

Seismic full waveform inversion algorithms and their numerical behaviour

MATLAB Energy Conference

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**NSERC
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UNIVERSITY OF CALGARY
FACULTY OF SCIENCE
Department of Geoscience



- Introduction to the CREWES Project
- The seismic exploration / monitoring problem & the CREWES Matlab toolbox
- Seismic full waveform inversion (FWI) science and technology
 - *Academic applications to field-scale problems*
 - *New formulations, new parameters, new data modes, new goals*
- FWI in Matlab: tour of a simple implementation
- Recent research results
 - *New parameters and uncertainty*
 - *New data modes (fiber optic or “DAS” seismology)*
 - *New goals (direct determination of rock physics properties)*
- Next steps



Research group introduction – who we are, what we do



Acceleware
 CGG
 Chevron
 CNOOC Intl
 Devon
 Halliburton
 INOVA Geo.
 Petrobras
 Petronas
 RIPED, CNPC
 Aramco SC
 SINOPEC
 TGS

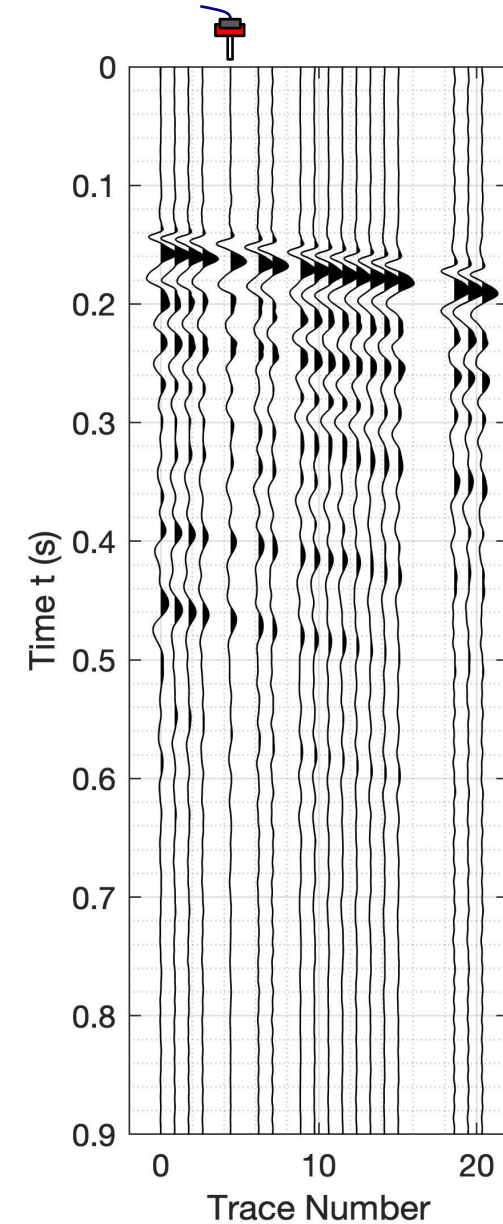
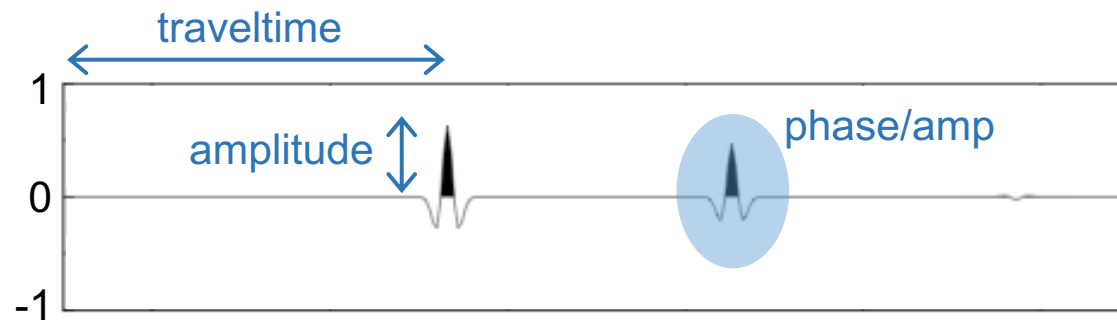
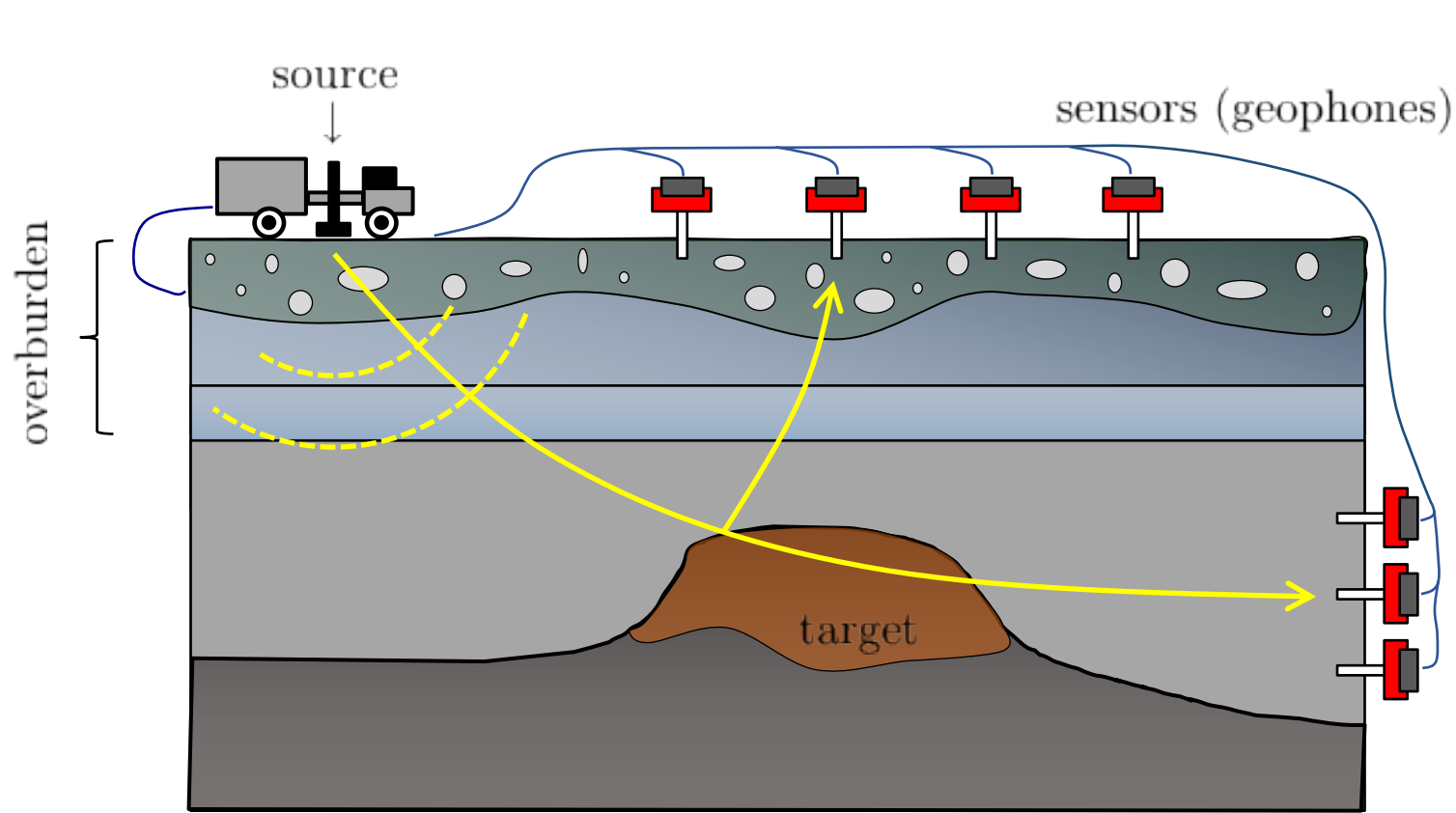


Do the science needed to create the next generation of seismic exploration and monitoring technology.

- Seismic acquisition: DAS and broadband
- Modelling, processing and imaging
- Large geo-computational problems
- Seismic inversion
 - *Elastic FWI for reservoir properties*
 - *Fractures and fluids*




The seismic exploration / monitoring problem





- Processing
 - *Denoising – deconvolution – sorting – interpolation*
 - *Demultiple – inverse Q filtering*
 - *Velocity analysis – travelttime corrections – stacking*
- Modelling
 - *Ray-tracing – eikonal solvers – reflectivity – AVO modeling*
 - *Finite difference – Q reflectivity*
- Imaging
 - *time migration – depth migration – converted wave migration*
 - *least-squares migration – reverse time migration*
- Inversion
 - *AVO inversion – Q estimation – tomography*



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CREWES Matlab Toolbox

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Primary author: Gary F. Margrave
Primary maintainer: support@crewes.org
Current development environment: Matlab 2020a
Snapshot (crewes.zip) updated: Daily

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- Joint Inversion
- Graduate Theses
- Explorer Programs
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- Errata
- Field Work




```
dt=.002;
tmax=2;
fdom=30;
[r,t]=reflec(tmax,dt);%synthetic reflectivity
[w,tw]=wavemin(dt,fdom,.2);%min phase wavelet
%now make stationary and nonstationary traces
s=convm(r,w);%stationary trace
Q=50;
qmat=qmatrix(Q,t,w,tw);%Q matrix for Q=50.
sQ=qmat*r;%nonstationary trace
figure
plot(t,s,t,sQ,'r')%compare the traces in the time domain
legend('Stationary',['Nonstationary, Q=' int2str(Q)])
preppfig
xlabel('Time (s)')
%now make an inverse Q matrix assuming an impulse wavlet
iqmat=invq(Q,t);%use the default tolerance
%apply to the nonstationary seismogram
sQi=iqmat*sQ;
figure
hh=plot(t,s,t,sQ,'k',t,sQi,'r. ');
set(hh(2),'color',[.5 .5 .5],'linewidth',1)
legend('Stationary seismogram','Nonstationary seismogram',...
'Inverse Q matrix applied to nonstationary seismogram')
xlabel('Time (s)')
preppfig
%%
```

demo_invq.m
MATLAB Code - 3 KB

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40db (a factor of 2²⁰ ~ 100) weaker than tracenear.

Code Snippet 1.3.1. This code loads near and far offset test traces, computes the Hilbert envelopes of the traces (with a decibel scale), and produces Figures 1.2 and 1.3.

```

1 clear; load testtrace.mat
2 subplot(2,1,1);plot(t,tracefar);
3 title('1000 m offset');xlabel('seconds')
4 subplot(2,1,2);plot(t,tracenear);
5 title('10 m offset');xlabel('seconds')
6 envfar = abs(hilbert(tracefar)); %compute Hilbert envelope
7 envnear = abs(hilbert(tracenear)); %compute Hilbert envelope
8 envdbfar=todb(envfar_max(envnear)); %decibel conversion
9 envdbnear=todb(envnear); %decibel conversion
10 figure
11 plot(t,[envdbfar envdbnear], 'b');xlabel('seconds');ylabel('decibels');
12 grid;axis([0 3 -140 0])

```

End Code

The first break time is the best estimate of the arrival time of the first seismic energy. For tracefar this is about .380 seconds while for tracenear it is about .02 seconds. On each trace, energy before this time cannot have originated from the source detonation and is usually taken as

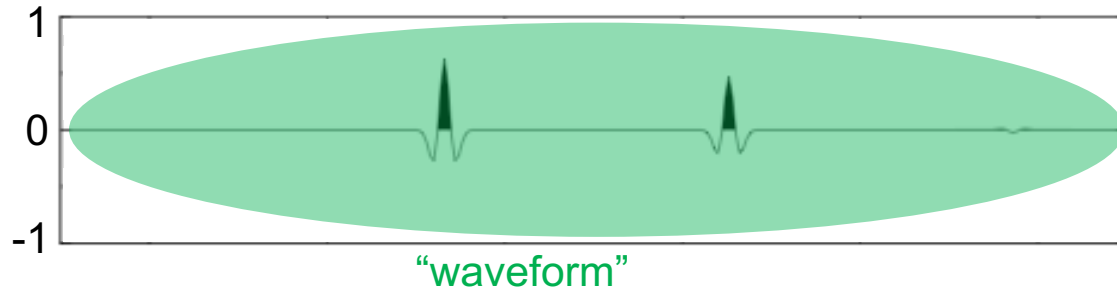
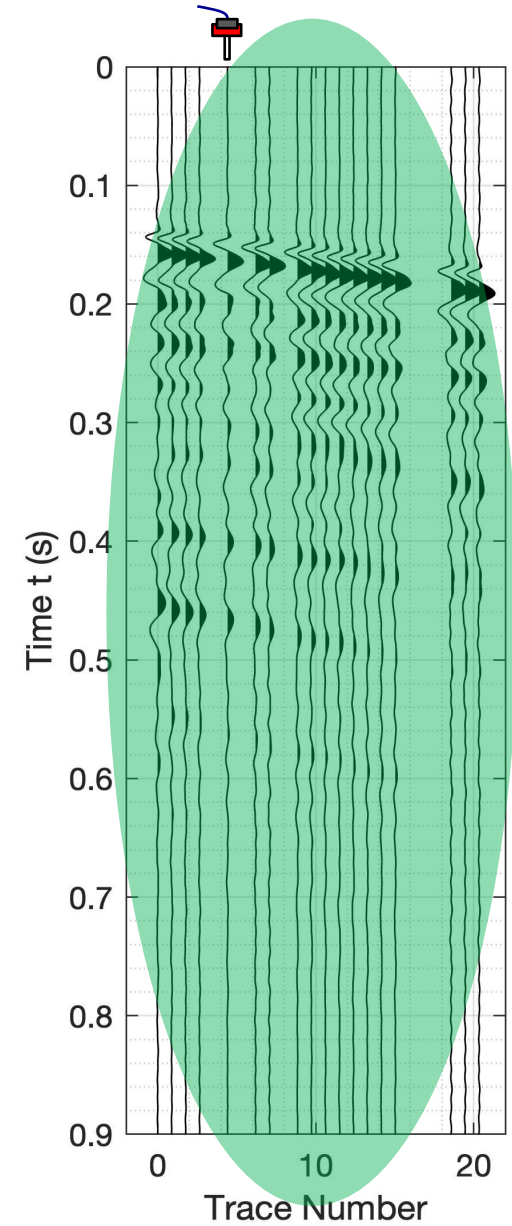
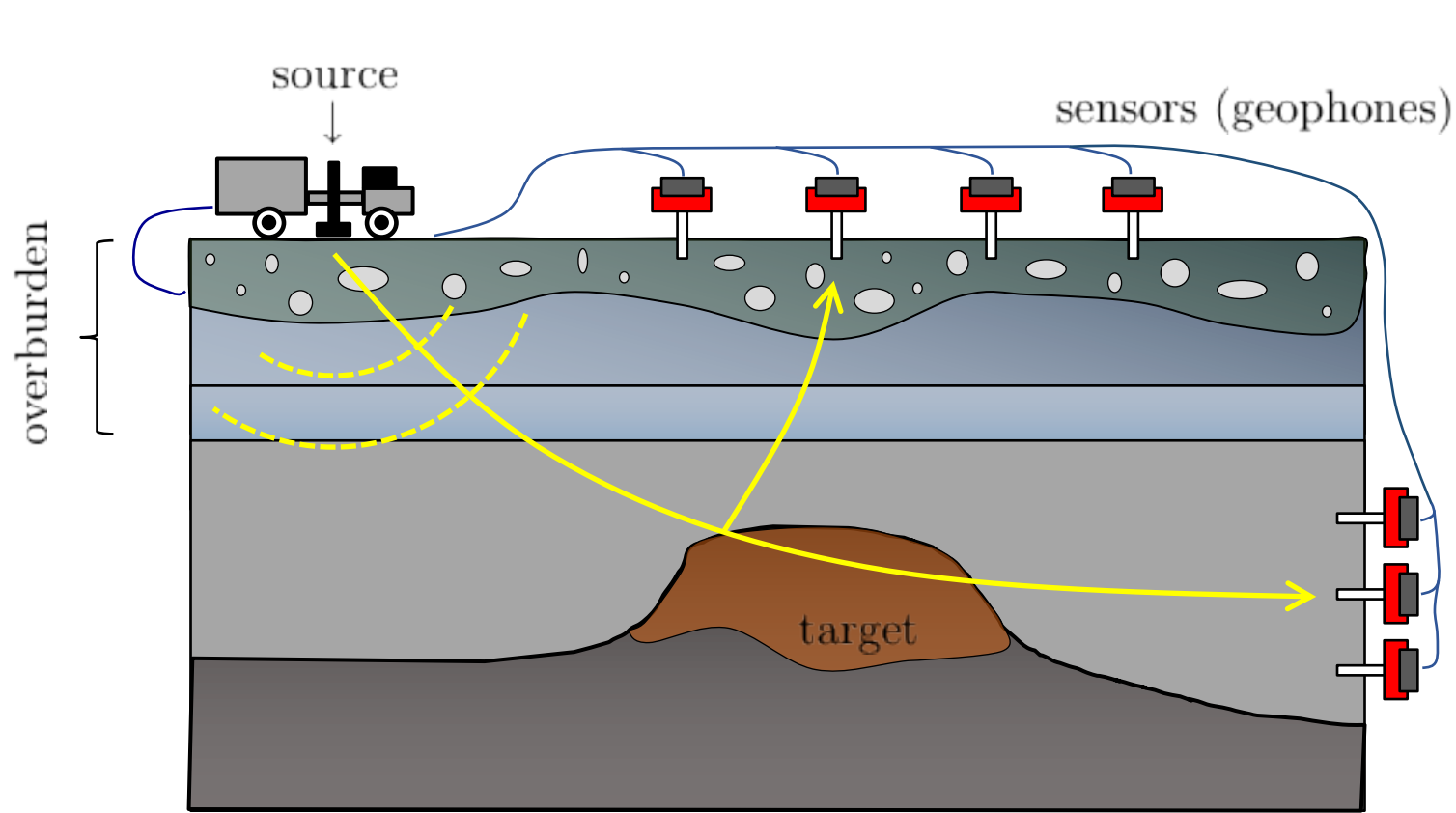
CHAPTER 1. INTRODUCTION



Figure 1.3: The envelopes of the two traces of Figure 1.2 plotted on a decibel scale. The far offset trace is about 40 db weaker than the near offset and the total dynamic range is about 120 db. See Code Snippet 1.3.1



Full waveform inversion – concept and technology





BP plans for significant growth in deepwater Gulf of Mexico

8 January 2019

- Approval of major expansion at Atlantis field supports strategy of growing advantaged oil production around existing production hubs.
- Recent BP breakthrough in seismic imaging identifies 1 billion barrels of additional oil in place at Thunder Horse field.
- New discoveries near Na Kika platform provide additional development opportunities.
- BP expects to grow net Gulf production to around 400,000 boe/d in the next decade.

HOUSTON – BP announced today that it has approved a major expansion at the Atlantis field in the U.S. Gulf of Mexico and has also identified significant additional oil resources that could create further development opportunities around the production hubs it operates in the region.

The \$1.3 billion Atlantis Phase 3 development is the latest example of BP’s strategy of growing advantaged oil production through its existing production facilities in the Gulf. The approval for this latest development comes after recent BP breakthroughs in advanced seismic imaging and reservoir characterization revealed an additional 400 million barrels of oil in place at the Atlantis field.

BP approves Atlantis expansion

Atlantis Phase 3 will include the construction of a new subsea production system from eight new wells that will be tied into the current platform, 150 miles south of New Orleans. Scheduled to come onstream in 2020, the project is expected to boost production at the platform by an estimated 38,000 barrels of oil equivalent a day (boe/d) gross at its peak. It will also access the eastern area of the field where the advanced imaging and reservoir characterization identified additional oil in place.

“Atlantis Phase 3 shows how our latest technologies and digital techniques create real value – identifying opportunities, driving efficiencies and enabling the delivery of major projects. Developments like this are building an exciting future for our business in the Gulf,” said Starlee Sykes, BP’s regional president for the Gulf of Mexico and Canada.

Advanced seismic imaging boosts Thunder Horse resources

The proprietary algorithms developed by BP enhance a seismic imaging technique known as Full Waveform Inversion (FWI), allowing seismic data that would have previously taken a year to analyze to be processed in only a few weeks. Application of this technology and reservoir characterization has now identified a further 1 billion barrels of oil in place at the Thunder Horse field.

BP’s leadership in seismic acquisition and imaging is a result of sustained investment in technology and high-performance computing. Following a successful field trial at the Mad Dog field, further advanced seismic imaging with ocean bottom nodes and BP’s proprietary Wolfspar seismic acquisition source is being planned for Thunder Horse and Atlantis to better understand the reservoirs. Wolfspar uses ultra-low frequencies during seismic surveys, allowing geophysicists to see deeper below salt layers and enabling better planning of where to drill wells.



Tenets

- Explain each datum in terms of a field which satisfies a partial differential equation
- Reduce extraction of secondary data (e.g., traveltimes) to a minimum
- Engage tools of local, iterative numerical optimization

Tasks

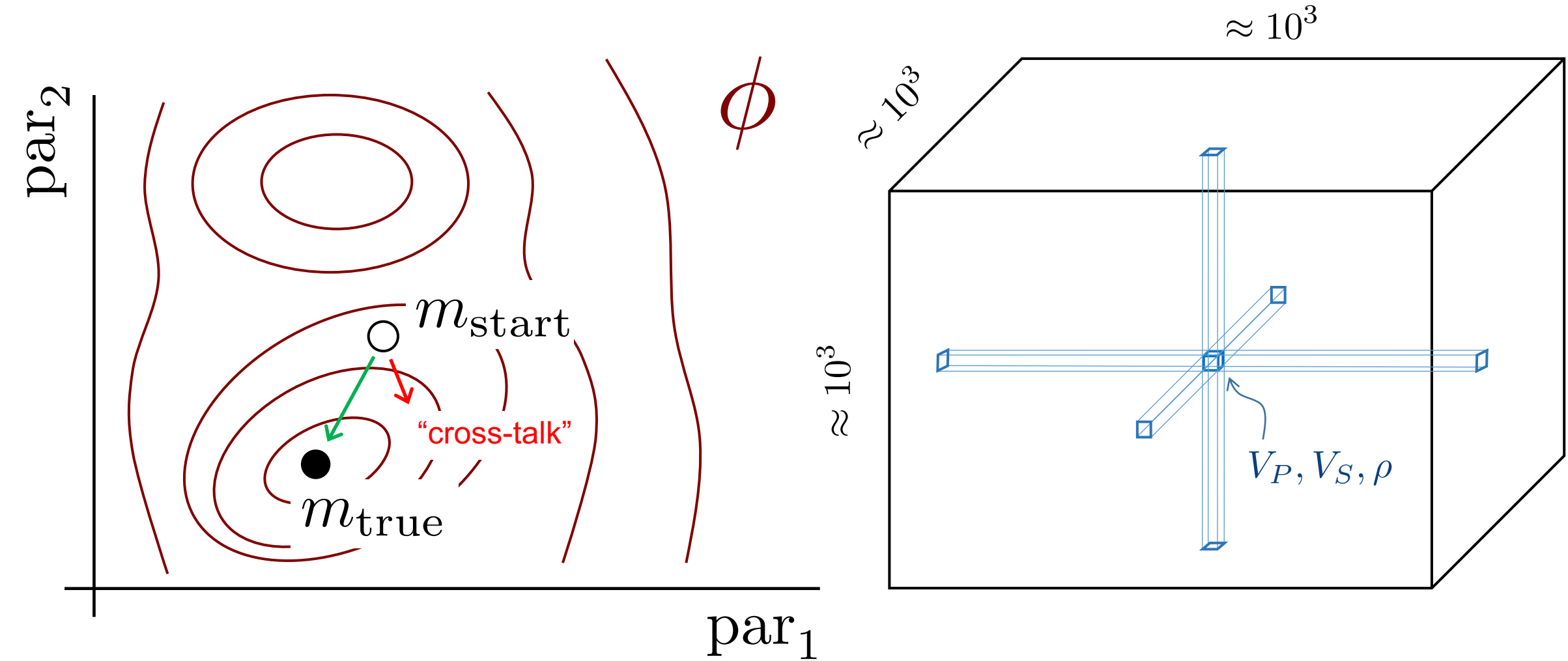
- Accurate/efficient wavefield simulation – 3D elastodynamic FD or FE
- Algorithms with minimal simulations
- Design updates: physics, intuition, parameterization, data usage, optimization

Challenges

- Computational expense
- Data incompleteness
- Parameter trade-offs / confusion

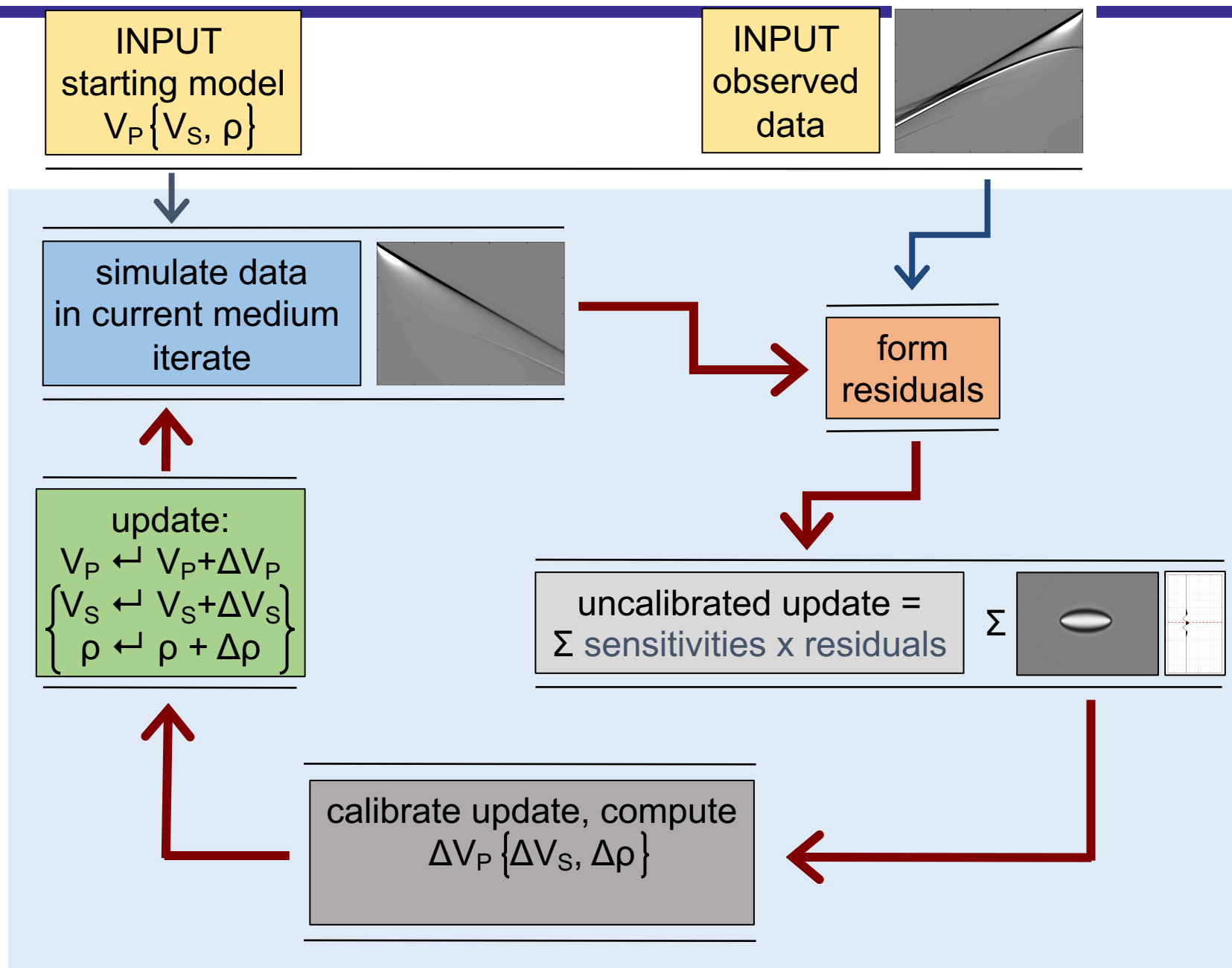


Full waveform inversion – tenets and concepts





Full waveform inversion – tenets and concepts





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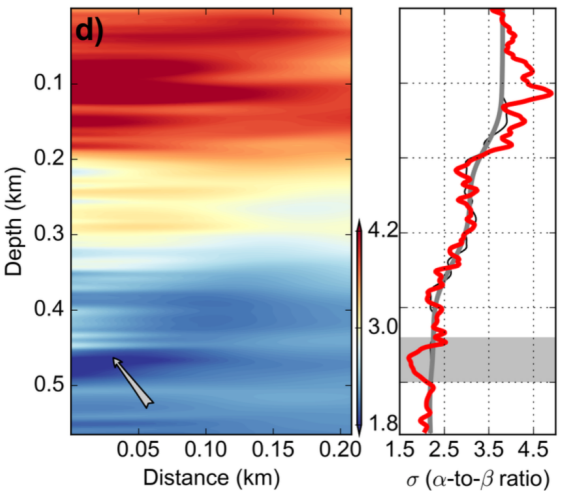
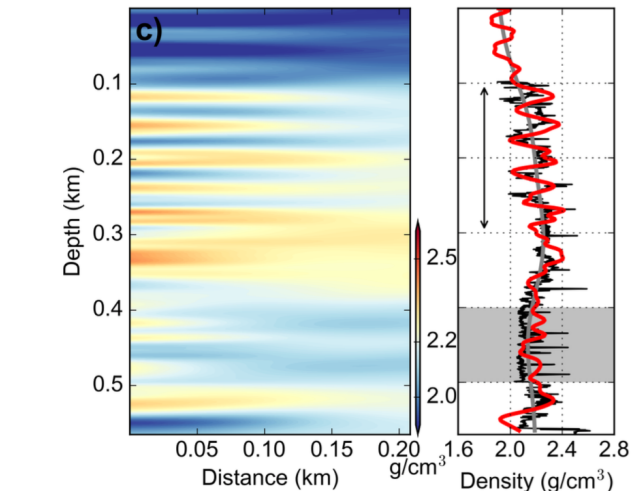
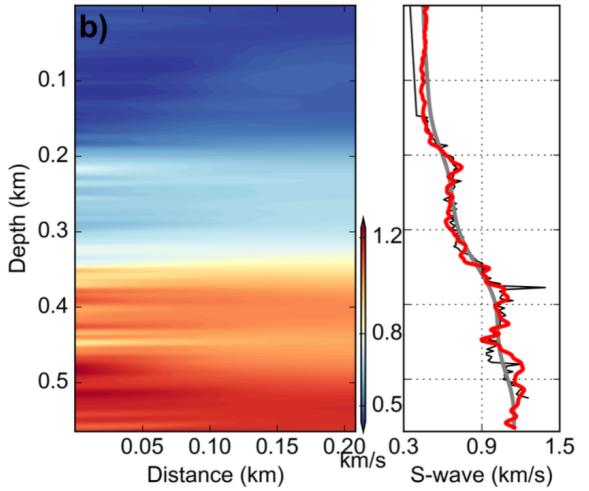
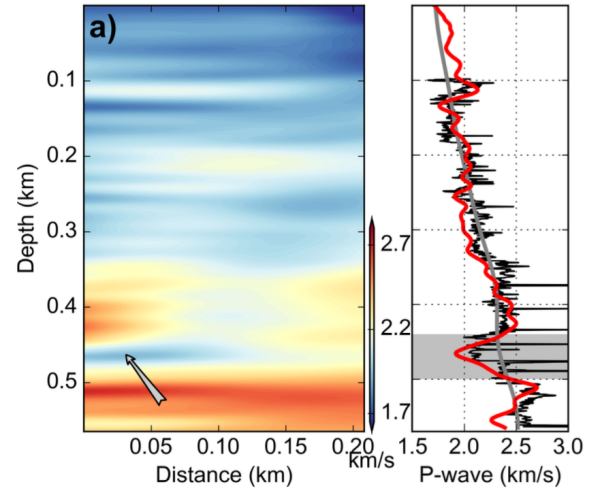
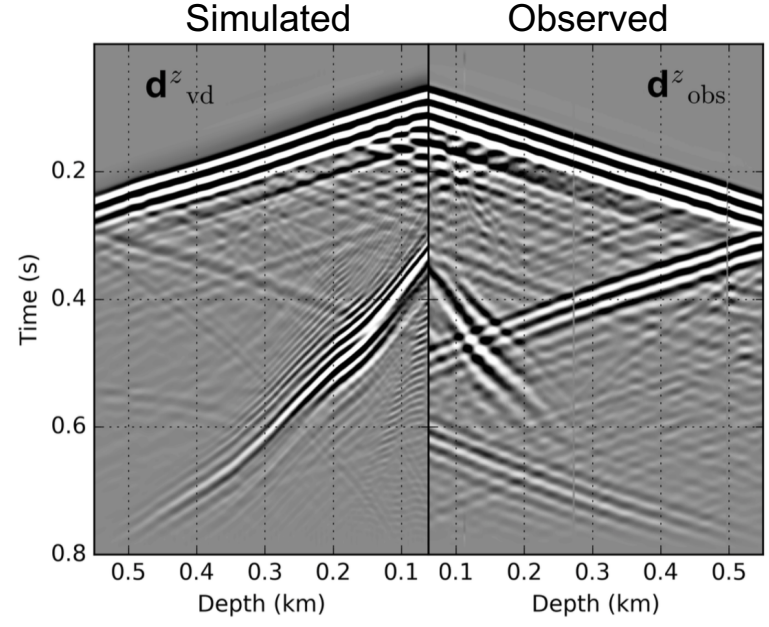
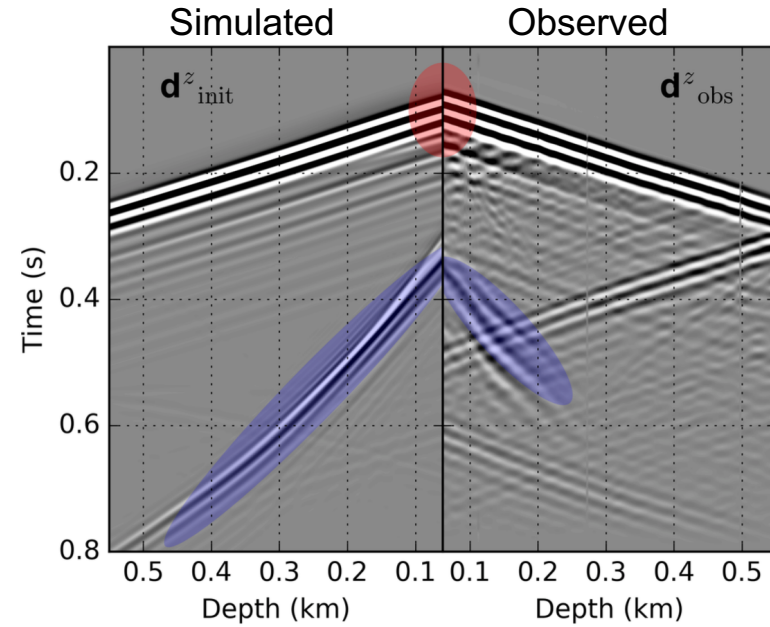
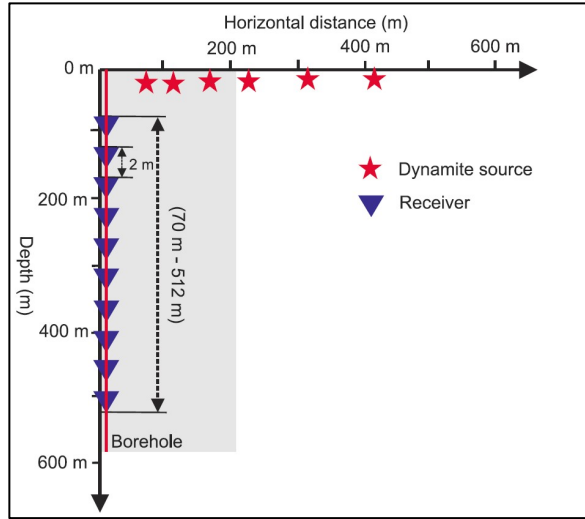
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CREWES FWI research projects – field cases



W. Pan, K. A. Innanen and Y. Geng, *Elastic FWI and parameterization analysis applied to walk-away vertical seismic profile data for unconventional (heavy oil) reservoir characterization*, 2018: **GJI**, 213, 3, 1934-1968.



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Can be addressed with Matlab implementations of FWI



FWI in Matlab – code setup for a simple implementation

```
mod6_1_FWI_fdomain_DRIVER.m × +
1 % Module 6. "mod6_1_FWI_fdomain_DRIVER.m"
2 % 2D 1-parameter acoustic frequency domain FWI with synthetic
3 % data and choosable model; full tour. Author: S. Keating 2018, small
4 % additions by K. Innanen, 2019.
5
6 - clear; close all;
7 - plot_model_only = 'y';
8
9 %% 1. Select velocity model
10 - crewes_FWI_fdomain_BALLMODEL;
11
12 - profileindex = 25;
13 - veltruemat = reshape(vel_true,nz,nx);
14 - veltrueprofile = veltruemat(:,profileindex);
15
16 - if ( plot_model_only == 'y' )
17     %
18     figure,
19     subplot(2,2,[1 2]),
20     plot(1:nz,veltrueprofile,'k-');
21     axis([1,50,2000,2900]);
22     grid; grid minor;
23     xlabel('Depth z (m)'); ylabel('Velocity');
24     subplot(2,2,4),
25     imagesc(veltruemat); colormap('gray'); colorbar;
26     xlabel('Lateral position x (m)'); ylabel('Depth z (m)');
27     return
28 - end
29
30 %% 2. Set up numerical parameters
```



FWI in Matlab – code setup for a simple implementation

```
mod6_1_FWI_fdomain_DRIVER.m x +
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```

Depth z (m)	Velocity (m/s)
0 - 7	2500
7 - 20	2200
20 - 30	2500
30 - 43	2700
43 - 50	2500



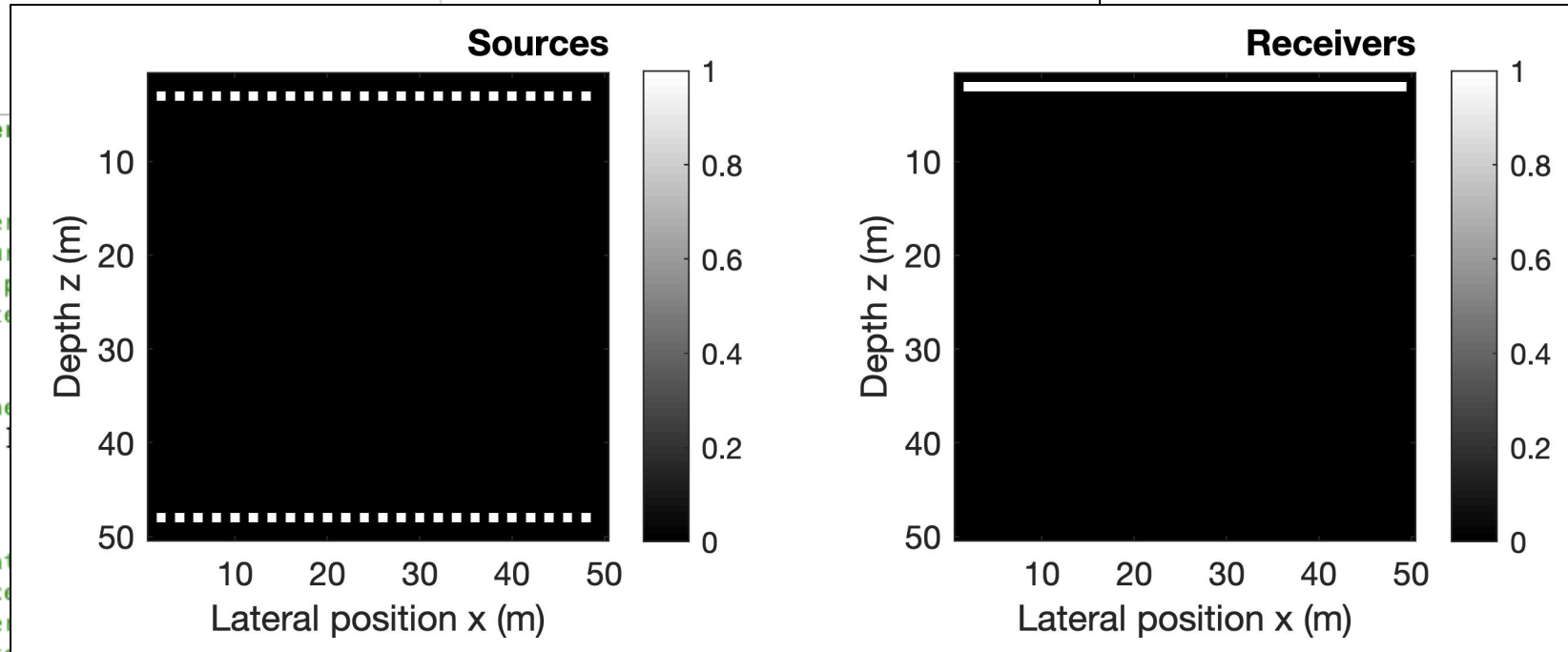
FWI in Matlab – code setup for a simple implementation

```
mod6_1_FWI_fdomain_DRIVER.m x +
28 - end
29
30 %% 2. Set up numerical parameters
31
32 % Perfectly matched layer parameters
33 - PML_thick = 9; % thickness of boundary layers (9-21 good values)
34 - R_theor = 1e-3; % theoretical reflection coefficient (1e-3 or 1e-4)
35
36 % Additional quantities
37 - NPML = (nz+2*PML_thick)*(nx+2*PML_thick);
38 - vel0 = vel_initial(:);
39 - vel_true = vel_true(:);
40
41 %% 3. Set up acquisition (sources and receivers)
42
43 % Source coordinates (units of grid number)
44 - s_inter=2; % source interval
45 - s_initial=2; % initial source position
46 - s_end=nx-2; % end source position
47 - sx=s_initial:s_inter:s_end; % x-coordinates of the sources
48 - sz = 3*ones(size(sx));
49
50 % If desired, duplicate the top sources at the bottom
51 - sz = [3*ones(size(sx)), (nz-2)*ones(size(sx))];
52 - sx = [sx,sx];
53
54 % Source coordinates (units of grid number)
55 - r_inter=1; % receiver interval
56 - r_initial=2; % initial receiver position
57 - r_end=nx-1; % end receiver position
58 - rx=r_initial:r_inter:r_end; % x-coordinates of the receivers
59 - rz = 2*ones(size(rx));
60
61 % Bring source and receiver simulations into modelling environment
62 - [S,R] = crewes_FWI_fdomain_DEFINEACQUISITION(sz, sx, rz, rx, nz, nx, PML_thick);
63
64 %% 4. Set up frequencies
```



FWI in Matlab – code setup for a simple implementation

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FWI in Matlab – code setup for a simple implementation

```
mod6_1_FWI_fdomain_DRIVER.m x +
63
64 %% 4. Set up frequencies
65
66 % Inversion (& modelling) occurs in bands.
67 - numbands = 13;           % number of bands
68 - step=5;                 % number of discrete freqs per band
69 - minf = 1.0;            % minimum frequency used
70 - maxf = 35.0;          % maximum frequency used
71
72 %numbands = 4;           % number of bands
73 %step=3;                 % number of discrete freqs per band
74 %minf = 1.0;            % minimum frequency used
75 %maxf = 20.0;           % maximum frequency used
76
77 % Frequencies gradually 'fan out' from lowest as the iterations proceed.
78 % Starting set (i.e., 1 of numbands, e.g., 13) 1 of "step" frequencies (step e.g., 5)
79 % is [minf, minf, minf, minf, ..., minf], e.g., [1,1,1,1,1]. The next
80 % iteration the frequencies begin fanning out, starting at minf,
81 % incrementing by a gradually increasing amount, such that by the 13th
82 % (numband'th) iteration, the frequencies are [1, ..., maxf]. These
83 % frequency bands are stored in a single vector freq of length
84 % step*numbands.
85
86 - freq=zeros(1,numbands*step);           % initialize
87 - startfreq = minf*ones(1,numbands);     % starting frequencies
88 - endfreq = linspace(minf,maxf,numbands); % ending frequencies
89
90 % Fill in frequency vector.
91 - for n=1:numbands
92 -     freq(1 + (n-1)*step : n*step) = linspace(startfreq(n), endfreq(n), step);
93 - end
94
95 % Include a wavelet amplitude spectral weight if desired
96 - fwave=ones(1,length(freq));           % No weight
97 %fwave = exp(-((freq - 20)/10).^2);     % Exponential weight
98
99 %% 5. Set up the finite difference function to be called to create data and residuals
```



FWI in Matlab – code setup for a simple implementation

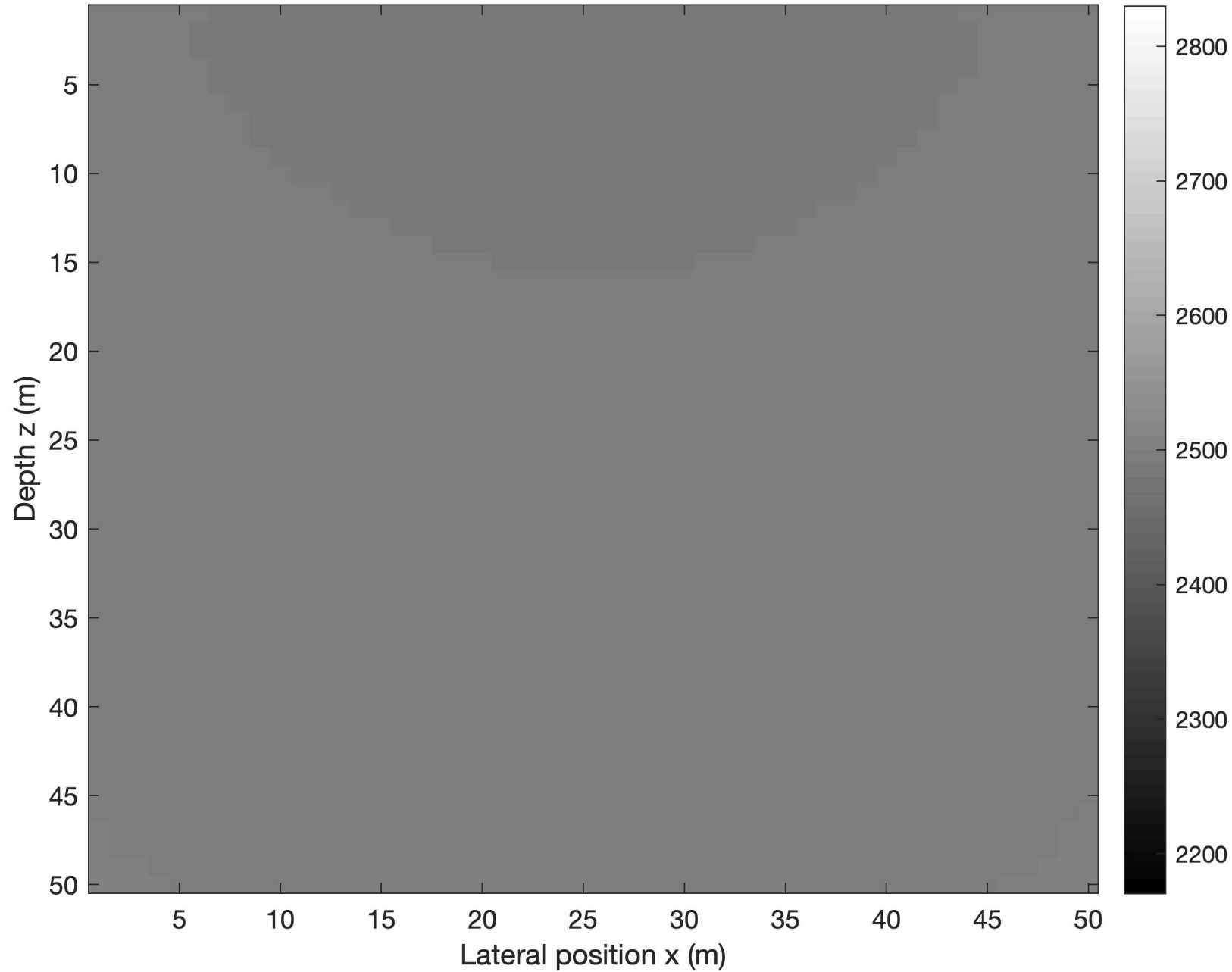
```
mod6_1_FWI_fdomain_DRIVER.m x +
98
99 %% 5. Set up the finite difference function to be called to create data and residuals
00 - FDFDfunc = @(frequency, fwave, vel) crewes_FWI_fdomain_FDFD(vel, vel0, frequency, S, fwave, PML_thick, R_theor, nz, nx, dz, dx);
01
02 %% 6. Use the finite difference function and the actual model to generate data
03 - D = crewes_FWI_fdomain_GETDATA( FDFDfunc, freq, fwave, vel_true, R );
04
05 %% 7. Carry out FWI iterations
06
07 % Set up FWI iteration parameters
08 - numits = 2; % Number of iterations per freq band
09 - optype = 1; % Optimization: 1 = Steepest Descent; 2 = Gauss-Newton
10 - rangevel = 1.1*max(abs(vel_true-vel0)); % For plotting purposes within the inversion function
11
12 % Main FWI code
13 - vel = crewes_FWI_fdomain_FDFWI( D, freq, step, fwave, FDFDfunc, nz, nx, vel0, R, optype, numits, PML_thick, rangevel);
14
15 - figure(floor(rand*10000))
16 - imagesc(reshape(vel_true, nz, nx));
17 - caxis([mean(vel0)-rangevel, mean(vel0)+rangevel])
18 - title('True model')
19 - drawnow
20
```



```

mod6_1_FWI
98
99 %% 5.
00 - FDFDf
01
02 %% 6.
03 - D = c
04
05 %% 7.
06
07 % Set
08 - numit
09 - optyp
10 - range
11
12 % Mai
13 - vel =
14
15 - figur
16 - image
17 - caxis
18 - title
19 - drawn
20

```



```

dz, dx);
rangevel);

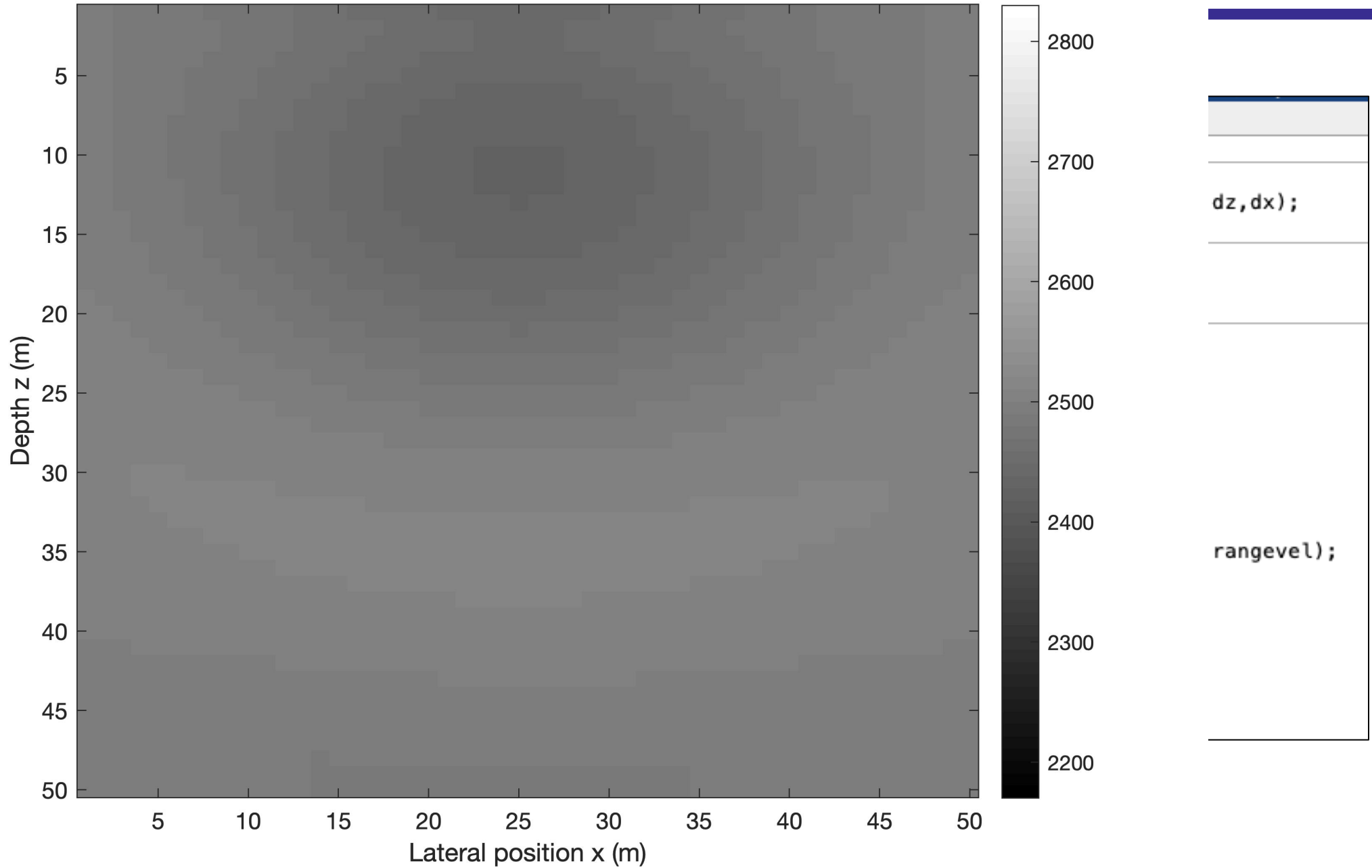
```




```

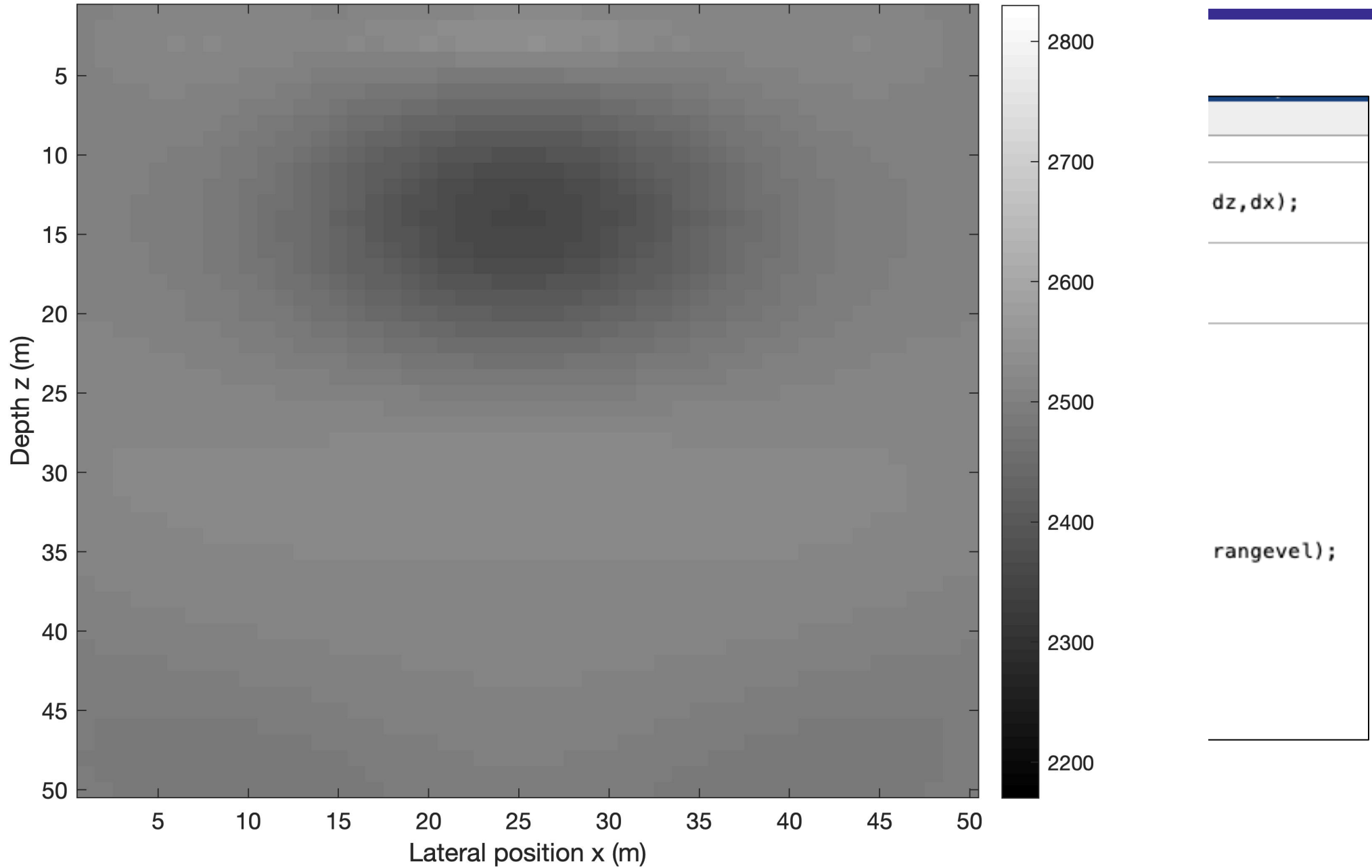
mod6_1_FWI
98
99 %% 5.
00 - FDFDf
01
02 %% 6.
03 - D = c
04
05 %% 7.
06
07 % Set
08 - numit
09 - optyp
10 - range
11
12 % Mai
13 - vel =
14
15 - figur
16 - image
17 - caxis
18 - title
19 - drawn
20

```



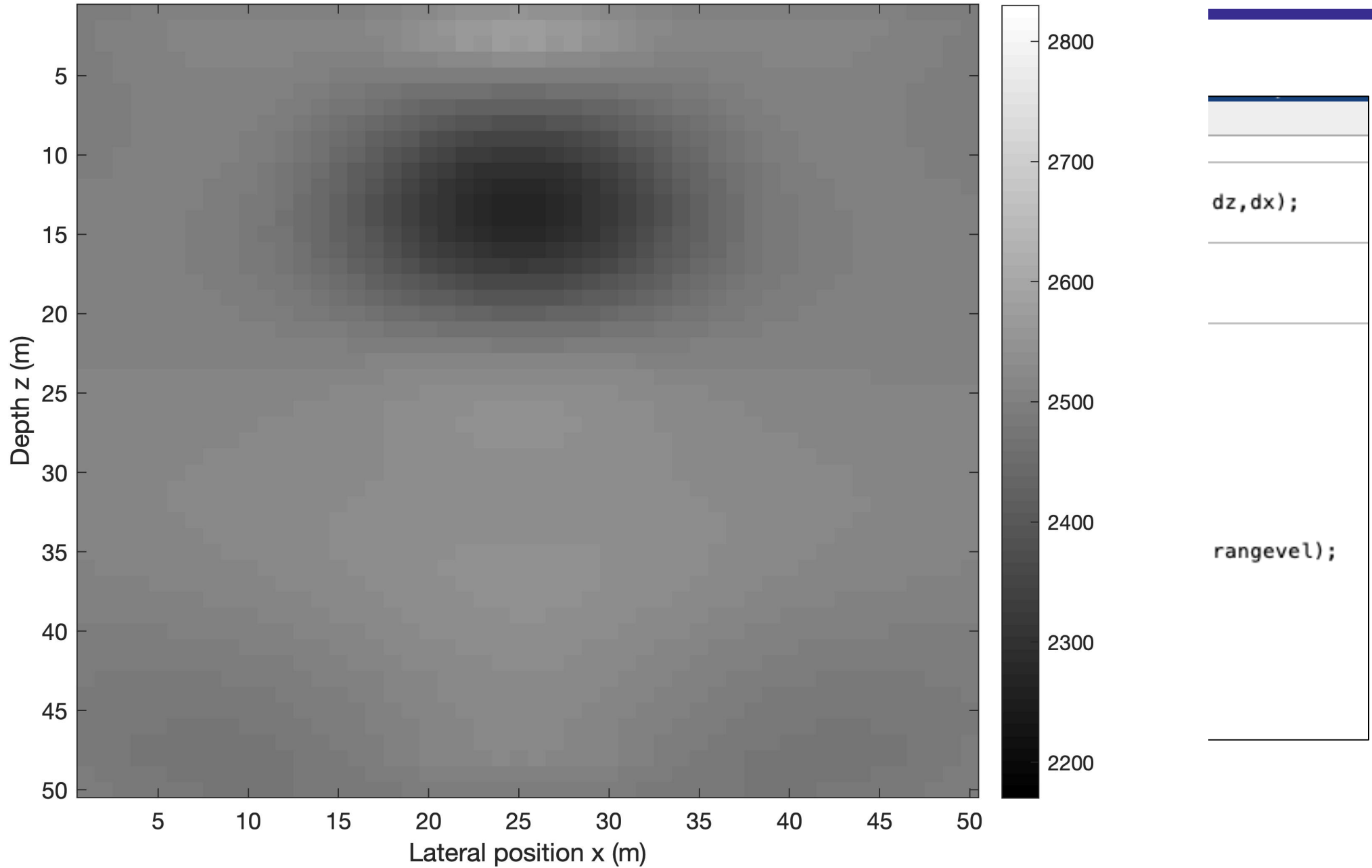


```
mod6_1_FWI
98
99 %% 5.
00 - FDFDf
01
02 %% 6.
03 - D = c
04
05 %% 7.
06
07 % Set
08 - numit
09 - optyp
10 - range
11
12 % Mai
13 - vel =
14
15 - figur
16 - image
17 - caxis
18 - title
19 - drawn
20
```





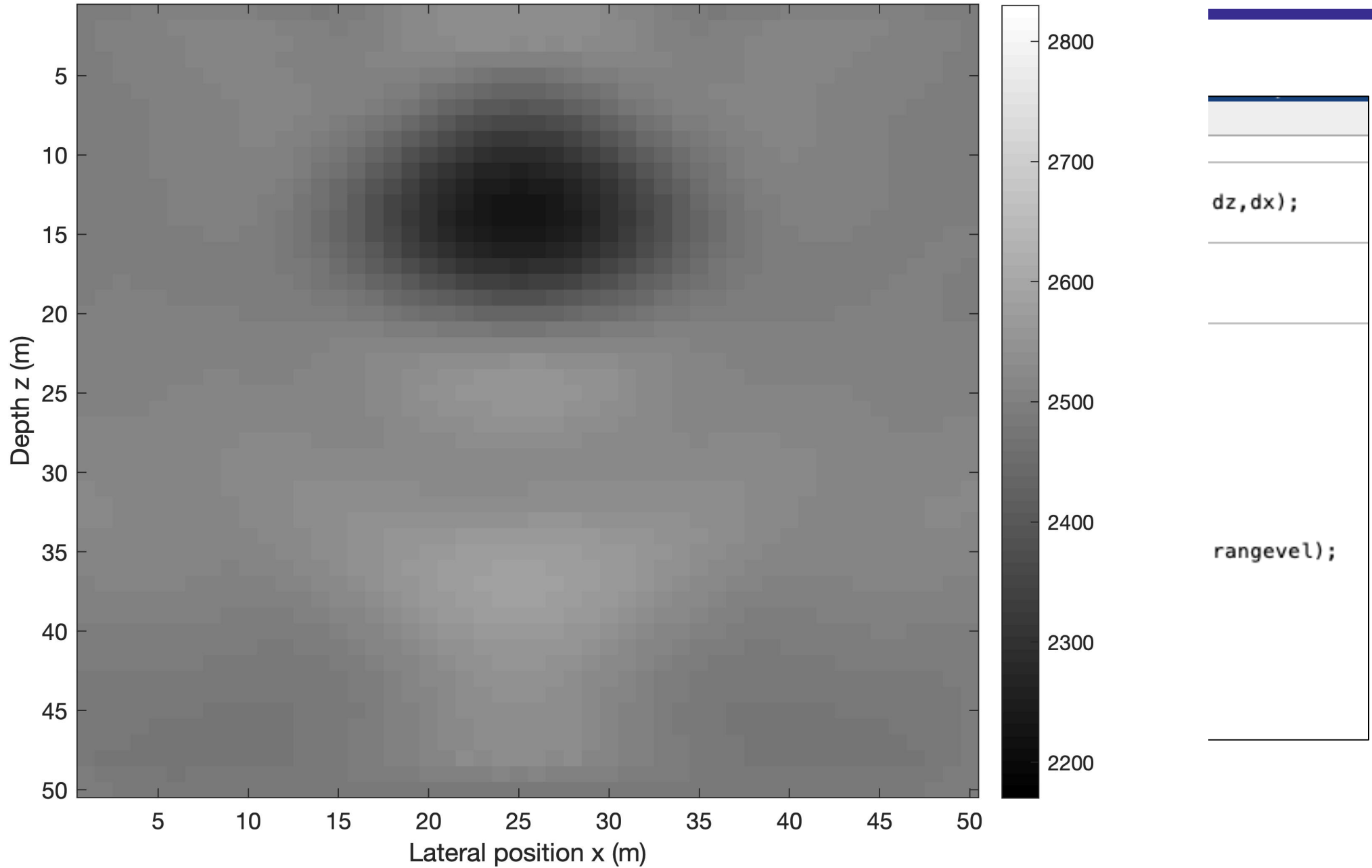
```
mod6_1_FWI
98
99 %% 5.
00 - FDFDf
01
02 %% 6.
03 - D = c
04
05 %% 7.
06
07 % Set
08 - numit
09 - optyp
10 - range
11
12 % Mai
13 - vel =
14
15 - figur
16 - image
17 - caxis
18 - title
19 - drawn
20
```



```
dz, dx);
rangevel);
```

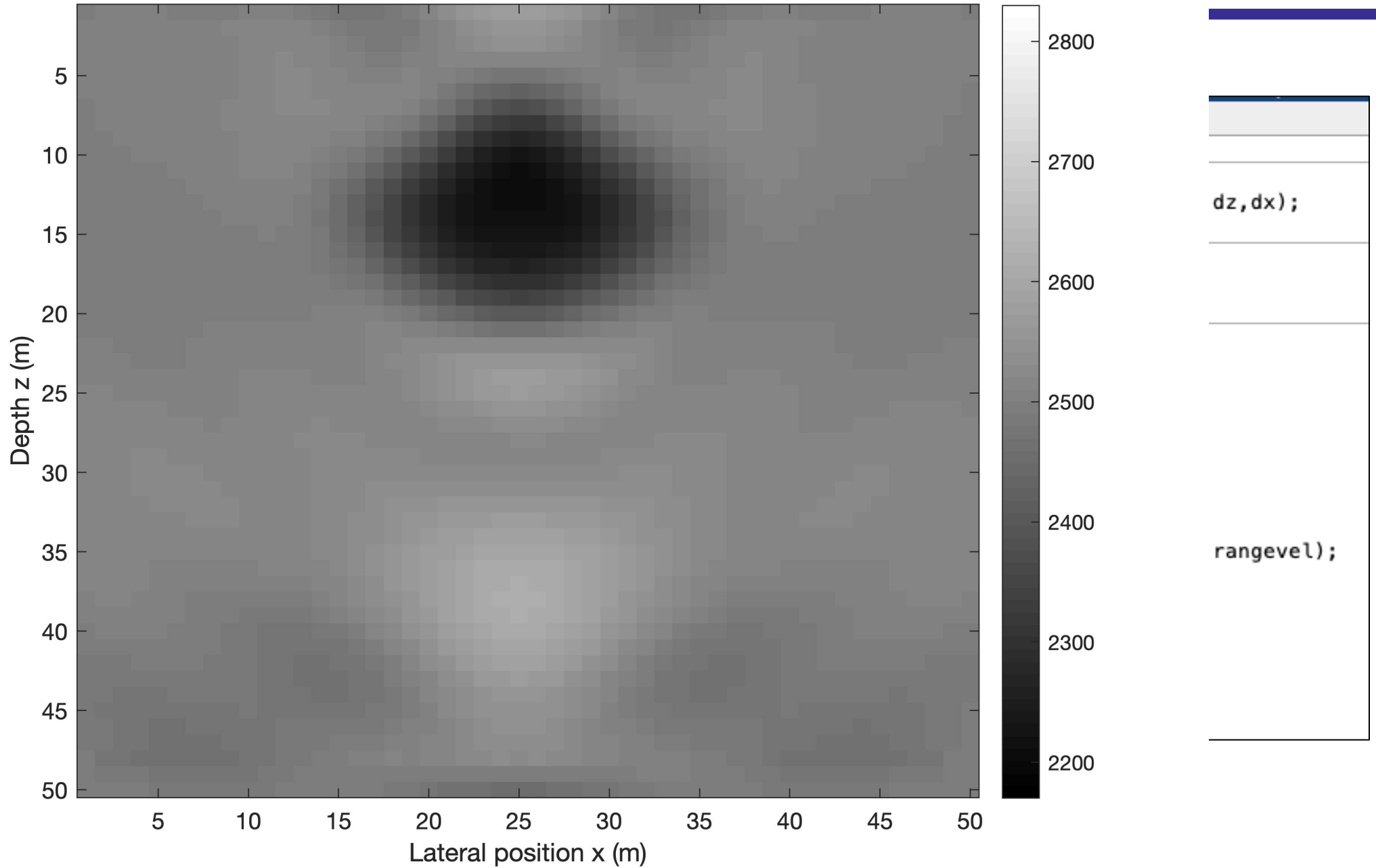


```
mod6_1_FWI
98
99 %% 5.
00 - FDFDf
01
02 %% 6.
03 - D = c
04
05 %% 7.
06
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10 - range
11
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19 - drawn
20
```



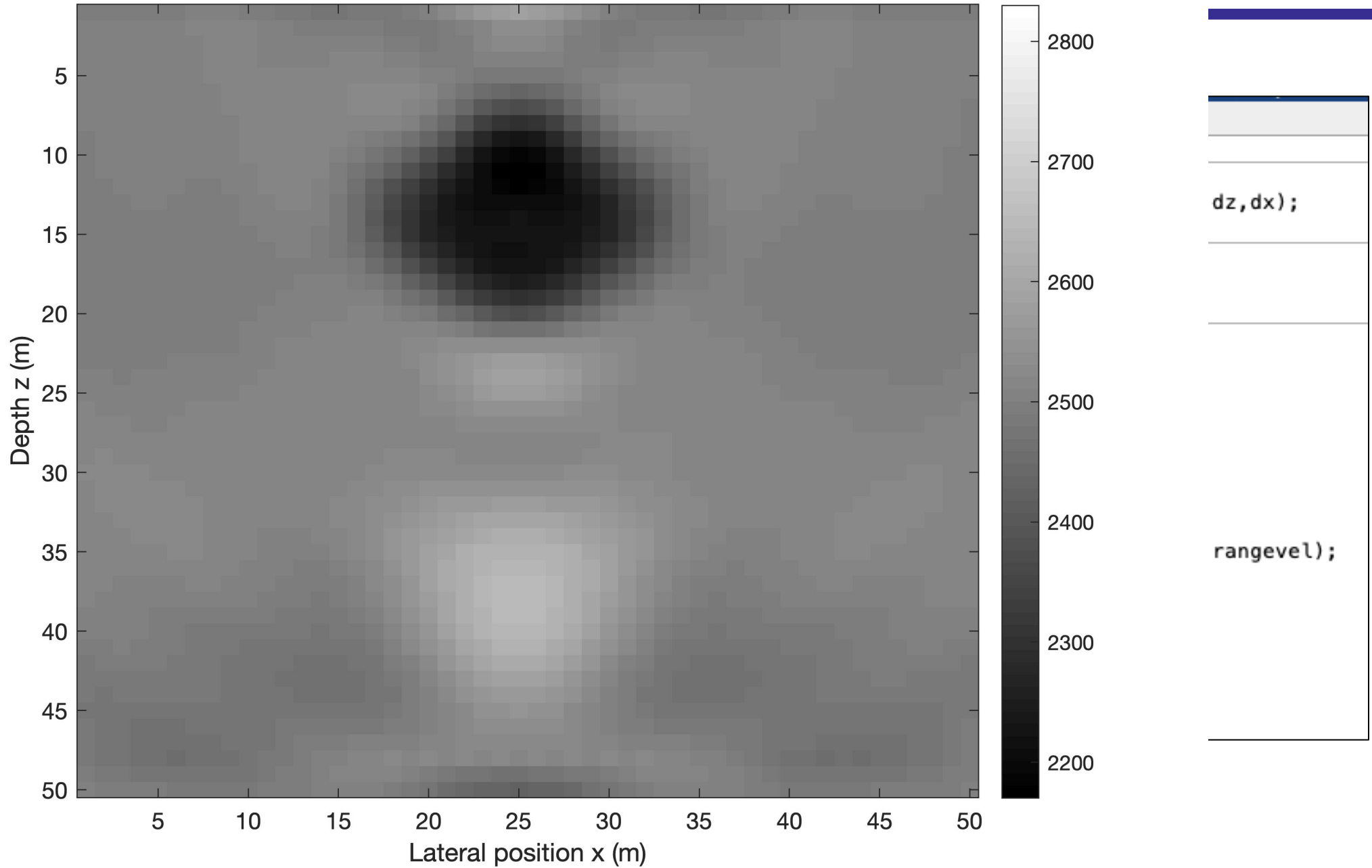


```
mod6_1_FWI
98
99 %% 5.
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04
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19 - drawn
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```





```
mod6_1_FWI
98
99 %% 5.
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10 - range
11
12 % Mai
13 - vel =
14
15 - figur
16 - image
17 - caxis
18 - title
19 - drawn
20
```

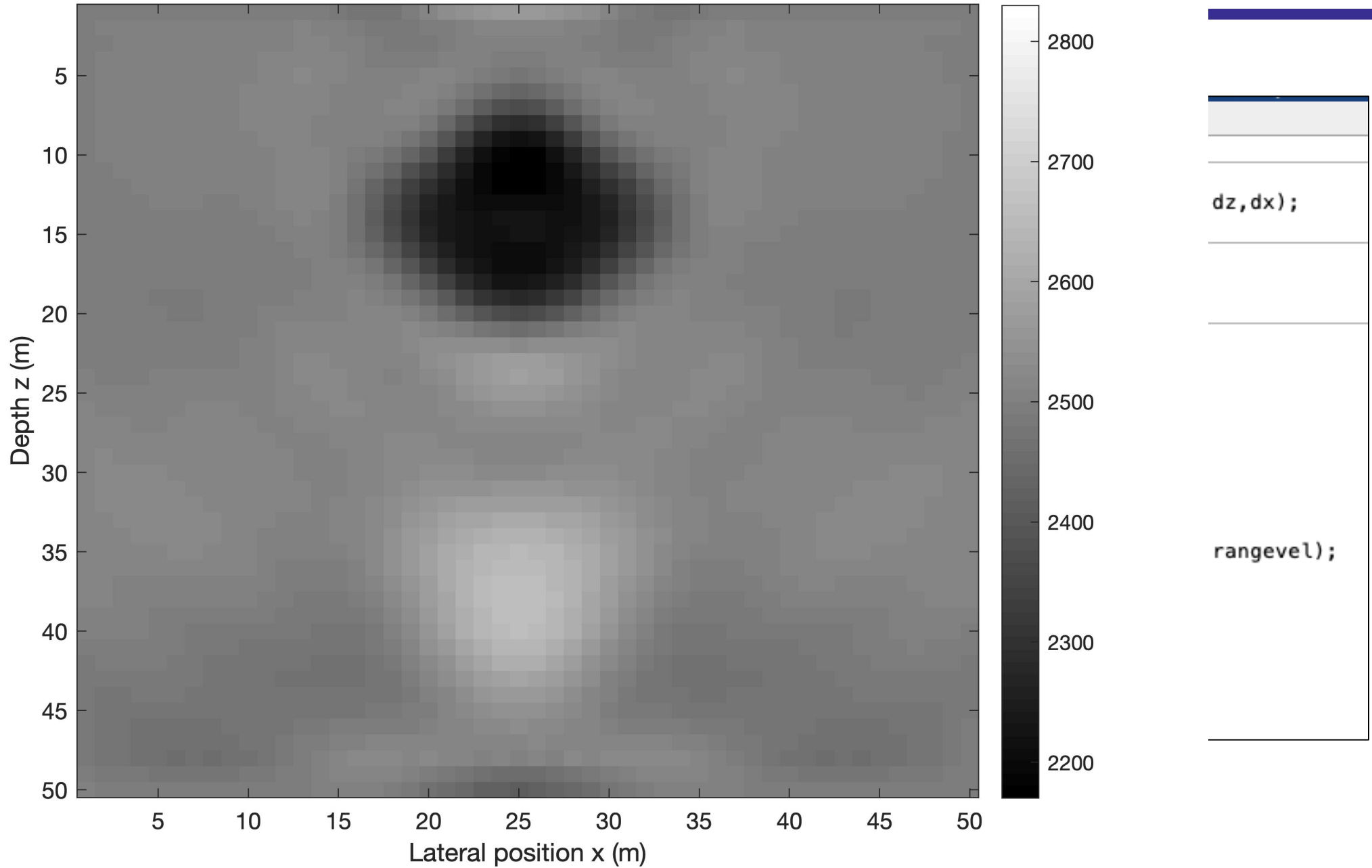




```

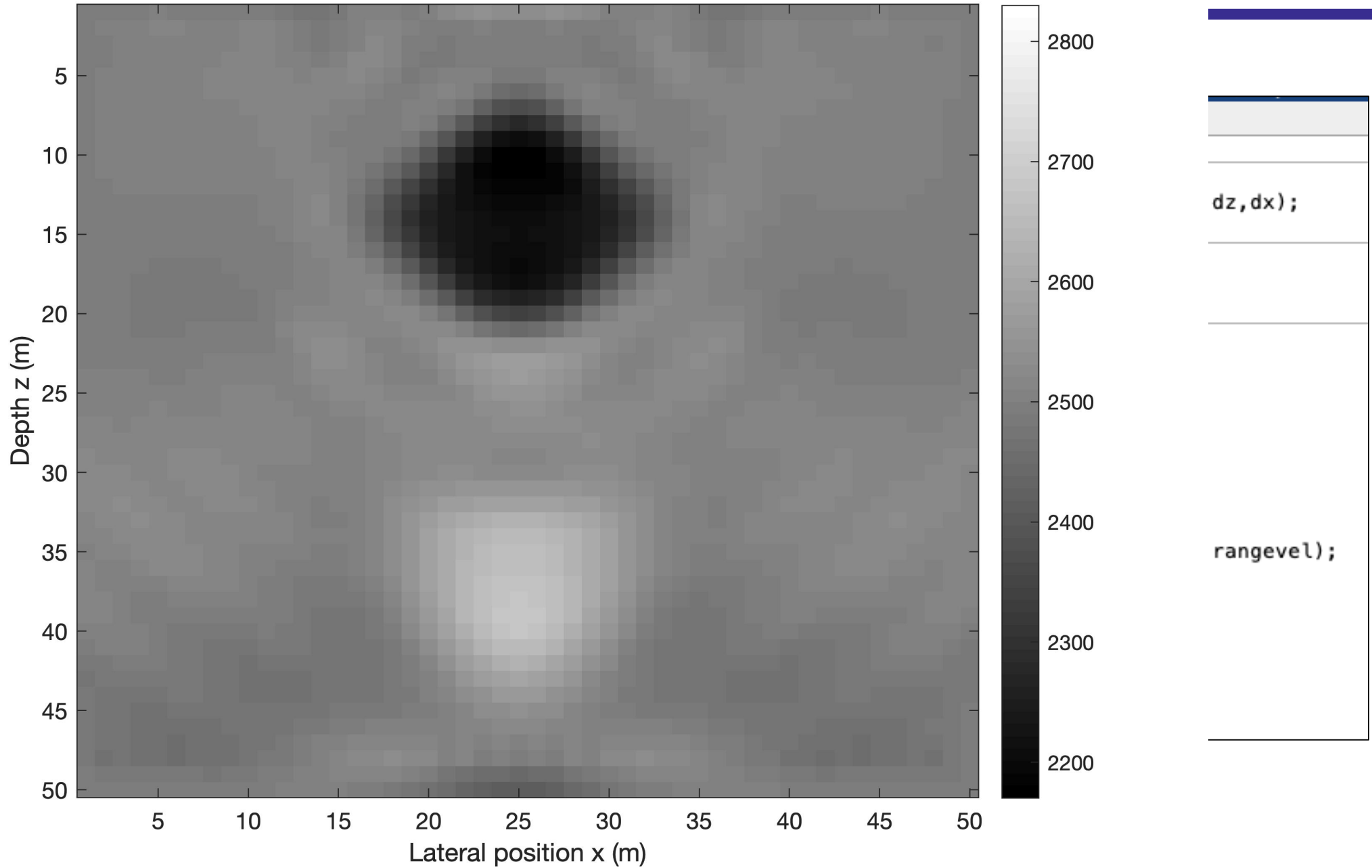
mod6_1_FWI
98
99 %% 5.
00 - FDFDf
01
02 %% 6.
03 - D = c
04
05 %% 7.
06
07 % Set
08 - numit
09 - optyp
10 - range
11
12 % Mai
13 - vel =
14
15 - figur
16 - image
17 - caxis
18 - title
19 - drawn
20

```



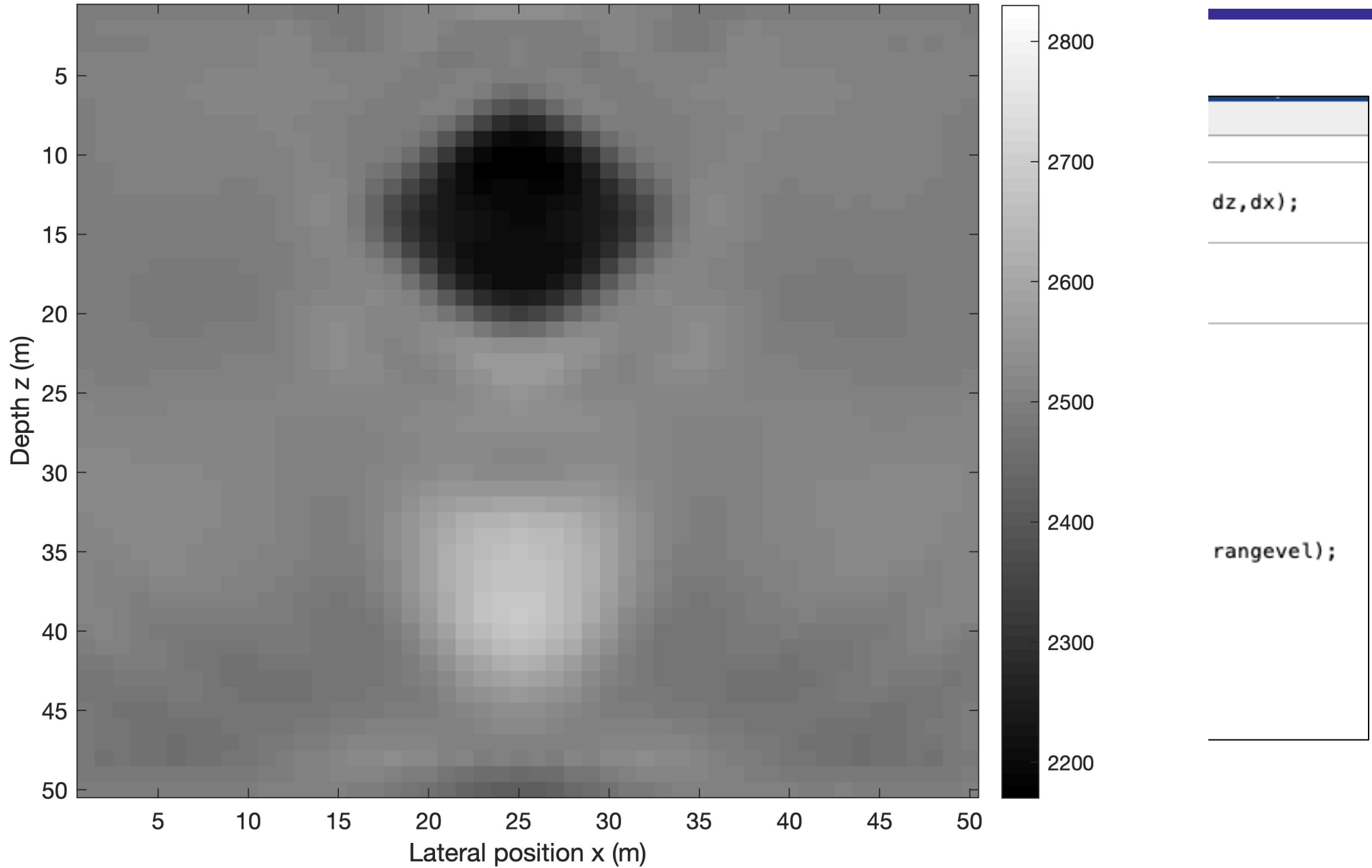


```
mod6_1_FWI
98
99 %% 5.
00 - FDFDf
01
02 %% 6.
03 - D = c
04
05 %% 7.
06
07 % Set
08 - numit
09 - optyp
10 - range
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13 - vel =
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16 - image
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18 - title
19 - drawn
20
```



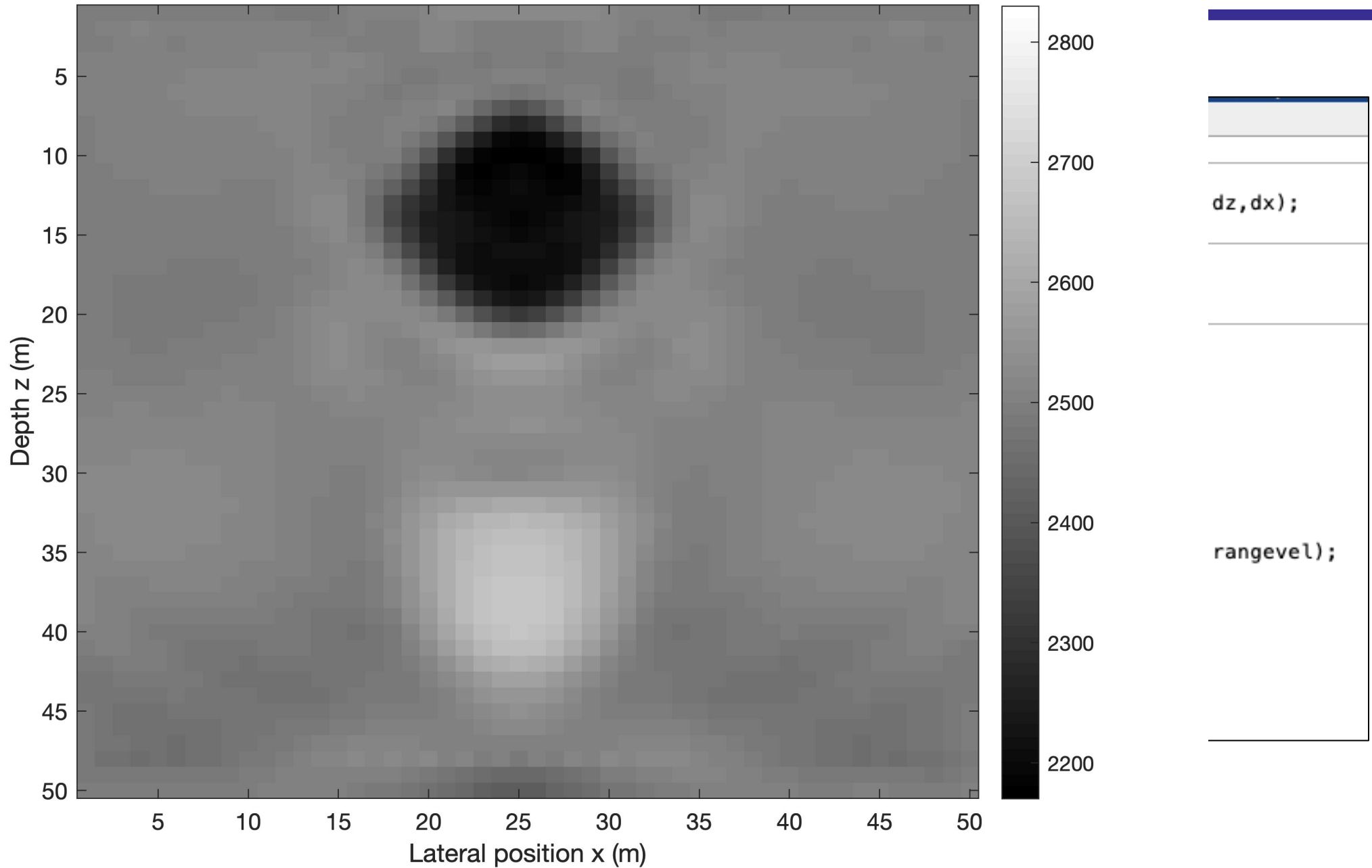


```
mod6_1_FWI
98
99 %% 5.
00 - FDFDf
01
02 %% 6.
03 - D = c
04
05 %% 7.
06
07 % Set
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19 - drawn
20
```





```
mod6_1_FWI
98
99 %% 5.
00 - FDFDf
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04
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09 - optyp
10 - range
11
12 % Mai
13 - vel =
14
15 - figur
16 - image
17 - caxis
18 - title
19 - drawn
20
```

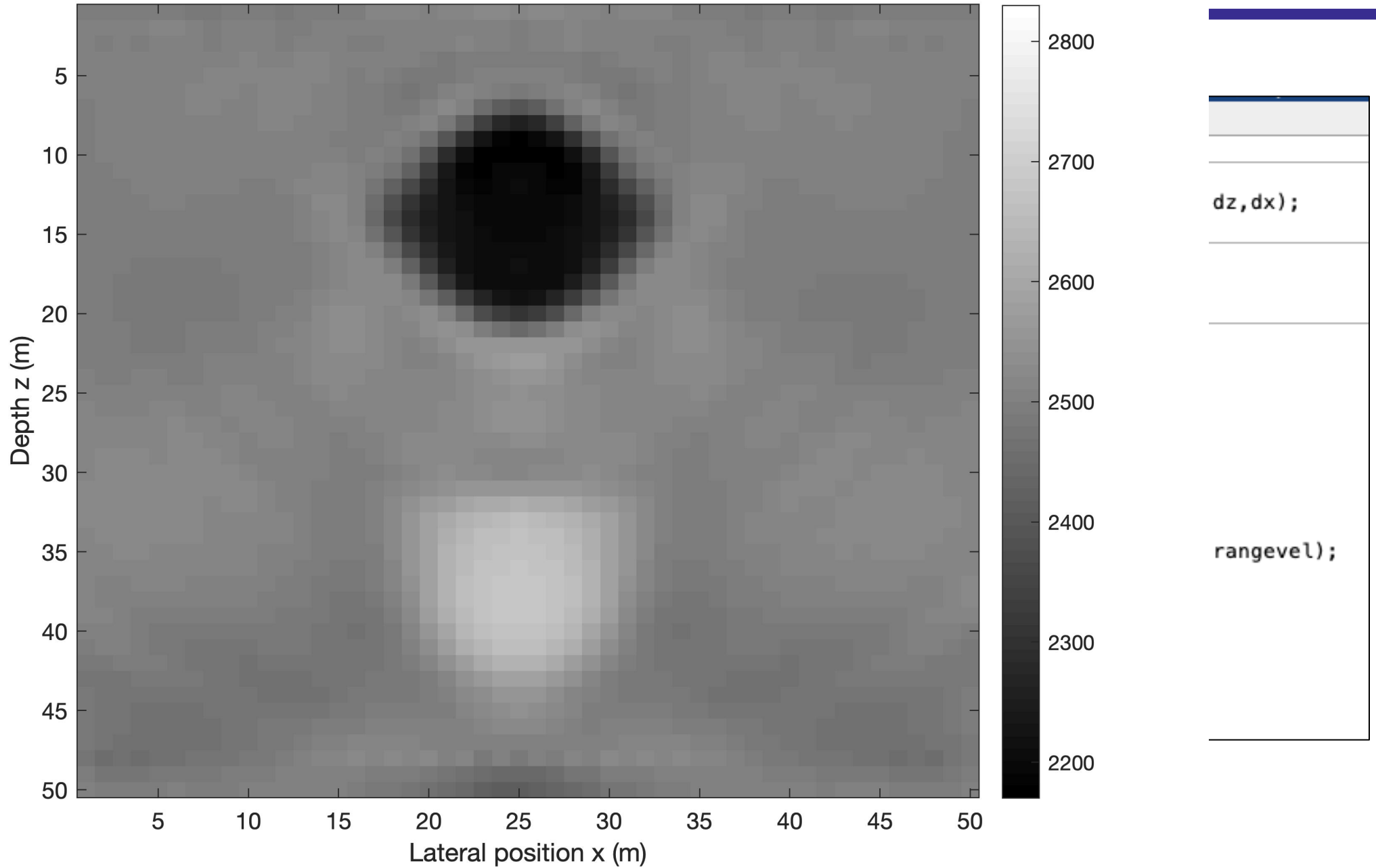




```

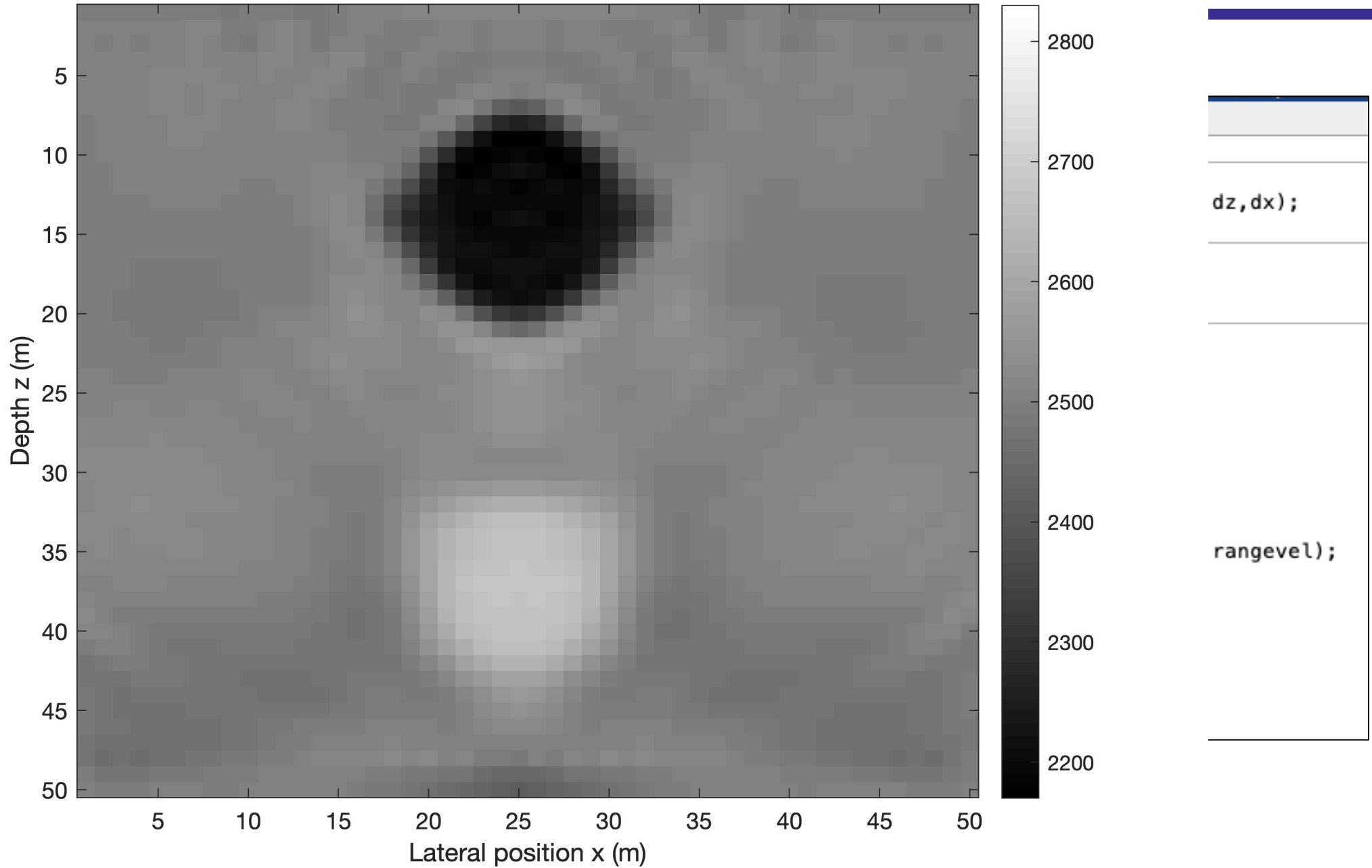
mod6_1_FWI
98
99 %% 5.
00 - FDFDf
01
02 %% 6.
03 - D = c
04
05 %% 7.
06
07 % Set
08 - numit
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13 - vel =
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16 - image
17 - caxis
18 - title
19 - drawn
20

```



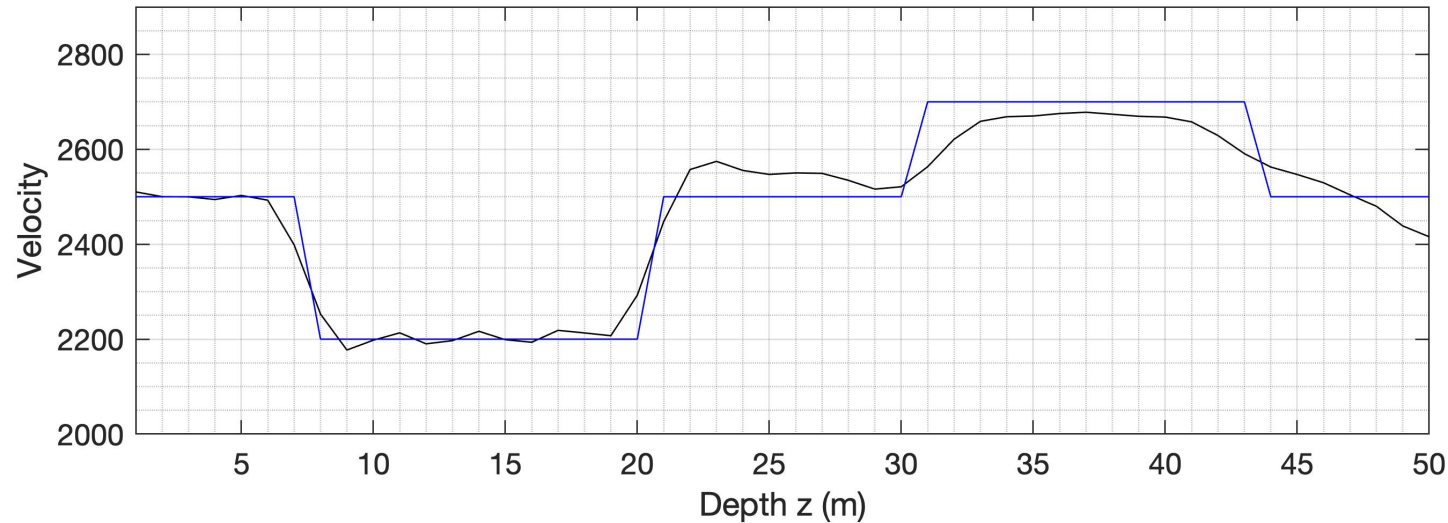


```
mod6_1_FWI
98
99 %% 5.
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06
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20
```



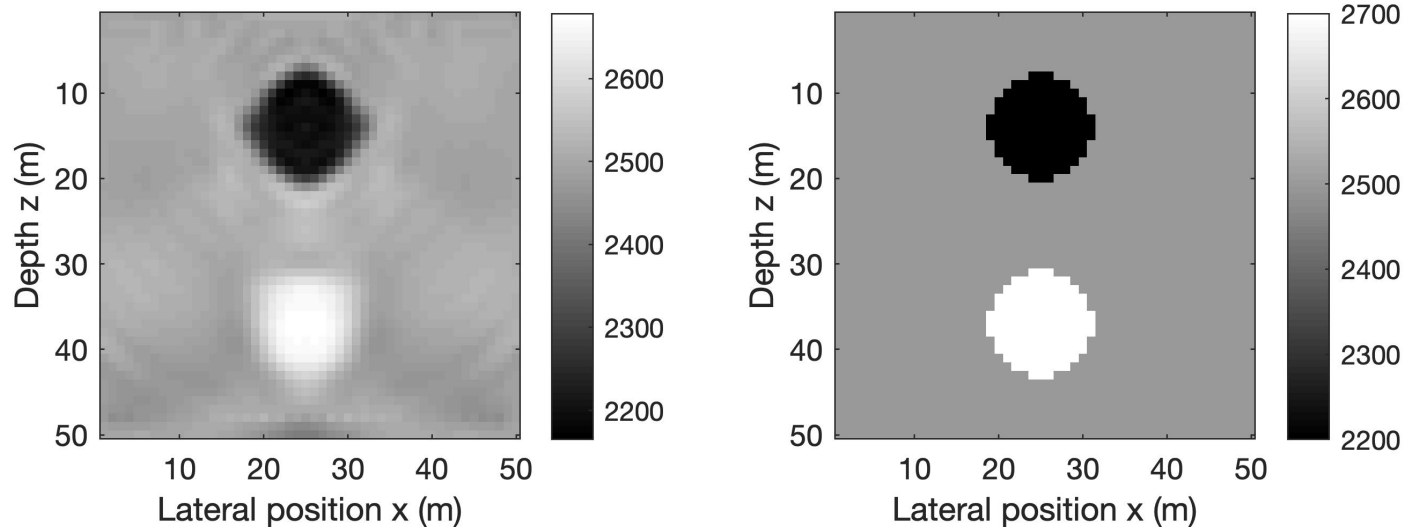


FWI in Matlab – code setup for a simple implementation

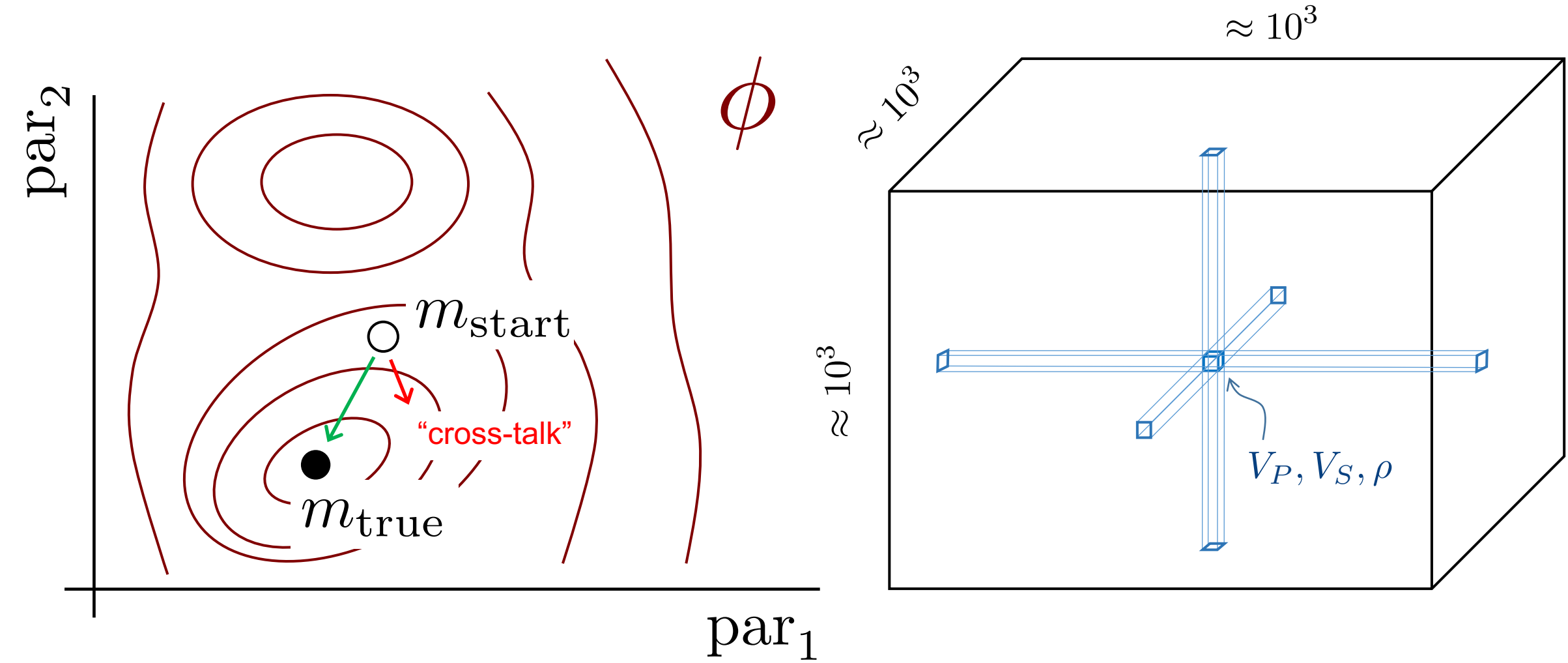


Result for specific choices of

- True model
- Frequency bands
- Source configuration
- Receiver configuration
- Optimization type
- Introduction of frequencies

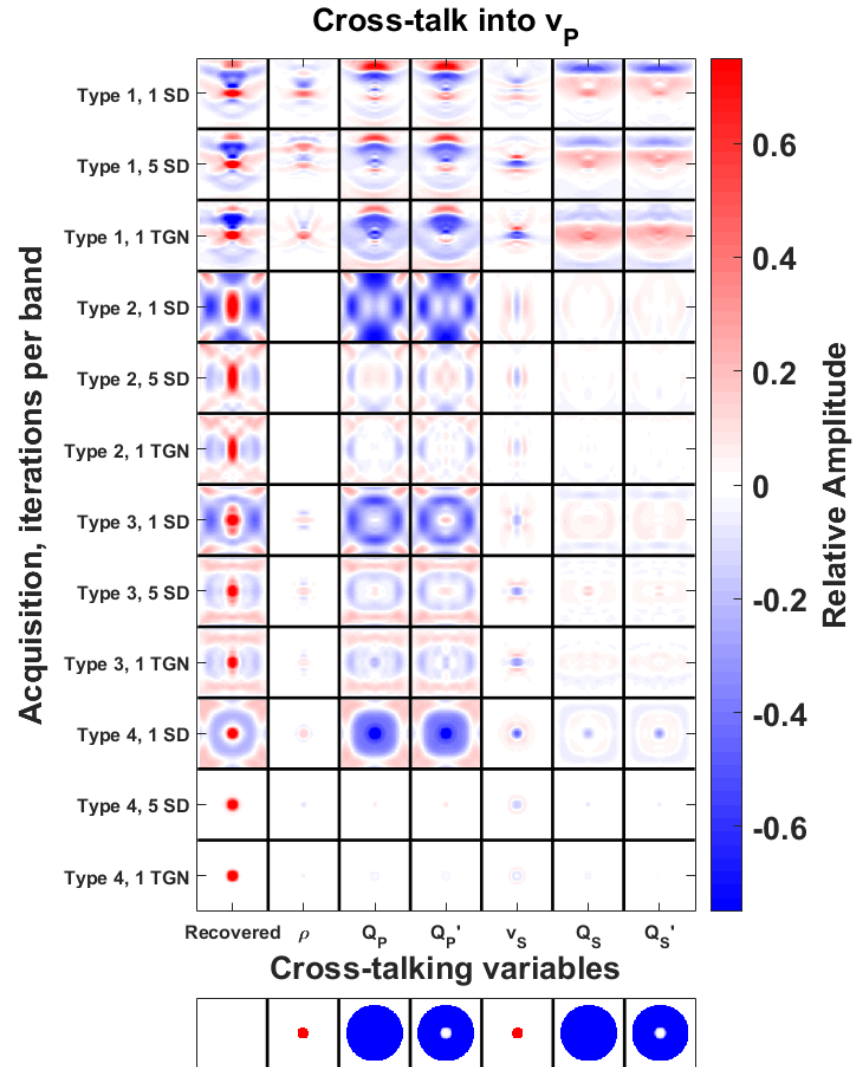
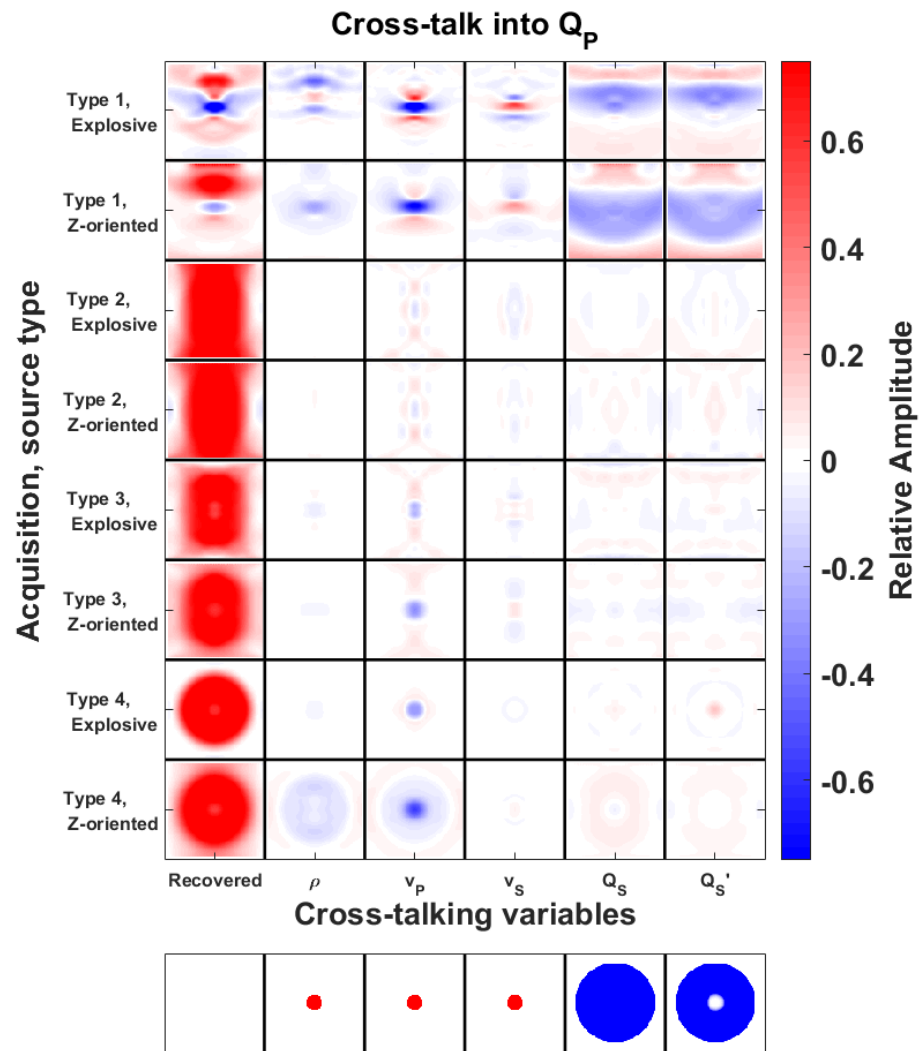


The Matlab environment, through treatment of small to medium sized problems, allows the response / numerical behaviour of FWI to be tested





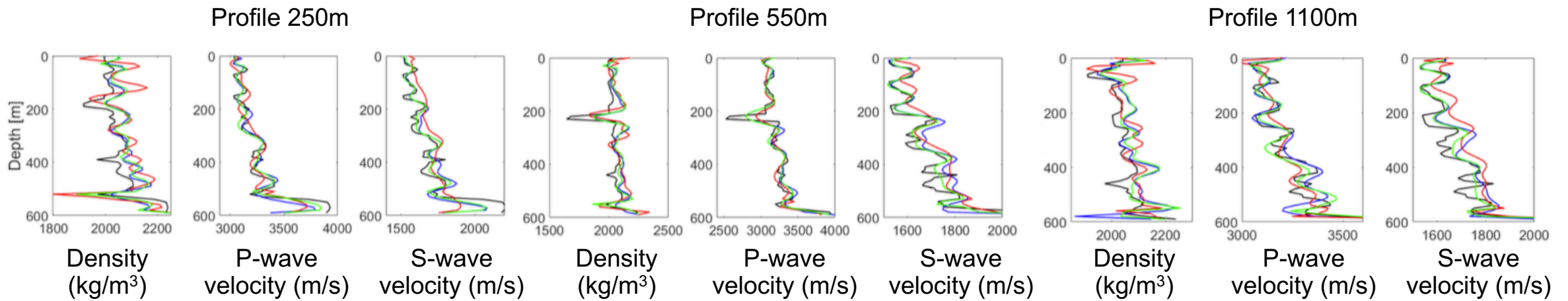
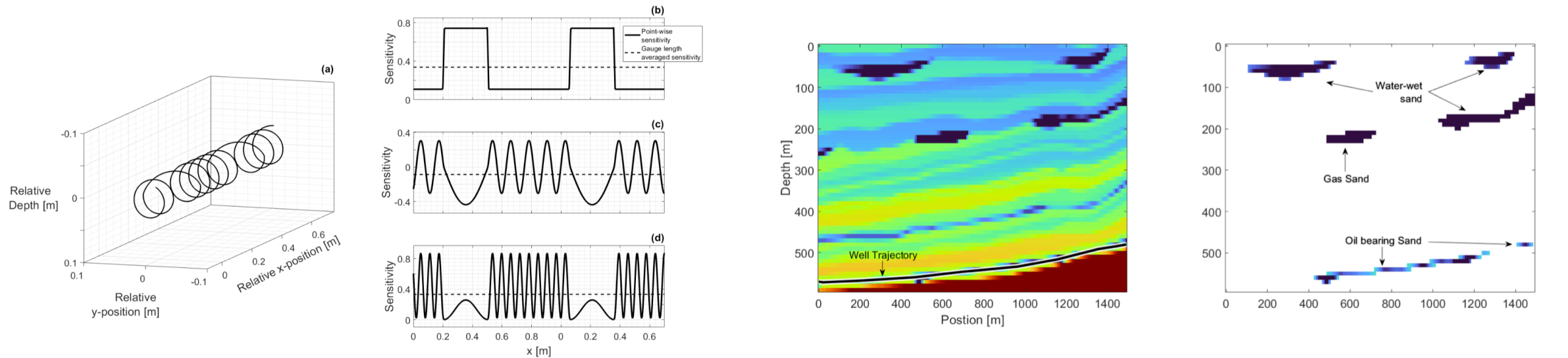
New science and new methods from FWI in Matlab



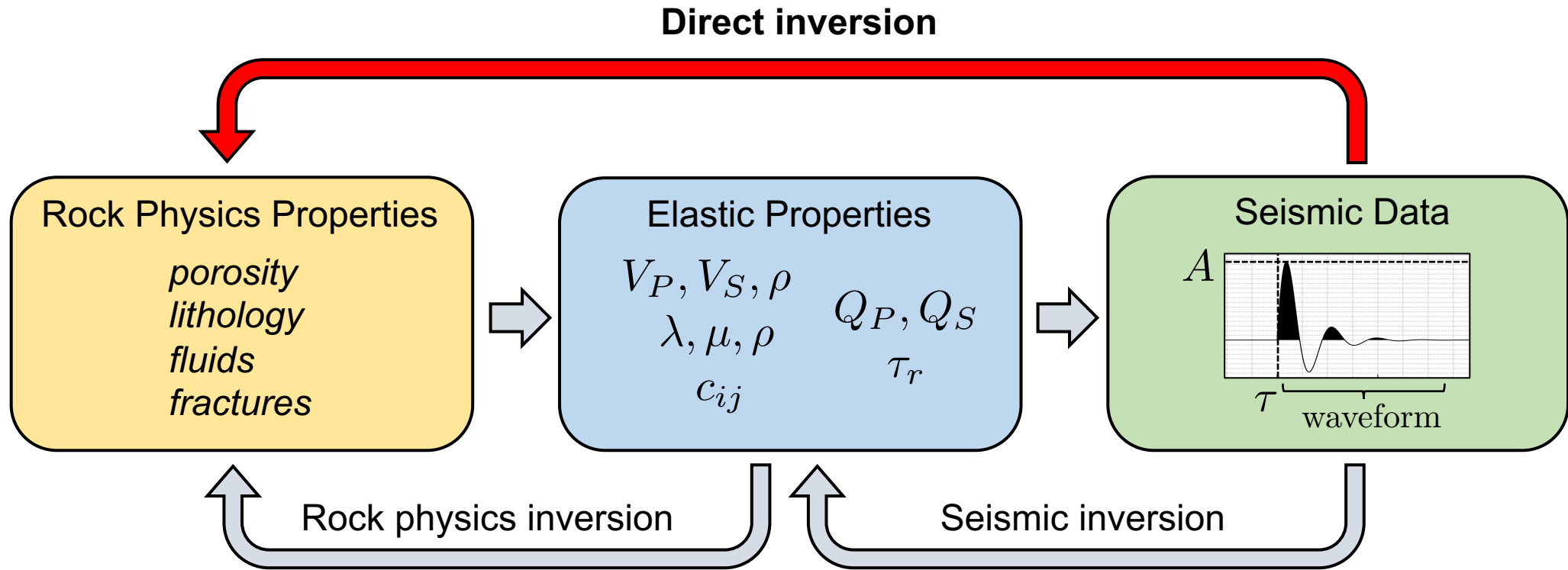
S. D. Keating and K. A. Innanen, *Parameter cross-talk and leakage between spatially-separated unknowns in viscoelastic full waveform inversion*, 2020: **Geophysics**, 85, 4.



New science and new methods from FWI in Matlab

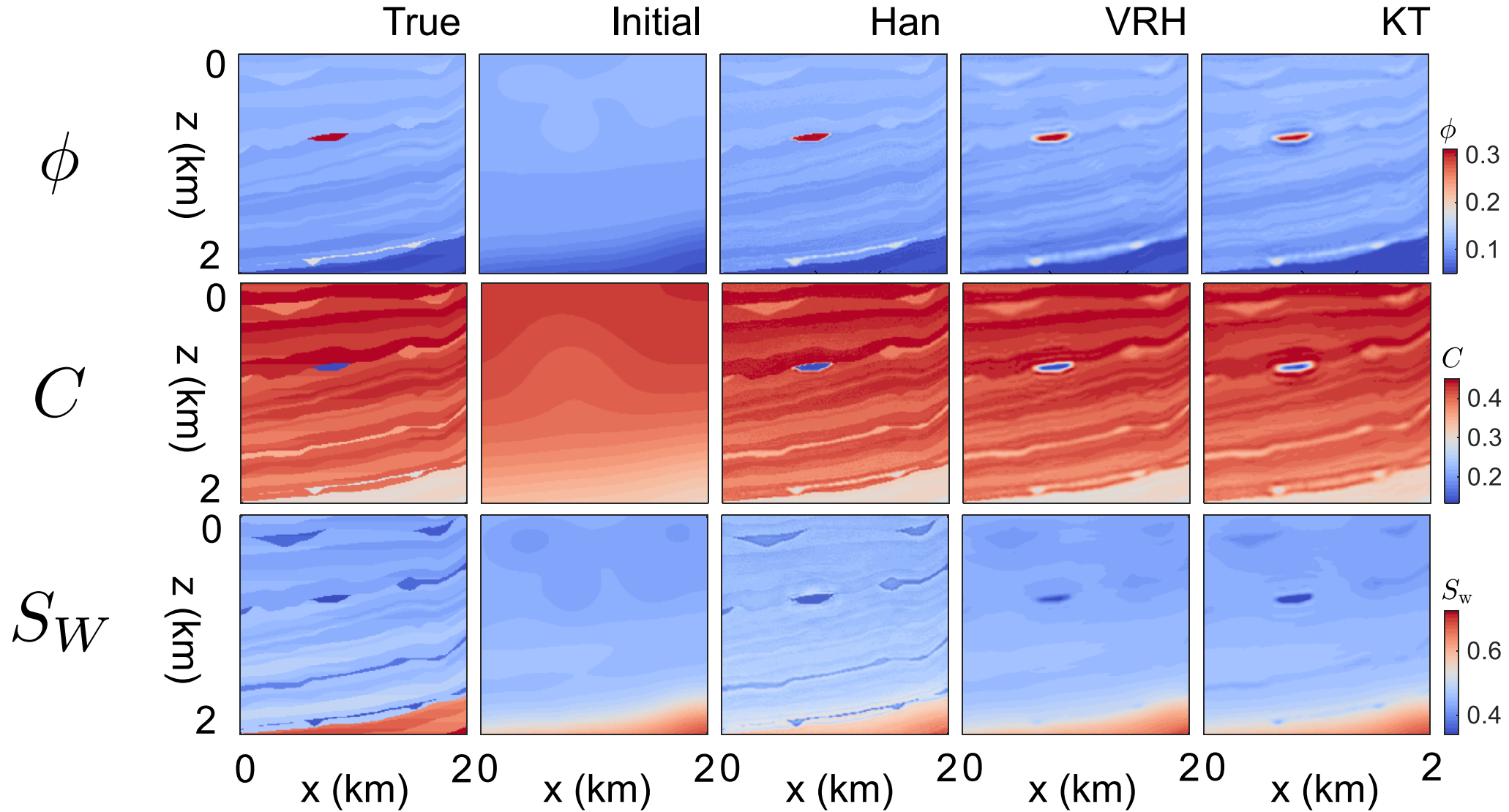


M. V. Eaid, S. D. Keating and K. A. Innanen, *Multi-parameter seismic elastic full waveform inversion with combined geophone and shaped fiberoptic cable data*, 2020: **Geophysics**, 85, 6.





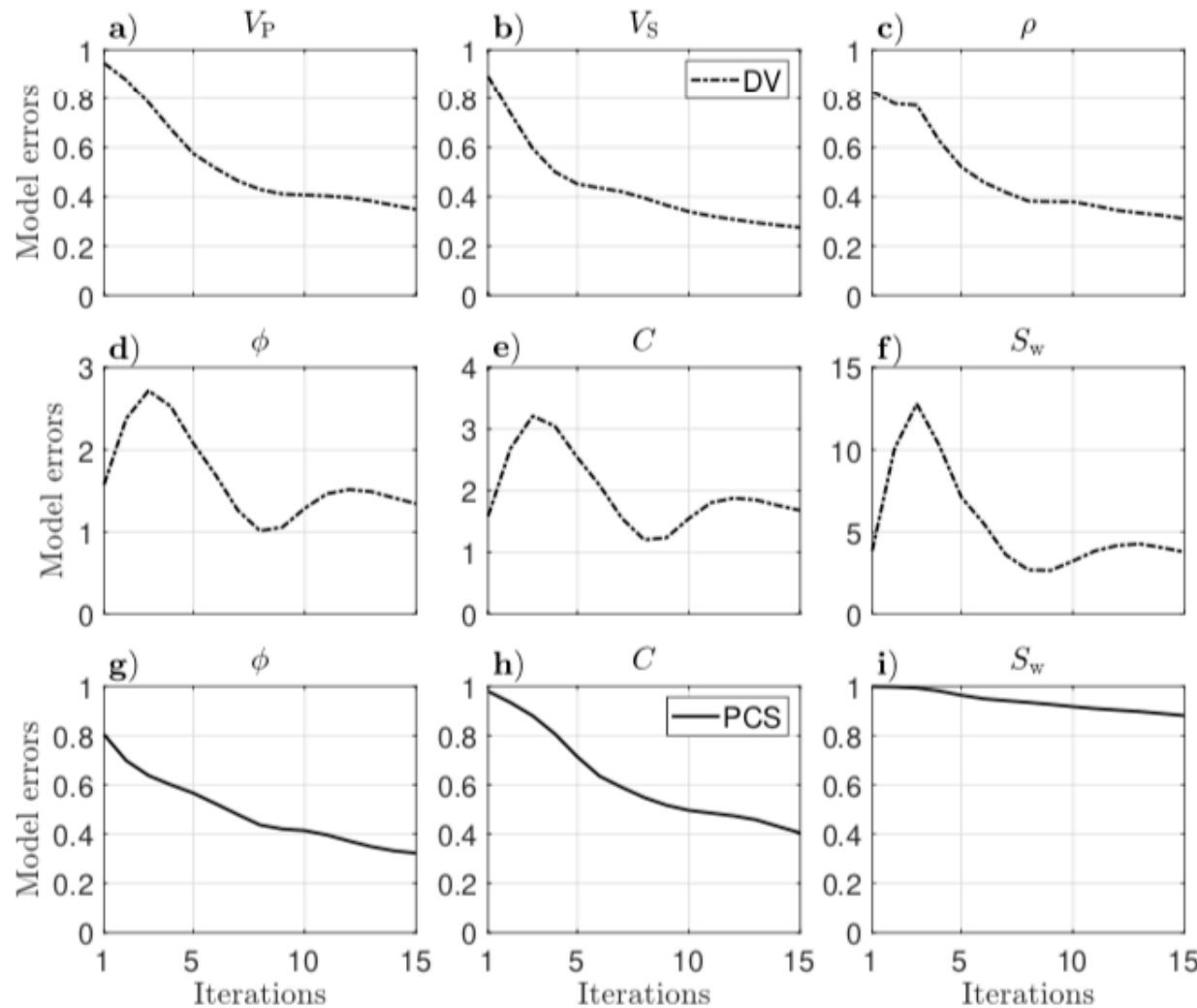
New science and new methods from FWI in Matlab



Q. Hu, S. D. Keating and K. A. Innanen, *Direct updating of rock physics properties using elastic full waveform inversion*, 2020: **in review**.



New science and new methods from FWI in Matlab



Elastic property
model error with
iteration

Rock physics property
model error with iteration
(indirect)

Rock physics property
model error with iteration
(direct)



- Seismic inversion as a theory-guided data science / machine learning problem
 - “Wave equation machine”
 - Training a network to adapt wave propagation physics, produce better initial models
- Constraining FWI with prior (geological, rock physics) models and/or PDFs