pixels are too strong and only the exact same patterns as those in the  
102 training image are acceptable. To detect this issue, a common strategy is to create a position map (similar to the  
103 index map), which represents the provenance of simulated values by mapping their original coordinates in the  
104 training image, as shown in **Figure 1**.

105 Verbatim copy can appear in many forms; **Figure 1** shows the most common ones. The pure verbatim (the most  
106 common type of verbatim copy) is a simple copy of the image, with all pixels in the same order inside of the  
107 patches. Block verbatim typically appears when there are many replicates of a very specific type of pattern in the  
108 training image and few replicates of all other patterns. Therefore, the MPS algorithm is forced to switch at the  
109 position of this common pattern. Structural verbatim is an example of pure verbatim over the white pixels.  
110 Structural verbatim tends to appear when large-scale structures are unique in the training image, which often  
111 allows a visually satisfying image to be quickly obtained. Often, users are ready to sacrifice verbatim on large-  
112 scale structures, but this can easily introduce bias, which is one of the hardest types of verbatim to detect. This can  
113 typically occur when the maximum neighborhood radius is too large. We then perfectly duplicate the large and



114 initial structure. Finally, no verbatim, which is the expected result of simulations, is when the position pixel does  
 115 not have any particular relations (their position is unpredictable).



116  
 117 **Figure 1** Visualization of verbatim copies using a position map. This is an extreme case that highlights that verbatim is  
 118 not defined by the value simulated but by the source of the value.

### 119 3 Method

120 The objective of the presented approach is to find an optimal set of parameters using only the training image and  
 121 knowledge of the mechanics of the simulation algorithm as information. The simulation algorithm is not used in  
 122 this context; in fact, simulations are not required to obtain a proper calibration. The main target application of the  
 123 presented approach is the pattern matching simulation algorithm QuickSampling (QS), where the values, at a pixel  
 124 scale, are directly sampled from the training image. The method is suitable for the simulation of continuous and/or  
 125 categorical variables. Binary variables are a particular case of continuous and categorical variables.

126 Simulation algorithms, such as QS, can be summarized by Algorithm 1. The key operation occurs at Line 3, which  
 127 is when the algorithm searches for an optimal match based on the neighboring conditioning data.

#### 128 **Algorithm 1** The QS algorithm

129  
 130 Inputs:  
 131  $T$ : training images  
 132  $S$ : simulation grid, including the conditioning data  
 133  $P$ : simulation path  
 134  $\theta$ : parametrization (including  $n$ : number of neighbors)  
 135  
 136 1. **For** each unsimulated pixel  $x$  following the path  $P$ :  
 137 2. Find the neighborhood  $N(x)$  in  $S$  composed of the  $n(\theta)$  closest neighbors  
 138 3. Find a candidate in  $T$  those matches  $N(x)$  using  $\theta$   
 139 4. Assign the value  $A$  of the selected candidate to  $x$  in  $S$   
 140 5. **End**

141

142 Here, we propose applying a divide and conquer approach by dividing any pixel-based sequential simulation into  
 143 its atomic operation: the simulation of a single pixel. We assume that if all pixels are perfectly simulated, then the



144 resulting simulation should also be good. A perfectly simulated pixel is a pixel that respects the conditional  
145 probability distribution.

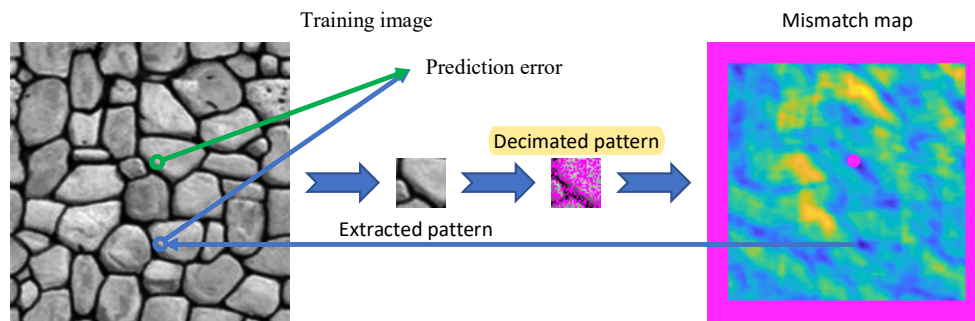
146 Considering the simulation of a pixel, many values can potentially be valid.

$$147 \quad |\{A|P(A|N(x)) > 0\}| \geq 1 \quad (1)$$

148 where  $|\cdot|$  represents the cardinality of a set.  $P(A|N(x))$  denotes the probability of  $A$  (a given value) knowing  
149  $N(x)$ , the neighborhood. Each possibility will still respect the probability distribution.

150 The proposed approach consists of finding a set of parameters that results in accurate samples for each pattern. An  
151 extreme and undesired situation occurs from the simulation of a value that came from the sampling of perfect  
152 matches (the neighborhood is available in the training image), which results in a simulation identical to the training  
153 image and therefore constitutes verbatim copy.

154 The search for the optimal parametrization is carried out by exhaustive exploration (Algorithm 2). The prediction  
155 error is computed, which is the difference between the original value of the pattern and the value of the selected  
156 training image pattern (Figure 2).



157  
158 **Figure 2** All steps for a single pattern, summarizing Algorithm 2, Lines 2-4.

159 The proposed algorithm explores a discretized parameter space  $\theta$  (Algorithm 2, Line 1). While this discretization  
160 is natural for some parameters, such as  $n$ , which is an integer, it can require an explicit discretization for other  
161 parameters, such as the kernel in QS (or potentially the  $th$  in DS). Furthermore, a key component of our method  
162 is the exploration of the parameter space for several representative stages  $D$  of the simulation (Algorithm 2, Line  
163 1). In the case of a random path, the progression of a simulation is directly related to the density of the  
164 neighborhoods, therefore  $D$  represents the density of a neighborhood. For each combination  $D$  and  $\theta$ , multiple  
165 measures over a set of random locations  $\mathcal{V}$  ( $500 < |\mathcal{V}| < 10000$ ) occur at Lines 1-5 in Algorithm 2 and their  
166 mathematical expression is shown in Equation 2,

167 **Algorithm 2**



168 Inputs:  
169 List of  $D$ , and list of  $\theta$   
170  $T$  the training image  
171 1. **For** each possible combination of  $D$  and  $\theta$  **do** for all  $\nu \in \mathcal{V}$  ( $\mathcal{V}$  is randomly generated):  
172 2. Sample a neighborhood  $N(\nu)$  from  $T$  respecting  $D$   
173 3. Using  $\theta$ , find a candidate in  $T$  that matches  $N(\nu)$ , excluding for  $\nu$  itself  
174 4. Compute the error  $\varepsilon$  between the selected candidate and  $Z(\nu)$   
175 5. **End**  
176 6. Analyze the errors  $\varepsilon$  to determine the best  $\theta$  for each  $D$ .

$$\varepsilon(\theta, D, T) = \sqrt{\frac{1}{|\mathcal{V}|} \sum_{\nu \in \mathcal{V}} \left( Z(\nu) - Z\left(\text{Cand}(\theta, N(\nu, D))\right) \right)^2} \quad (2)$$

178  
179 where  $\text{Cand}(\theta, N)$  returns a single candidate position for a given neighborhood  $N$  and follows the parametrization  
180  $\theta$ .  $N(\nu, D)$  denotes a decimated neighborhood around  $\nu$  that respects the condition  $D$ .  $\mathcal{V}$  represents a random set  
181 of positions in the training image, and  $Z(\nu)$  refers to the actual value at position  $\nu \in \mathcal{V}$  in the training image.  
182 Finally, for each stage considered, the set of parameters with the minimum associated error  $\varepsilon$  is considered optimal  
183 (in Algorithm 2, Line 6).

$$\varepsilon(\theta_{\text{optimal}}, D, T) = \min_{\theta} \varepsilon(\theta, D, T) \quad (3)$$

185 To avoid over-constrained situations from generating a verbatim copy of the training image, the position  $\nu$  and its  
186 direct neighbors (in a small radius, usually around 5 pixels, but can be increased depending on the small scale  
187 structure of the training image) are removed from the set of potential candidates. Furthermore, in the case of  
188 equality between several optimal options, we propose the simple rules of taking the cheapest parameter set in terms  
189 of computational cost (e.g., the smallest  $n$ ).

### 190 3.1 An efficient implementation

191 In practice, the implementation of Algorithm 2 divides  $\theta$  into two subsets of parameters:  $\theta_h$  and  $\theta_s$ .  $\theta_h$  contains  
192 all the parameters that affect the computation of the match of a single pattern. This is dependent on the algorithm;  
193 in the case of QS, these are the number of neighbors  $n$ , and the kernel (in DS, it would be  $th$ , the threshold, and  
194  $n$ ).  $\theta_s$  includes the parameters related to the sampling process of the training image. In the case of QS, these are  
195 the number of matches to retain  $k$ , the number of candidates (and in the case of DS,  $f$ , which is the fraction of the  
196 training image that is scanned). Interestingly, we can precompute and store of all matches for a given  
197 parameterization  $\theta_h$ . Then, the saved matches of  $\theta_h$  can be used to quickly measure all possibilities for the  
198 parameters in  $\theta = \theta_h + \theta_s$ . This two-step approach allows to significantly reduce redundant computations. It is  
199 possible to further accelerate this algorithm by aborting the estimation of  $\varepsilon$  if the error remains high after having  
200 tested only a small number (at least 500) of samples from  $\mathcal{V}$ . To carry out this last operation efficiently, the  
201 algorithm increases  $\mathcal{V}$  for the parameter combinations of interest. At each increase step, it checks if more  
202 computations are needed. The following rules proved a good trade-off:



$$\begin{aligned} \varepsilon(\theta, D, T) - \frac{1}{2} \sigma(\theta, D, T) &> \varepsilon(\theta_{min}, D, T) + \frac{1}{2} \sigma(\theta_{min}, D, T) \\ \varepsilon(\theta_{min}, D, T) &= \min_{\theta} \varepsilon(\theta, D, T) \\ \sigma(\theta, D, T) &= \sqrt{\frac{1}{|\mathcal{V}|} \sum_{v \in \mathcal{V}} \left( \left( Z(v) - Z\left(\text{Cand}_{T \setminus \{v\}}(\theta, N(v, D))\right) \right) - \varepsilon(\theta, D, T) \right)^2} \end{aligned} \quad (4)$$

203

204 With  $\varepsilon(\cdot)$  the error, and  $\sigma(\cdot)$  the standard deviation. Therefore, a given parametrization is only further explored if  
205 the error is a range of a  $\sigma$ .

## 206 4 Result

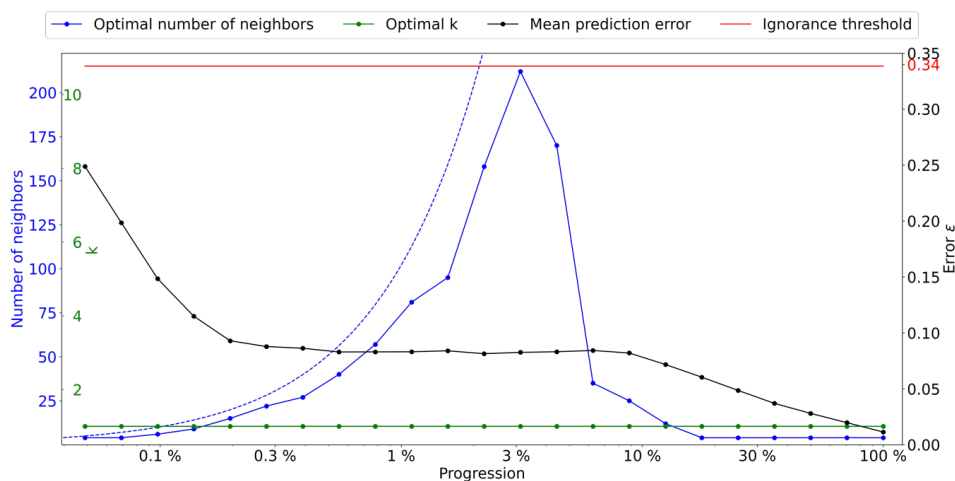
207 All experimental tests in this section are performed using the training image shown in Figure 2. The stages  $D$  are  
208 distributed following a logarithmic scale. Experimentation shows that the nodes simulated in the initial stages of  
209 the path are critical for the overall simulation

### 210 4.1 Automatic calibration for QS

211 In the case of QS, the method finds optimal values for  $k$  the number of candidates,  $n$  the number of neighbors and  
212  $\omega$  the kernel.

#### 213 4.1.1 Automatic calibration for QS with a uniform kernel

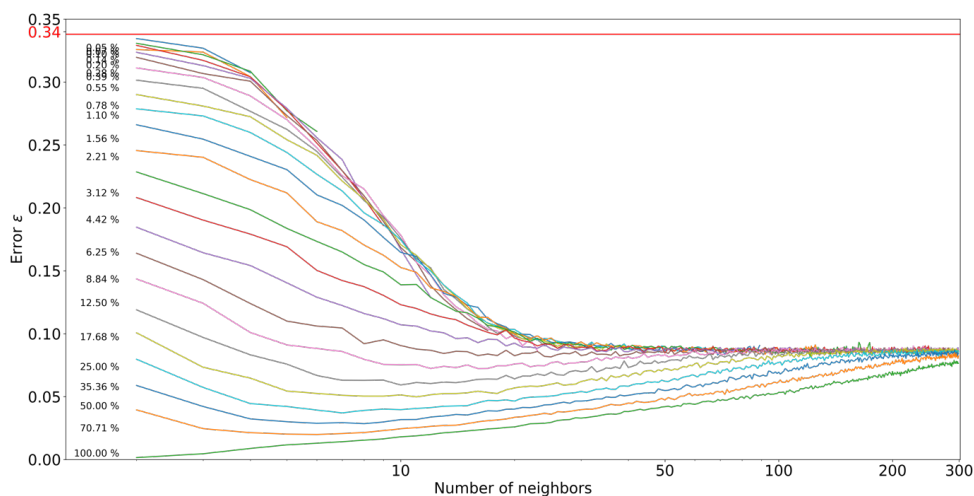
214 In this first test, we use the configuration  $\theta_n = \{n\}$  and  $\theta_s = \{k\}$ . The results are shown in Figure 3. It shows the  
215 optimal number of candidates  $k$  and number of neighbors as a function of the simulation progress (equivalent to  
216 the neighborhood density  $D$ ). The ignorance threshold is defined by computing the average error between elements  
217 of the marginal distribution. It represents the error value beyond which no information is extracted from the  
218 neighborhood, stage where the simulated value can then be drawn from the marginal distribution without  
219 introducing bias.



220

221 **Figure 3** Optimal parameters for QS ( $k$  in green and number of neighbors in blue) as a function of the progression,  
 222 with the associated prediction error (in black). The red line represents the ignorance threshold. The dashed blue line  
 223 indicates the average density for the neighborhood considered.

224 The optimal  $k$  remains small throughout the simulation because the training image is not sufficiently repetitive  
 225 (large). At early stages of the simulation, it seems important to use many neighbors. The number of neighbors  
 226 increases until approximately 3% of the simulation, followed by a subsequent drastic reduction. This tends to  
 227 indicate that once the large structures are informed, only the few direct neighbors are important. We also note that  
 228 even if the parametrization is logical, it is generally difficult to predict. This indicates that the use of a single  
 229 parametrization for the entire MPS simulation is generally suboptimal. Figure 3 also shows that the first few  
 230 simulated pixels are hardly predictable (close to the ignorance threshold).



231

232 **Figure 4** Error as a function of the number of neighbors, with  $k=1$ ,  
 233 where each curve represents the associated density of the neighborhood  $D$  (which is equivalent to the fraction of the  
 234 simulation path).

235 Figure 4 shows the evolution of  $\epsilon$  as a function of the number of neighbors in the simulation stage. This indicates  
 236 that two regimes exist in the simulation. In the first percentages of the simulation, an optimal prediction can be

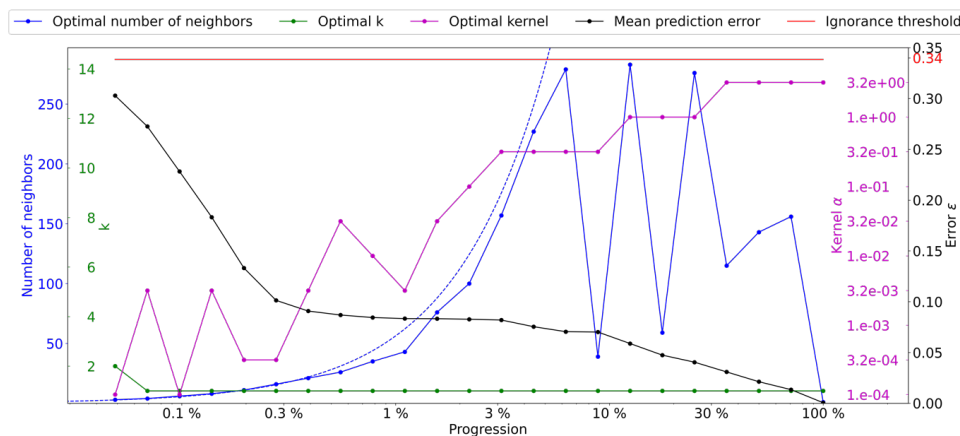




237 obtained even with a small number of neighbors. However, as the neighborhoods become denser, the importance  
 238 of spatial continuity takes over. This two-step process is expected, as random large-scale features are generated  
 239 first; then, in a second step, the MPS algorithm fills the image with a consistent fine-scale structures. Furthermore,  
 240 it shows that using a large number of neighbors at the end of the simulation generates suboptimal results, which  
 241 could explain the small-scale noise that is sometimes visible in some MPS simulations.  
 242

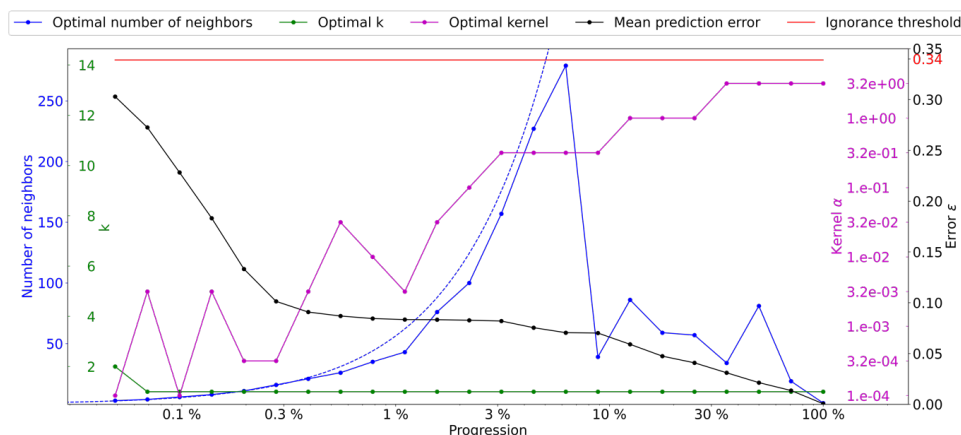
#### 243 4.1.2 Automatic calibration of QS considering different kernels

244 Here, we use the following configuration  $\theta_n = \{n, \omega\}$  and  $\theta_s = \{k\}$ . We consider kernels as having a radial  
 245 exponential shape,  $w_i = e^{-\alpha \cdot d_i}$ .



246 **Figure 5** Optimal parameters for QS (k in green, number of neighbors in blue, and best kernel in magenta) as a function  
 247 of the progression, with the associated prediction error (in black). The dashed blue line indicates the average density  
 248 for the neighborhood considered.  
 249

250 Figure 5 shows the evolution of the QS parameters, where interferences between the number of neighbors and  
 251 skewed kernels (high  $\alpha$ ) are visible. This interaction can be explained by the fact that the last neighbors will receive  
 252 negligible weights with large  $\alpha$  values, and thus  $n$  becomes insensitive. In that case, the differences between  
 253 possible configurations are negligible, with random noise in the metric. As expressed in the methodology section,  
 254 in cases of a similar error, the cheapest solution is considered. In the case of QS, having a large number of  
 255 neighbors can marginally increase the computational time; therefore, we introduce a small tolerance that results in  
 256 favoring small  $n$  values. This tolerance is introduced as a small extra cost for each extra neighbor, for example  
 257 adding  $5e-5$  for each extra neighbor. When the gain during simulations was limited, up to a 10% computational  
 258 gain was observed using Equation 4.  
 259

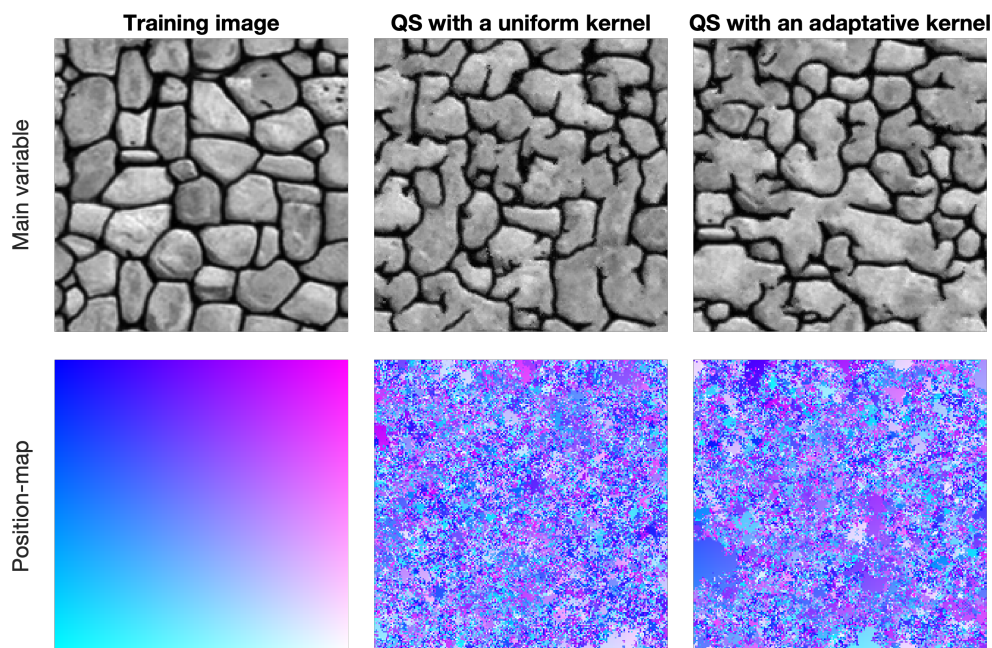


260

261 **Figure 6** Optimal parameters for QS ( $k$  in green and number of neighbors in blue, and the best kernel in magenta)  
 262 as a function of the progression, with the associated prediction error (in black). The dashed blue line is the average  
 263 density for the neighborhood considered.

264 **Figure 6** shows similar quality ( $\epsilon$  curves) as Figure 5. However, the number of neighbors required during the  
 265 simulation drastically decreases as advanced simulation stages, and the wild oscillations are avoided.

266 **4.2 Sequential simulation using automatic calibration**



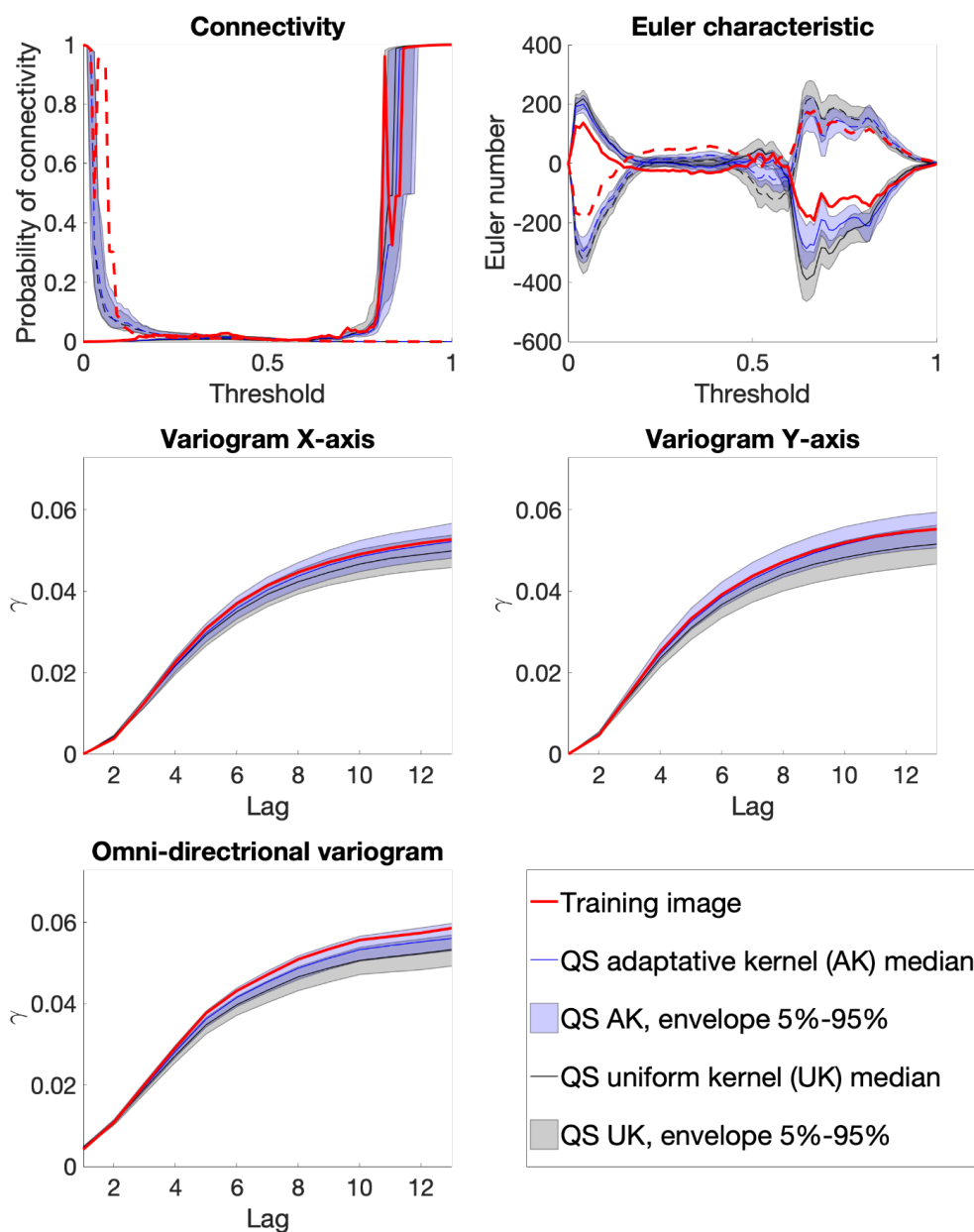
267

268 **Figure 7** Simulation using QS with parameters generated by the automatic calibration.

269 Figure 7 shows qualitative results using the evolutive parametrization resulting of the proposed autocalibration.  
 270 QS with kernel refers to the use of different values of alpha for the kernel. In this case, the results are similar to  
 271 state-of-the-art simulations using a manual calibration. Tests using QS with a uniform kernel fail to reproduce



272 some structures; in particular, the size of the objects is incorrect. Each verbatim map shows few homogenous areas;  
273 therefore, realizations are produced with a low rate of verbatim copy.  
274 From a quantitative point of view, Figure 8 illustrates different metrics across a set of 100 simulations. The  
275 automatic calibration method proposed here allows for obtaining better quality simulations than in the original QS  
276 article.  
277 Figure 9 shows that variogram and connectivity metrics are well reproduced, although they have not been directly  
278 constrained in the calibration process. Indeed, the parameter optimization only considers the simulation of single  
279 pixels and never computes global metrics over an entire grid.  
280



281  
 282 **Figure 8 Benchmark between QS with an adaptive kernel (Figure 6) and a uniform (without) kernel (Figure 3) over 100**  
 283 **simulations for 5 different metrics.**

284 **5 Discussion**

285 The proposed method allows for the automatic calibration of QS and potentially similar pixel-based MPS  
 286 approaches, reaching a similar quality as that of manual parameterization from both quantitative and qualitative



287 points of view. The metrics confirm the good reproduction of training patterns because the method finds a  
288 calibration that avoids verbatim copy.

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

293 Our approach cannot be used to determine an optimal simulation path because it focuses on the simulation of a  
294 single pixel. Furthermore, the method does not take into consideration the computational cost required for a  
295 simulation.

296 The computation time of the optimal parameters depends on the expected quality. For example, sometimes a kernel  
297 provides only a small improvement but requires many computations. A full exploration of a 250x250 image takes  
298 approximately 30 min. However, a result using a degraded parameter space can provide close results in less than  
299 10 min. This degraded space can be constructed, for example, by subsampling the number of neighbors following  
300 a squared function or using some external/expert knowledge.

301 The method was explored for multivariable images, resulting in a larger parametrization space than with a single  
302 variable. The method provides good results independent of the task. Unfortunately, when performing this  
303 approach, each new parameter increases the computation time. This can lead to impractical scenarios, especially  
304 in the case of 4 or more variables.

305 In the context of testing the generality of the proposed approach, calibration was computed on multiple training  
306 images (found in the Appendix B, C). Unexpectedly, the calibration pattern with two regimes ( $n$  large, then  $n$   
307 smaller) seems to be universal, at least for single variable simulations. While the position of the abrupt transition  
308 between each regime seems to vary greatly (between 0.5% and 20% of the path), the overall shape remains the  
309 same. Therefore, the approach proposed by Baninajar et al. (2019), in which long ranges are not considered, can  
310 be extended by using large  $n$  values in the early stages of the simulation.

## 311 6 Conclusion

312 The proposed approach allows for the automatic calibration of pixel-based MPS algorithms. Furthermore, it  
313 demonstrates that for optimal results, the parametrization cannot remain constant during the simulation and instead  
314 needs to evolve with the simulation progression. A visually appealing result of complex features without verbatim  
315 copy is difficult to simulate, especially when using a uniform kernel.

316 The proposed method allows for the calibration of a parametric kernel. However, in future work one can envision  
317 the optimization of a nonparametric kernel where the weight of each individual neighbor  $w_i$  is considered a  
318 variable to optimize using  $\varepsilon$  as an objective function (e.g., using machine learning frameworks).

319 The study of the evolution of parameters shows a smooth behavior of the average error. Therefore, the use of a  
320 multivariate fitting approaches to estimate the error surface with fewer evaluations could be an interesting solution  
321 to speed up the parametrization by capitalizing on neighbors (in parameter space). The use of machine learning to  
322 take advantage of transfer learning between training images also has a high potential. These two solutions will  
323 allow for the interpolation between parameters such as  $\alpha$  of the kernel.



324

325 **Code availability**

326 The source code of the autoQS algorithm is available as part of the G2S package at: [https://github.com/GAIA-](https://github.com/GAIA-UNIL/G2S)  
327 UNIL/G2S (last access: 15  
328 Sept 2022) under the GPLv3 license. Platform:  
329 Linux/macOS/Windows 10+. Language: C/C++. Interfacing functions in MATLAB, Python3, and R.

330 **Author contributions.**

331 MG proposed the idea, implemented and optimized the autoQS approach and wrote the article. GM provided  
332 supervision, methodological insights and contributed to the writing of the article.

333 **Competing interests**

334 The authors declare that they have no conflict of interest.

335 **Acknowledgements**

336 This research was funded by the Swiss National Science Foundation.

337 **6.1 Financial support**

338 This research has been supported by the Swiss National Science Foundation (grant no. 200021\_162882).

339 **7 References**

- 340 Abdollahifard, M. J., Baharvand, M., and Mariétoz, G.: Efficient training image selection for multiple-point  
341 geostatistics via analysis of contours, *Computers & Geosciences*, 128, 41–50,  
342 <https://doi.org/10.1016/j.cageo.2019.04.004>, 2019.
- 343 Baninajar, E., Sharghi, Y., and Mariétoz, G.: MPS-APO: a rapid and automatic parameter optimizer for multiple-  
344 point geostatistics, *Stoch Environ Res Risk Assess*, 33, 1969–1989, <https://doi.org/10.1007/s00477-019-01742-7>,  
345 2019.
- 346 Boisvert, J. B., Pyrcz, M. J., and Deutsch, C. V.: Multiple Point Metrics to Assess Categorical Variable Models,  
347 *Nat Resour Res*, 19, 165–175, <https://doi.org/10.1007/s11053-010-9120-2>, 2010.
- 348 Dagan, Y., Renard, P., Straubhaar, J., Erten, O., and Topal, E.: Automatic Parameter Tuning of Multiple-Point  
349 Statistical Simulations for Lateritic Bauxite Deposits, *Minerals*, 8, 220, <https://doi.org/10.3390/min8050220>, 2018.
- 350 Gravey, M. and Mariétoz, G.: QuickSampling v1.0: a robust and simplified pixel-based multiple-point simulation  
351 approach, *Geosci. Model Dev.*, 13, 2611–2630, <https://doi.org/10.5194/gmd-13-2611-2020>, 2020.
- 352 Guardiano, F. B. and Srivastava, R. M.: Multivariate Geostatistics: Beyond Bivariate Moments, in: *Quantitative*  
353 *Geology and Geostatistics*, Springer Netherlands, 133–144, [https://doi.org/10.1007/978-94-011-1739-5\\_12](https://doi.org/10.1007/978-94-011-1739-5_12), 1993.
- 354 Mariétoz, G., Caers, J., 2014. Multiple-point geostatistics: stochastic modeling with training images. Wiley.
- 355 Mariétoz, G., Renard, P., and Straubhaar, J.: The Direct Sampling method to perform multiple-point geostatistical  
356 simulations, *Water Resour. Res.*, 46, <https://doi.org/10.1029/2008wr007621>, 2010.



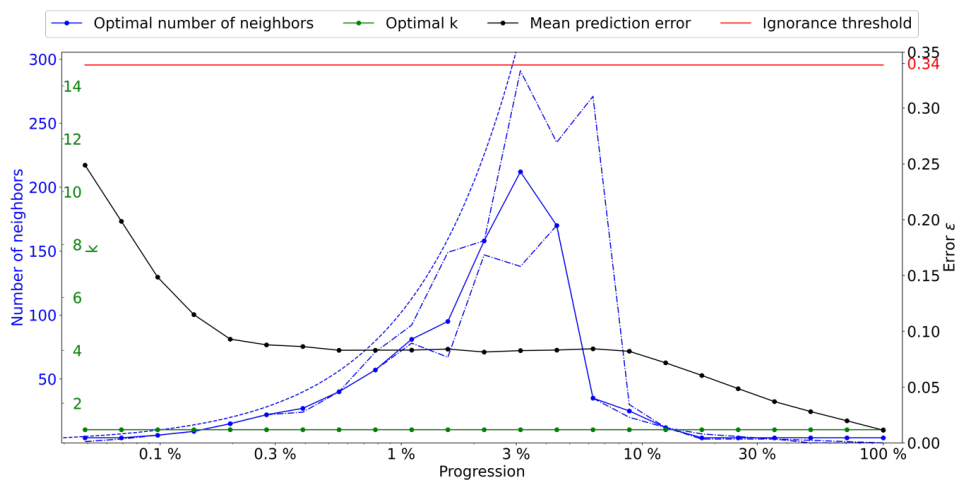
- 357 Matheron, G.: The intrinsic random functions and their applications, *Advances in Applied Probability*, 5, 439–  
358 468, <https://doi.org/10.2307/1425829>, 1973.
- 359 Meerschman, E., Pirot, G., Mariethoz, G., Straubhaar, J., Van Meirvenne, M., and Renard, P.: A practical guide  
360 to performing multiple-point statistical simulations with the Direct Sampling algorithm, *Computers &  
361 Geosciences*, 52, 307–324, <https://doi.org/10.1016/j.cageo.2012.09.019>, 2013.
- 362 Pérez, C., Mariethoz, G., and Ortiz, J. M.: Verifying the high-order consistency of training images with data for  
363 multiple-point geostatistics, *Computers & Geosciences*, 70, 190–205,  
364 <https://doi.org/10.1016/j.cageo.2014.06.001>, 2014.
- 365 Renard, P. and Allard, D.: Connectivity metrics for subsurface flow and transport, *Advances in Water Resources*,  
366 51, 168–196, <https://doi.org/10.1016/j.advwatres.2011.12.001>, 2013.
- 367 Rezaee, H., Mariethoz, G., Koneshloo, M., and Asghari, O.: Multiple-point geostatistical simulation using the  
368 bunch-pasting direct sampling method, *Computers & Geosciences*, 54, 293–308,  
369 <https://doi.org/10.1016/j.cageo.2013.01.020>, 2013.
- 370 Straubhaar, J., Renard, P., Mariethoz, G., Froidevaux, R., and Besson, O.: An Improved Parallel Multiple-point  
371 Algorithm Using a List Approach, *Math Geosci*, 43, 305–328, <https://doi.org/10.1007/s11004-011-9328-7>, 2011.
- 372 Strebelle, S.: *Mathematical Geology*, 34, 1–21, <https://doi.org/10.1023/a:1014009426274>, 2002.
- 373 Tan, X., Tahmasebi, P., and Caers, J.: Comparing Training-Image Based Algorithms Using an Analysis of  
374 Distance, *Math Geosci*, 46, 149–169, <https://doi.org/10.1007/s11004-013-9482-1>, 2013.
- 375  
376  
377



## 378 Appendix

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

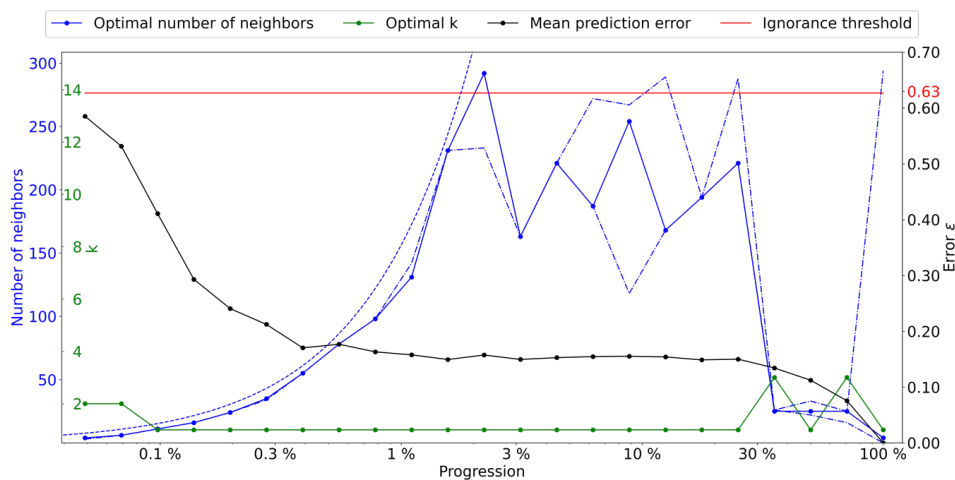
### 380 A. Stone



381

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

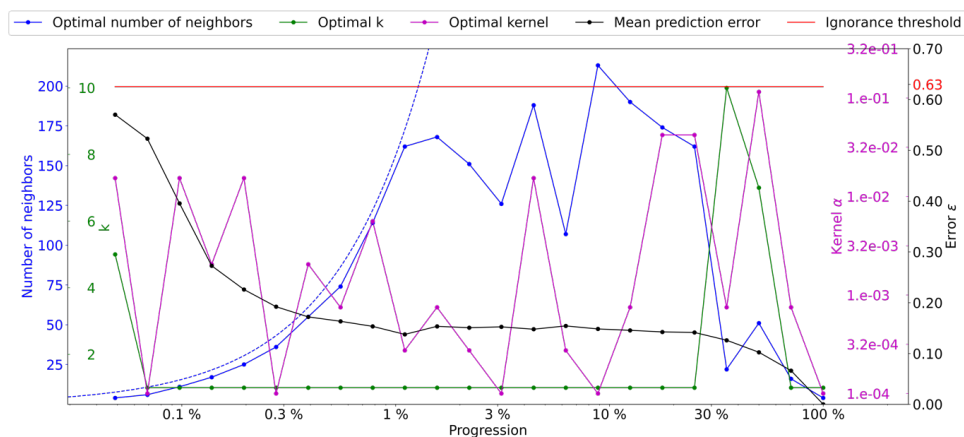
### 385 B. Strebelle



386

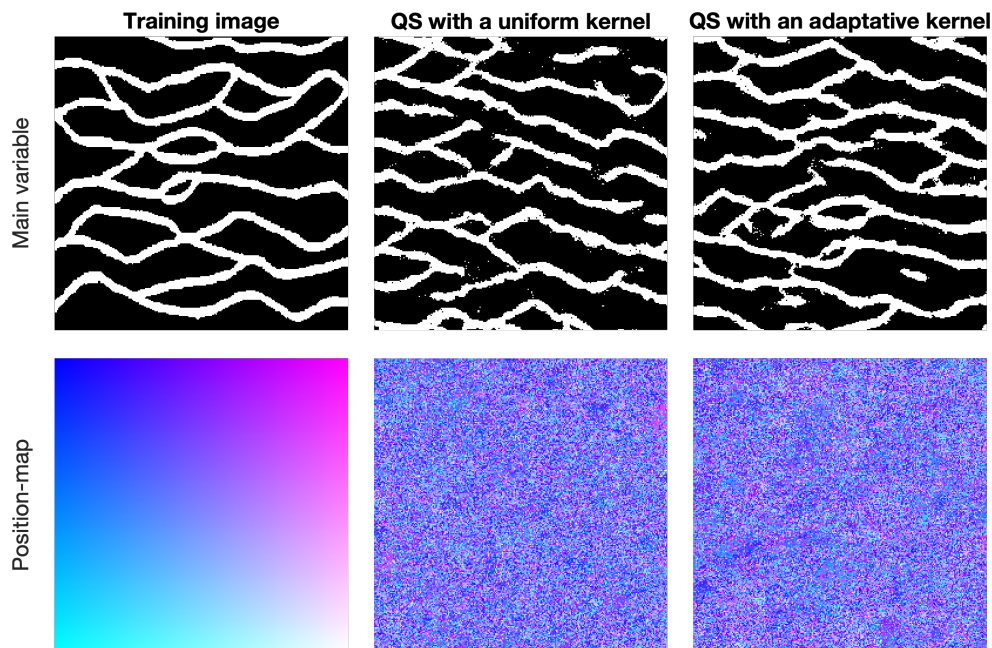
387 **Figure B.1** Optimal parameters for QS (k in green and number of neighbors in blue) as a function of the progression,  
388 with the associated prediction error (in red). The red line represents the ignorance threshold. The dashed blue line is  
389 the average density for the neighborhood considered.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





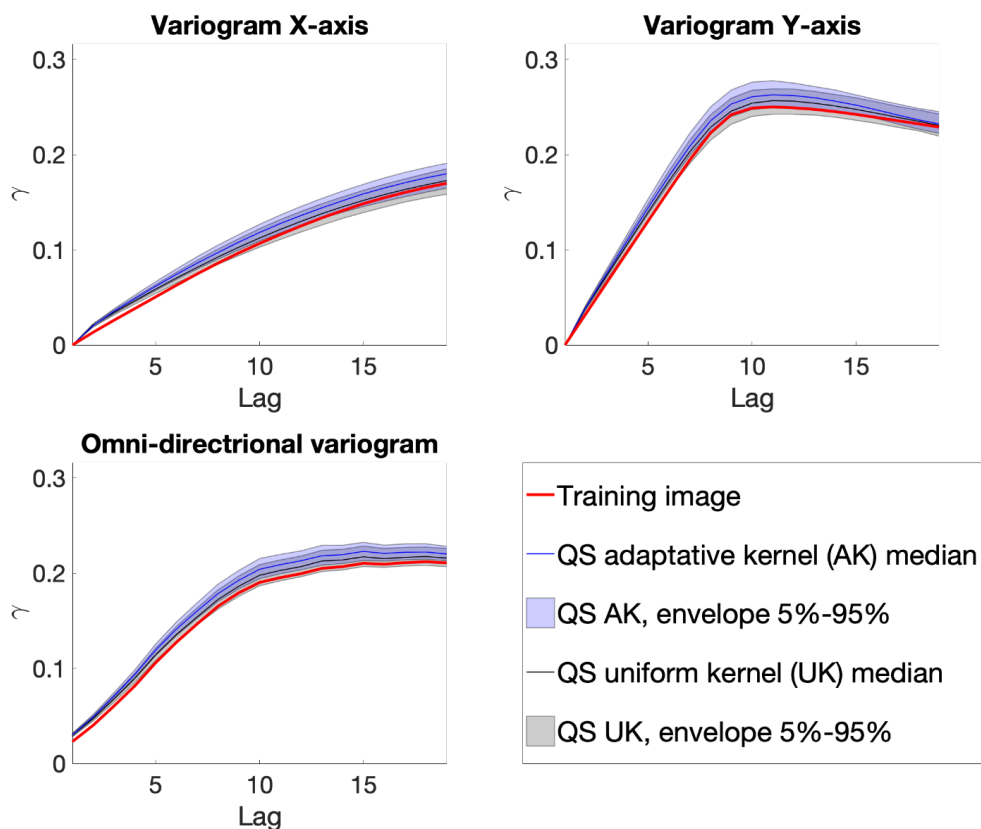
390

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



394

395 **Figure B.3** Simulation using QS using parameters generated by the automatic calibration.



396

397

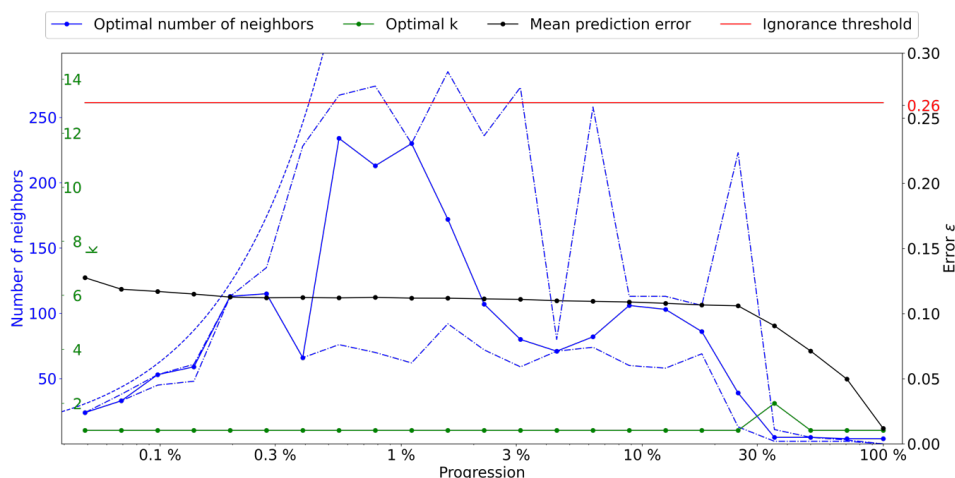
398

Figure B.4 Benchmark between QS with adaptative kernel (Figure B.2) and uniform (without) kernel (Figure B.1) over 100 simulations for 5 different metrics.

399

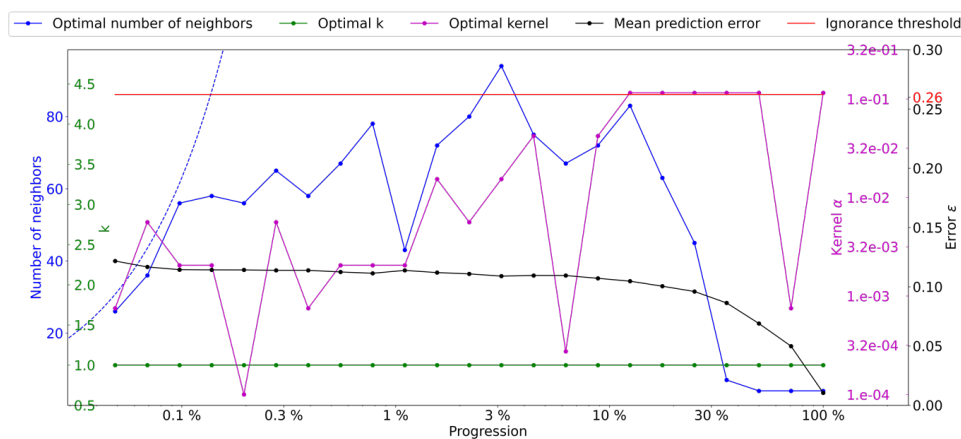


400 **C. Delta Lena**



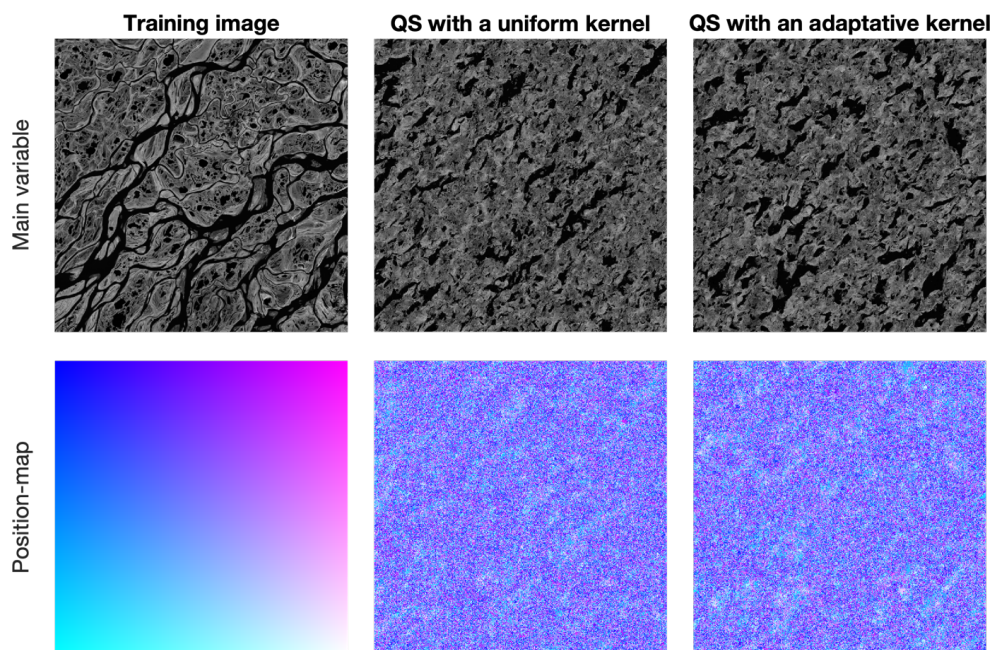
401

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



405

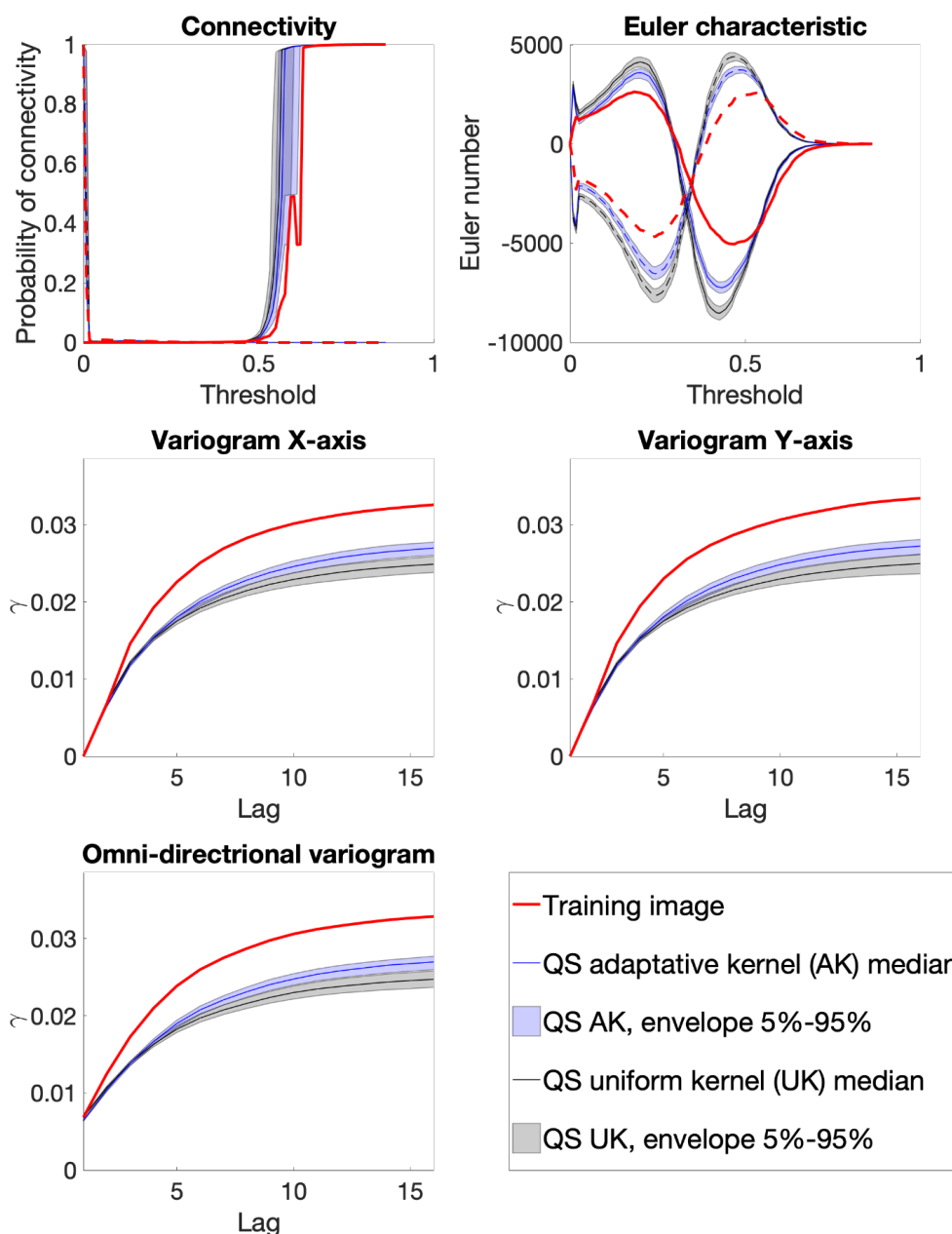
406 **Figure C.2** Optimal parameters for QS (k in green and number of neighbors in blue, and the best kernel in magenta)  
 407 as a function of the progression, with the associated prediction error (in red). The dashed blue line is the average density  
 408 for the neighborhood considered.



409

410

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



411  
 412 **Figure C.4** Benchmark between QS with adaptive kernel (Figure C.2) and uniform (without) kernel (Figure C.1)  
 413 over 100 simulations for 5 different metrics.  
 414