

Suppress Parameter Cross-talk for Elastic Full-waveform Inversion :

Parameterization and Acquisition Geometry

Wenyong Pan, Kris Innanen, Gary Margrave

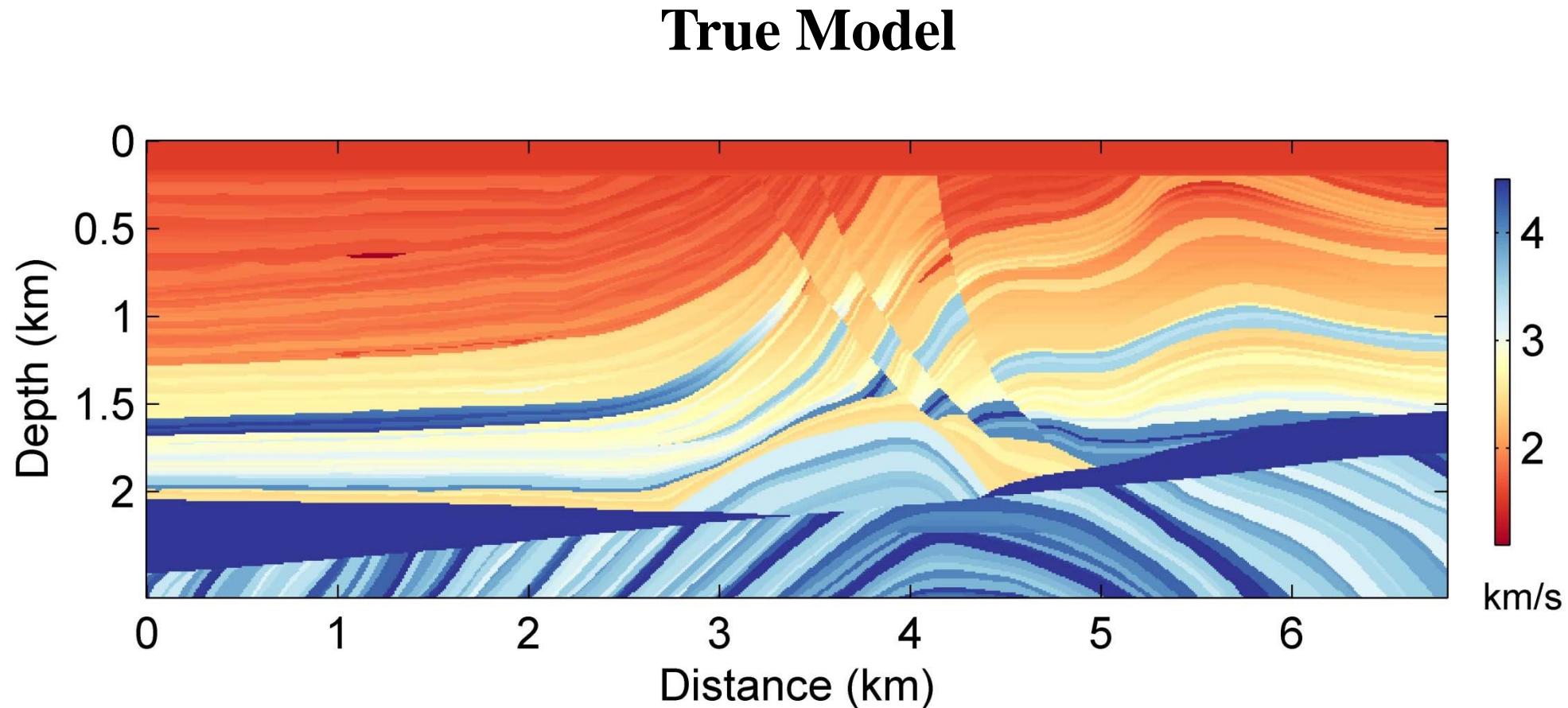
CREWES Project, University of Calgary

The Challenges of Full-waveform Inversion

- **Extensive Computation Burden** (*Phase-encoding*)
- **Slow Convergence Rate** (*Hessian-free optimization methods*)
- **Lack of Source Signature** (*Source-independent FWI*)
- **Cycle-skipping** (*BLIMP, POCS, Well log data*)
- **Parameter Cross-talk** (*Gauss-Newton Hessian, Parameterization, Acquisition Geometry,....*)
-

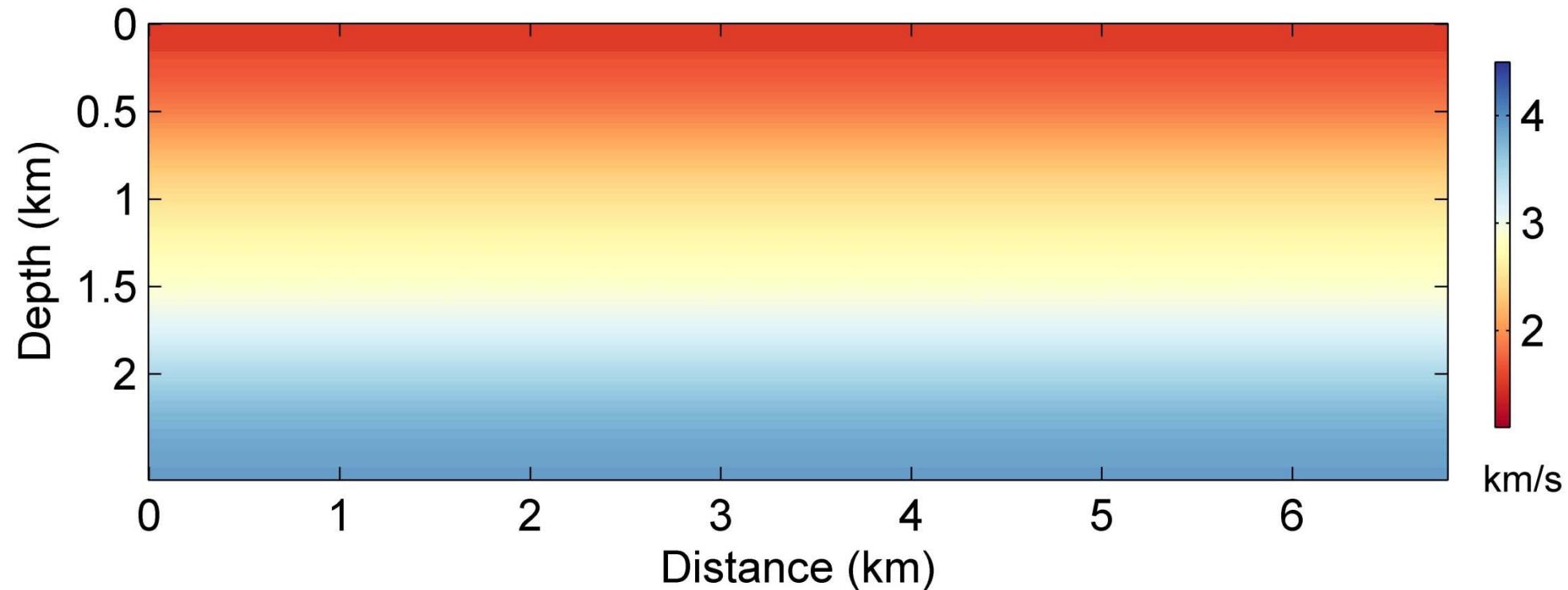
1. Numerical Illustration of Cycle-skipping Problem

The Phenomena of Cycle-skipping



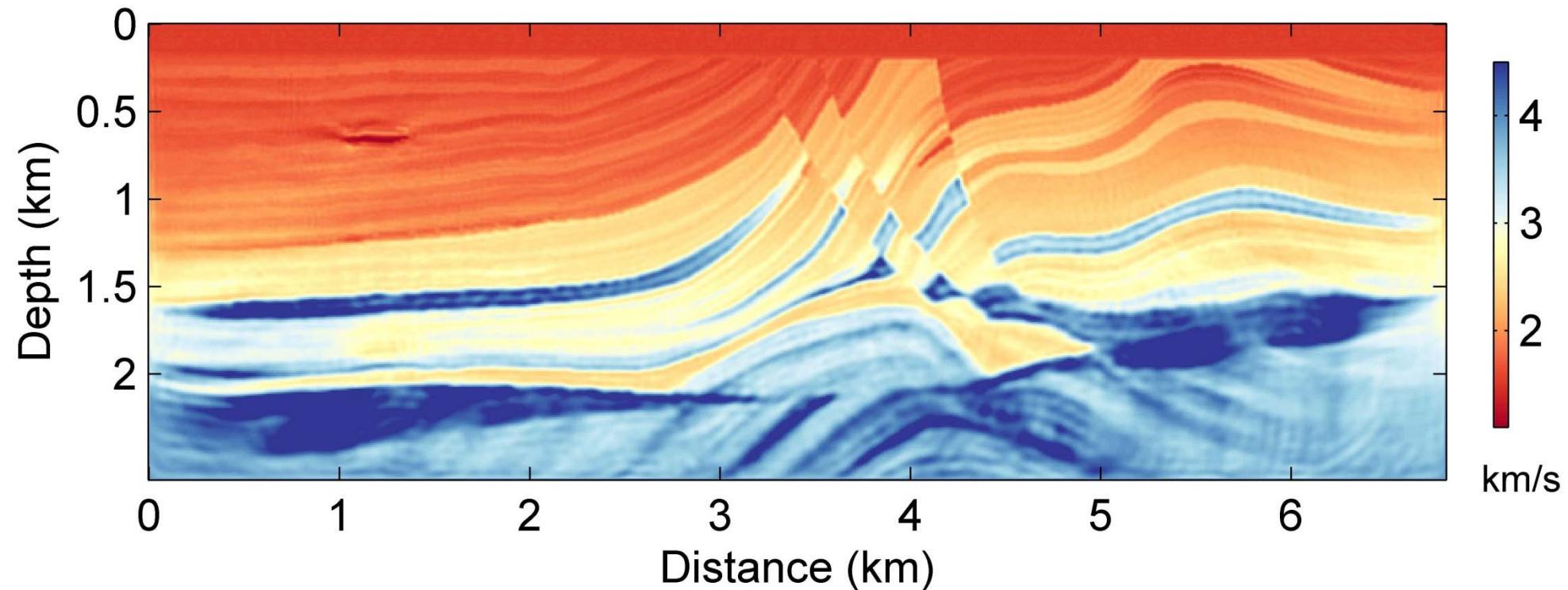
The Phenomena of Cycle-skipping

Initial Model



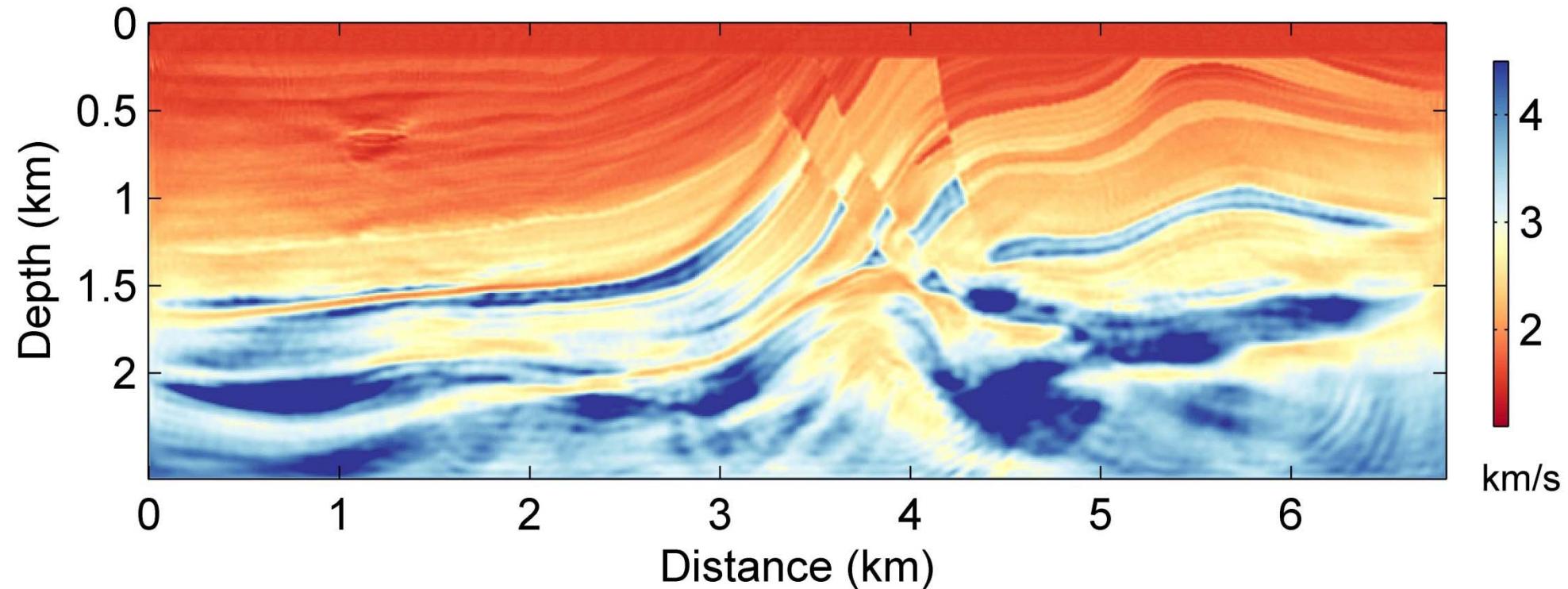
The Phenomena of Cycle-skipping

1 Hz -- 30 Hz



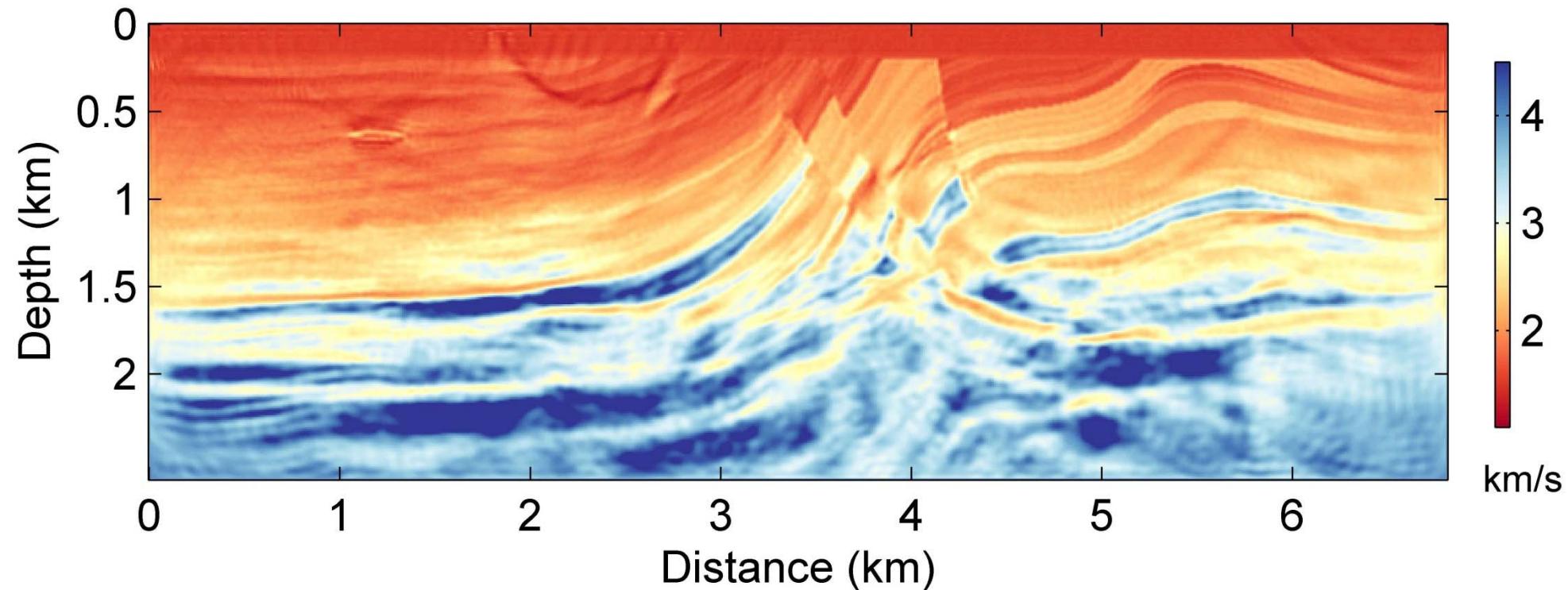
The Phenomena of Cycle-skipping

3 Hz -- 30 Hz



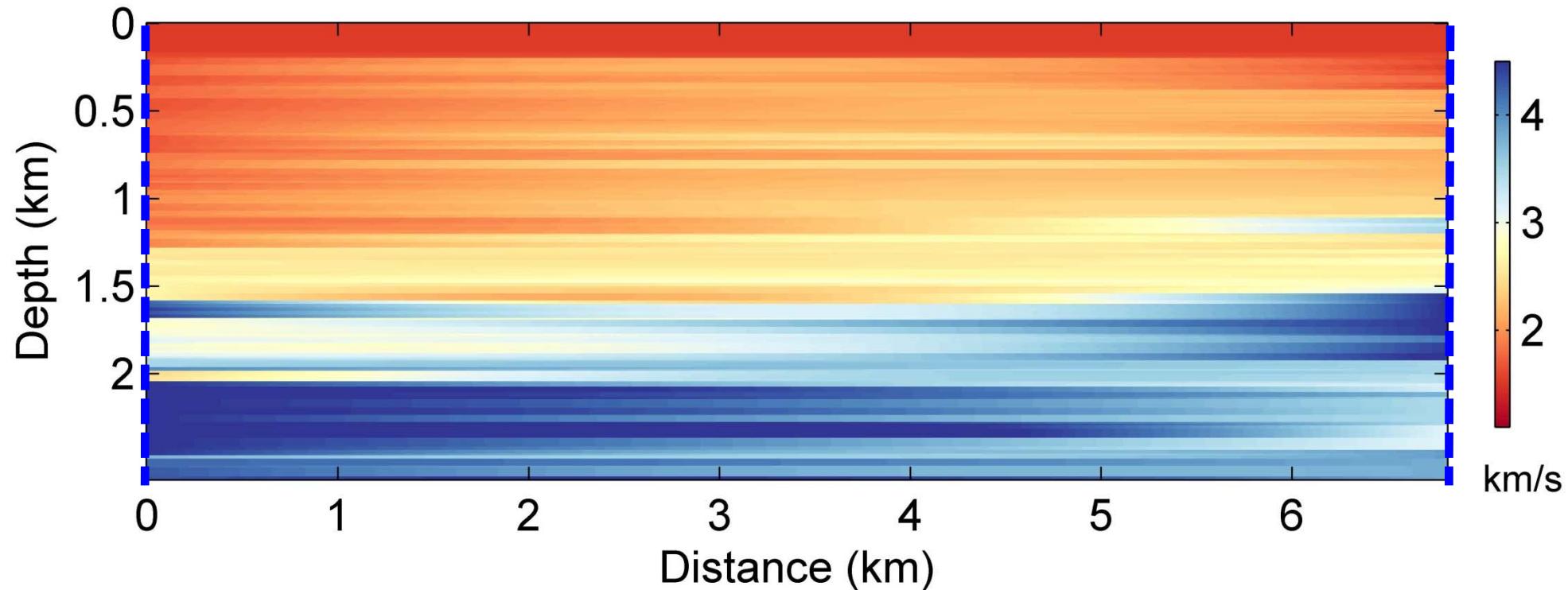
The Phenomena of Cycle-skipping

6 Hz -- 30 Hz



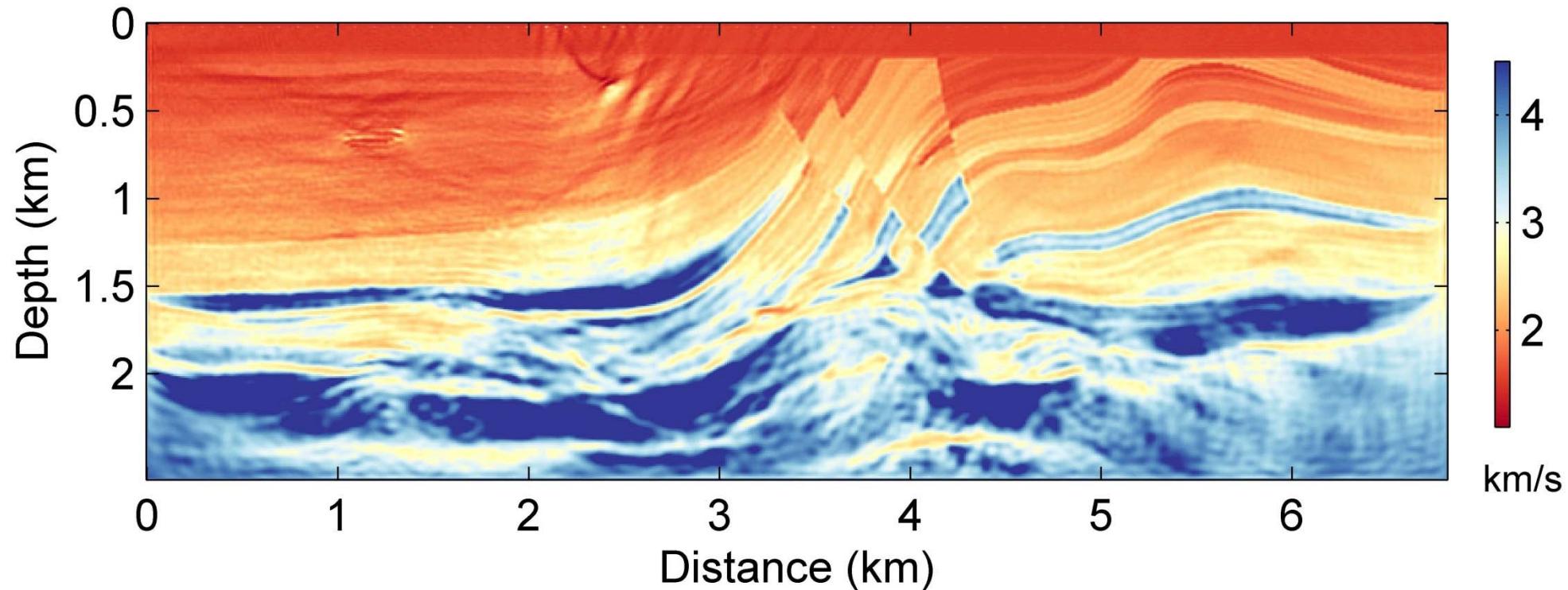
The Phenomena of Cycle-skipping

Well Log Data Model

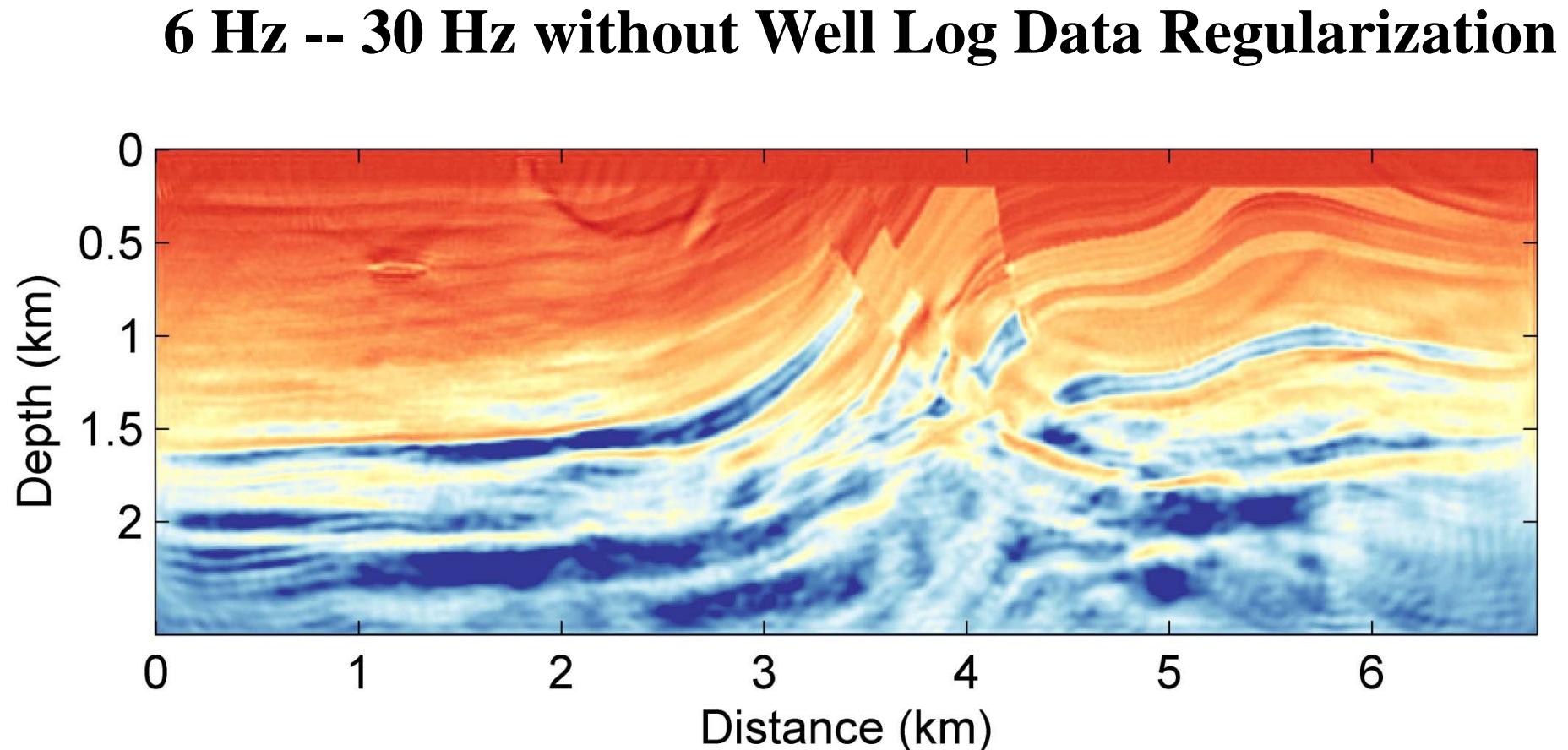


The Phenomena of Cycle-skipping

6 Hz -- 30 Hz with Well Log Data Regularization



The Phenomena of Cycle-skipping



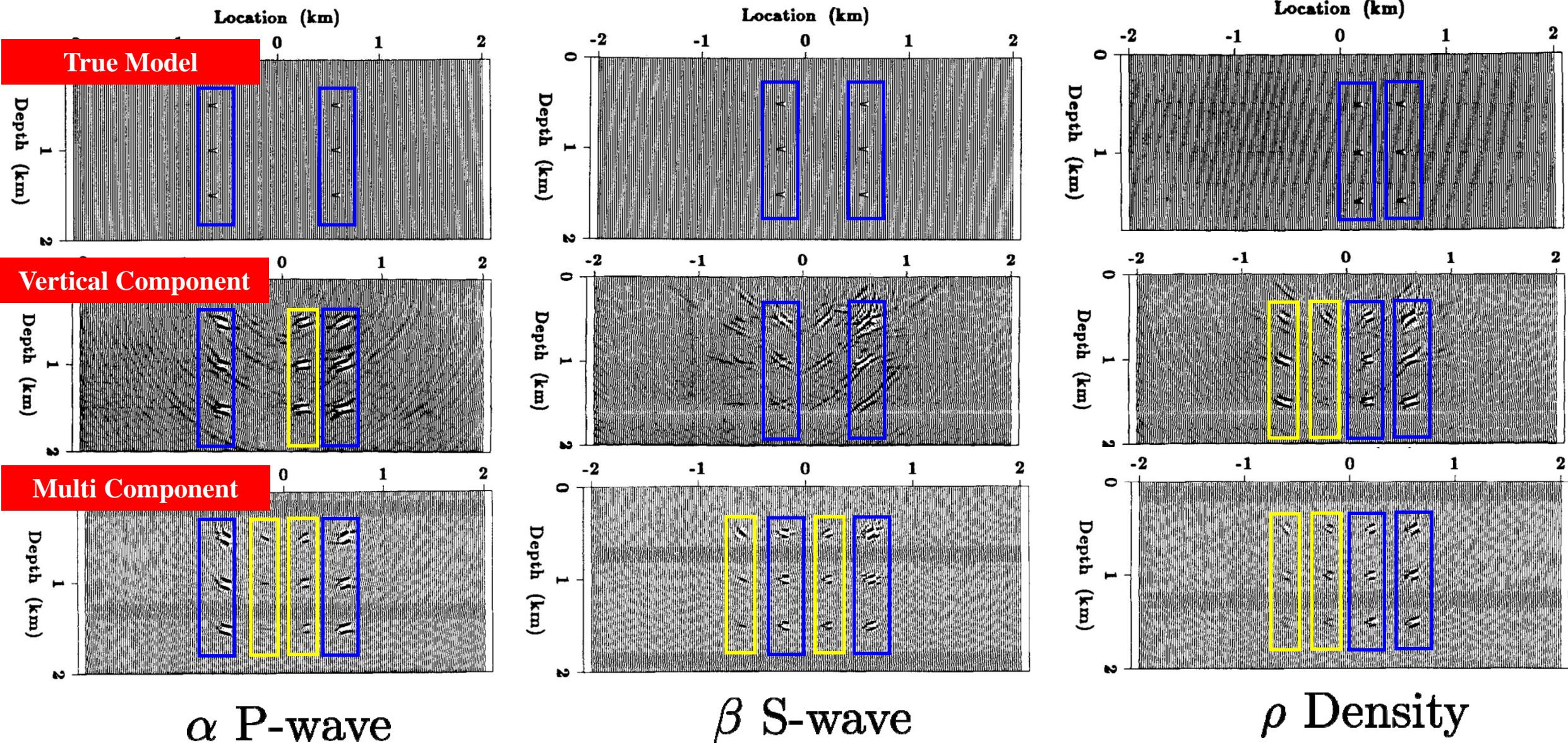
2. Suppressing Parameter Cross-talk in Elastic FWI

The Parameter Cross-talk Problem in Multi-parameter FWI

- Short-term FWI is employed for building high-resolution velocity model for seismic imaging.
- Longer-term FWI is expected to unlock the ultimate potential of seismic data by solving for **more elastic parameters** tied to the rock physics for reservoir characterization.
 - The coupling effects of different elastic parameters results in parameter cross-talk.
 - The scattering patterns are used to explain the parameter cross-talk.
 - *Multi-parameter Gauss-Newton Hessian and its parameter-type approximation (Innanen, 2014).*
 - *Parameterizations.*
 - *Acquisition geometry.*

Illustrations of the Parameter Cross-talk in Elastic FWI

Mora, P., 1987, Nonlinear two-dimensional elastic inversion of multioffset seismic data: *Geophysics*, 53, 1425-1436.



Illustrations of the Parameter Cross-talk in Elastic FWI

Mora, P., 1987, Nonlinear two-dimensional elastic inversion of multioffset seismic data: *Geophysics*, 53, 1425-1436.

- Conclusions from Mora's research:

- Parameter cross-talk problem exists in elastic FWI;
- The conjugate gradient method is limited in suppressing parameter cross-talk;
- The role of Gauss-Newton Hessian is not discussed;
- Multi-component data appears to improve spatial resolution but also reduce parameter resolution;
- The influences of parameterization and acquisition geometry are not discussed.

2. 1 Suppressing Parameter Cross-talk with Multi-parameter Gauss-Newton Hessian

The Parameter Cross-talk Problem in FWI

- The search direction for **steepest-descent** multi-parameter FWI:

$$\Delta \mathbf{m} = -\mathbf{g}$$

$$\begin{bmatrix} \Delta \mathbf{m}_1 \\ \Delta \mathbf{m}_2 \\ \Delta \mathbf{m}_3 \end{bmatrix} = - \begin{bmatrix} \mathbf{g}_1 \\ \mathbf{g}_2 \\ \mathbf{g}_3 \end{bmatrix}$$

The Parameter Cross-talk Problem in FWI

- The search direction for **Gauss-Newton** multi-parameter FWI:

$$\tilde{\mathbf{H}}\Delta\mathbf{m} = -\mathbf{g}$$

$$\begin{bmatrix} \tilde{\mathbf{H}}_{11} & \tilde{\mathbf{H}}_{12} & \tilde{\mathbf{H}}_{13} \\ \tilde{\mathbf{H}}_{21} & \tilde{\mathbf{H}}_{22} & \tilde{\mathbf{H}}_{23} \\ \tilde{\mathbf{H}}_{31} & \tilde{\mathbf{H}}_{32} & \tilde{\mathbf{H}}_{33} \end{bmatrix} \begin{bmatrix} \Delta\mathbf{m}_1 \\ \Delta\mathbf{m}_2 \\ \Delta\mathbf{m}_3 \end{bmatrix} = - \begin{bmatrix} \mathbf{g}_1 \\ \mathbf{g}_2 \\ \mathbf{g}_3 \end{bmatrix}$$

$$\tilde{\mathbf{H}}_{xy}(\mathbf{r}, \mathbf{r}') = \frac{\partial \mathbf{u}^\dagger}{\partial \mathbf{m}_x(\mathbf{r})} \frac{\partial \mathbf{u}}{\partial \mathbf{m}_y(\mathbf{r}')}$$

The Parameter Cross-talk Problem in FWI

- The search direction for **Gauss-Newton** multi-parameter FWI:

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$$\begin{bmatrix} \tilde{\mathbf{H}}_{11} & \tilde{\mathbf{H}}_{12} & \tilde{\mathbf{H}}_{13} \\ \tilde{\mathbf{H}}_{21} & \tilde{\mathbf{H}}_{22} & \tilde{\mathbf{H}}_{23} \\ \tilde{\mathbf{H}}_{31} & \tilde{\mathbf{H}}_{32} & \tilde{\mathbf{H}}_{33} \end{bmatrix} \begin{bmatrix} \Delta\mathbf{m}_1 \\ \Delta\mathbf{m}_2 \\ \Delta\mathbf{m}_3 \end{bmatrix} = - \begin{bmatrix} \mathbf{g}_1 \\ \mathbf{g}_2 \\ \mathbf{g}_3 \end{bmatrix}$$

$$\tilde{\mathbf{H}}_{xy}(\mathbf{r}, \mathbf{r}') = \frac{\partial \mathbf{u}^\dagger}{\partial \mathbf{m}_x(\mathbf{r})} \frac{\partial \mathbf{u}}{\partial \mathbf{m}_y(\mathbf{r}')}$$

Off-diagonal blocks measure the coupling effects of different physical parameters.

The Parameter Cross-talk Problem in FWI

- The search direction with **parameter-type Hessian approximation (Innanen, 2014):**

$$\tilde{\mathbb{H}}\Delta\mathbf{m} = -\mathbf{g}$$

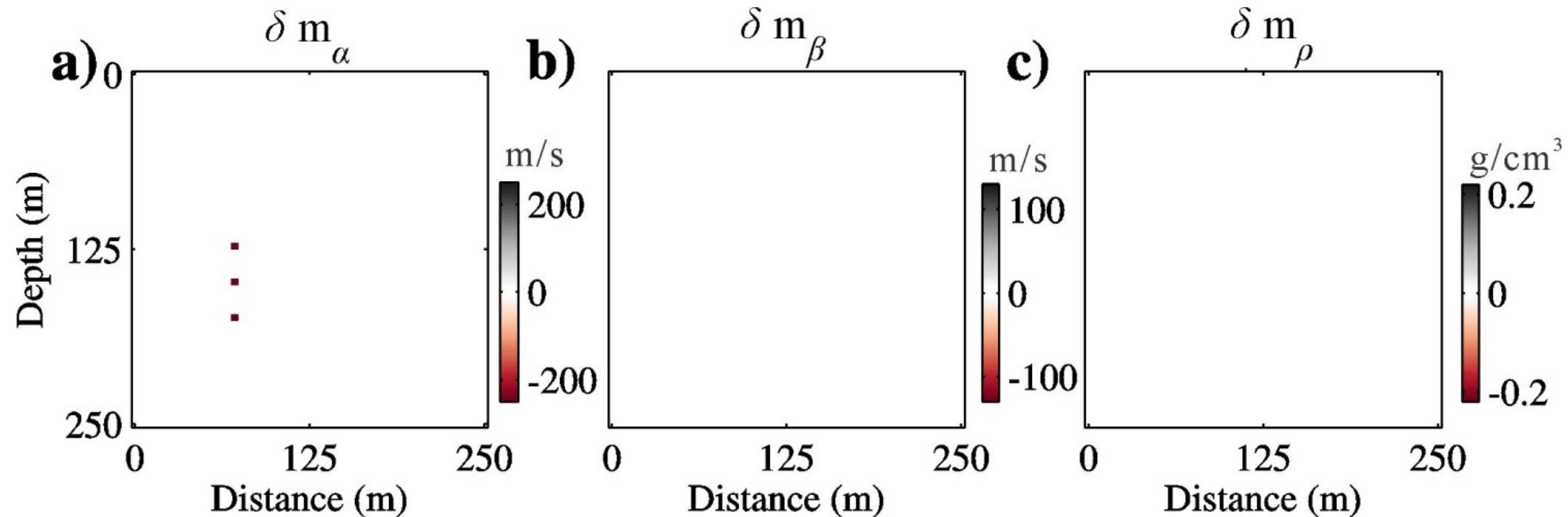
$$\begin{bmatrix} \tilde{\mathbb{H}}_{11} & \tilde{\mathbb{H}}_{12} & \tilde{\mathbb{H}}_{13} \\ \tilde{\mathbb{H}}_{21} & \tilde{\mathbb{H}}_{22} & \tilde{\mathbb{H}}_{23} \\ \tilde{\mathbb{H}}_{31} & \tilde{\mathbb{H}}_{32} & \tilde{\mathbb{H}}_{33} \end{bmatrix} \begin{bmatrix} \Delta\mathbf{m}_1 \\ \Delta\mathbf{m}_2 \\ \Delta\mathbf{m}_3 \end{bmatrix} = - \begin{bmatrix} \mathbf{g}_1 \\ \mathbf{g}_2 \\ \mathbf{g}_3 \end{bmatrix}$$

$$\tilde{\mathbb{H}}_{xy}(\mathbf{r}) = \frac{\partial \mathbf{u}^\dagger}{\partial \mathbf{m}_x(\mathbf{r})} \frac{\partial \mathbf{u}}{\partial \mathbf{m}_y(\mathbf{r})}$$

The parameter-type Hessian approximation is formed by all diagonal elements of the blocks.

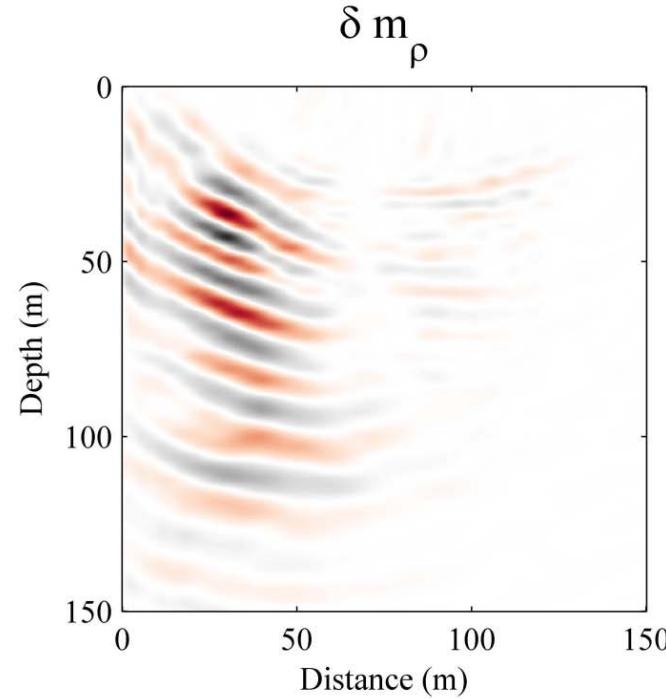
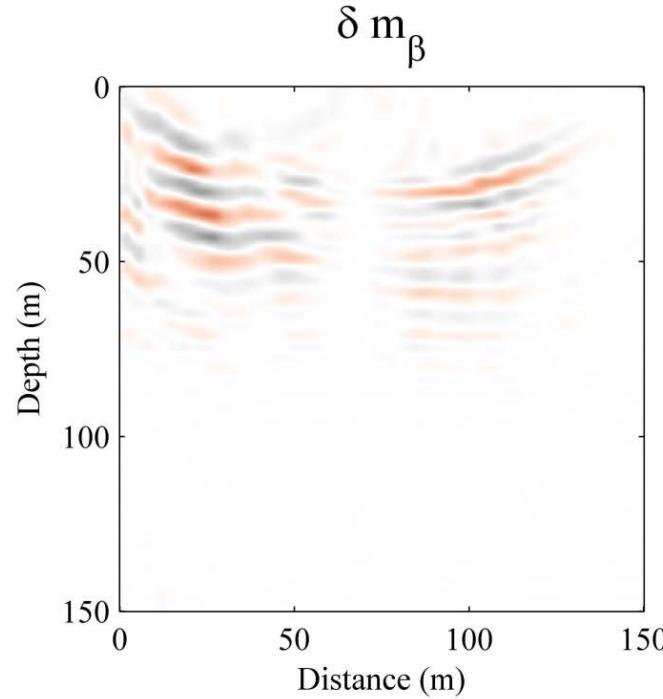
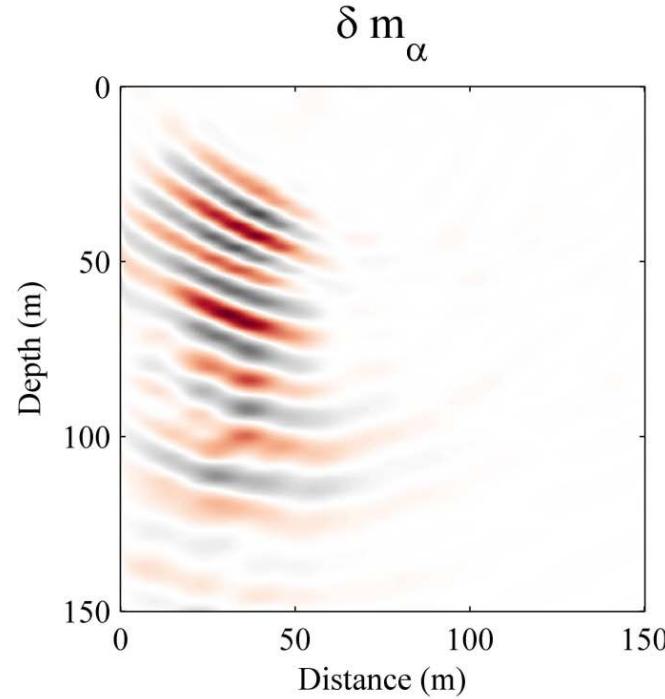
Numerical Illustrations

True Model:



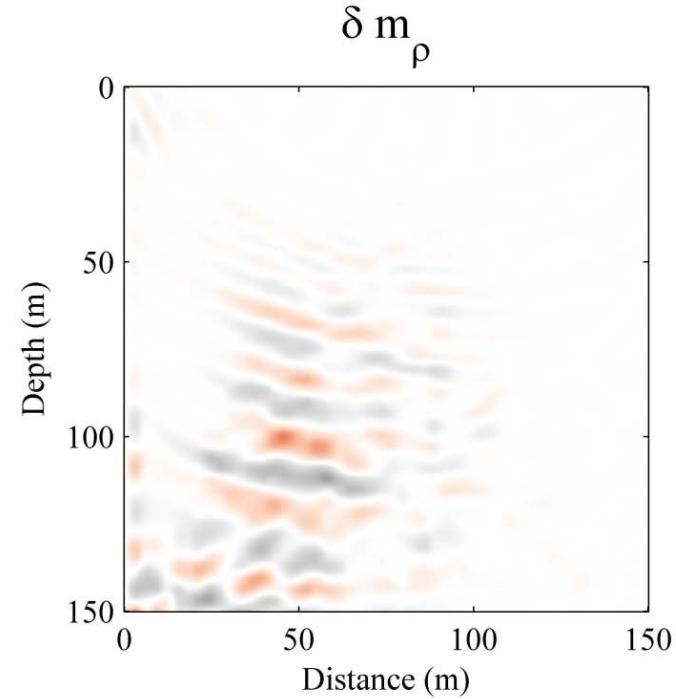
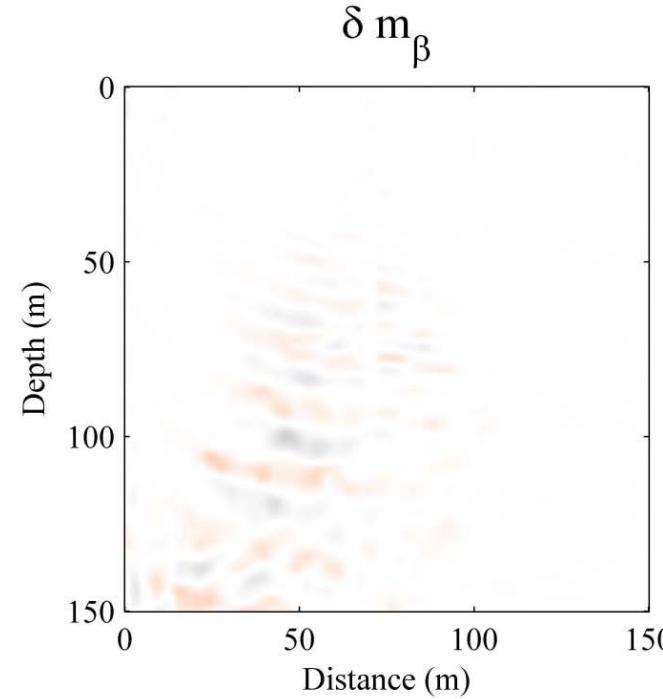
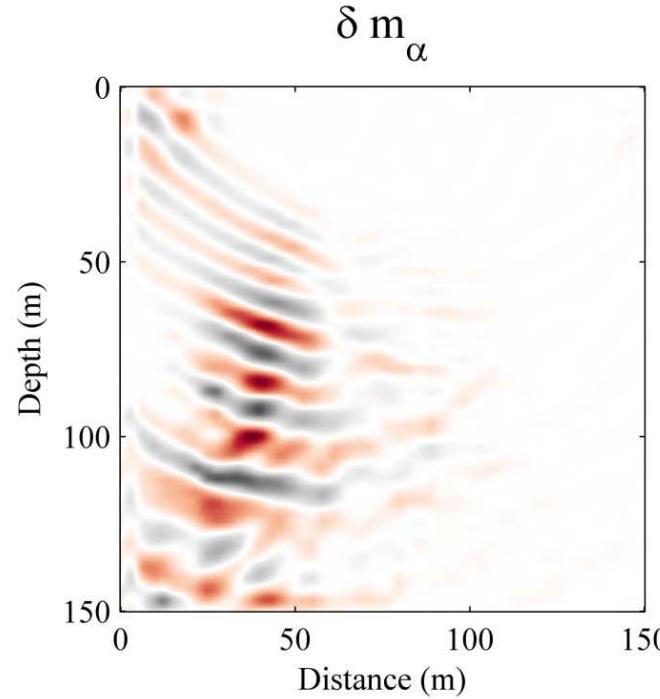
Numerical Illustrations

Gradient Updates:



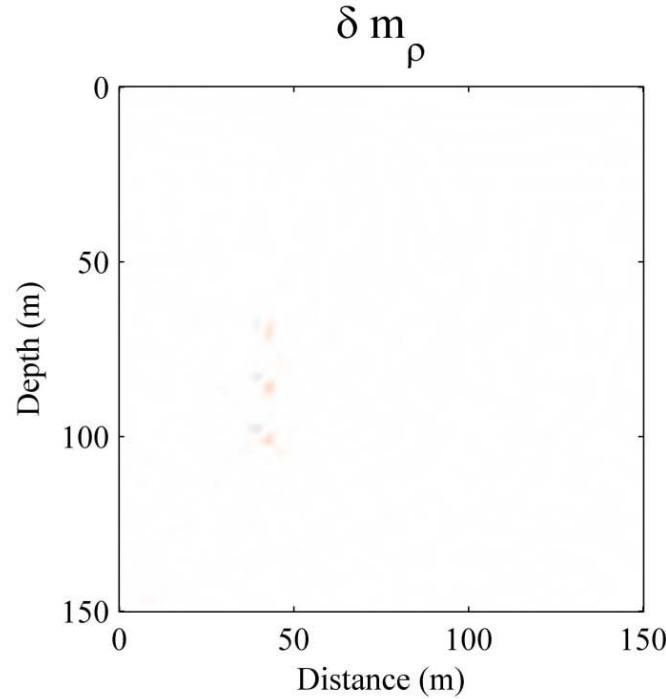
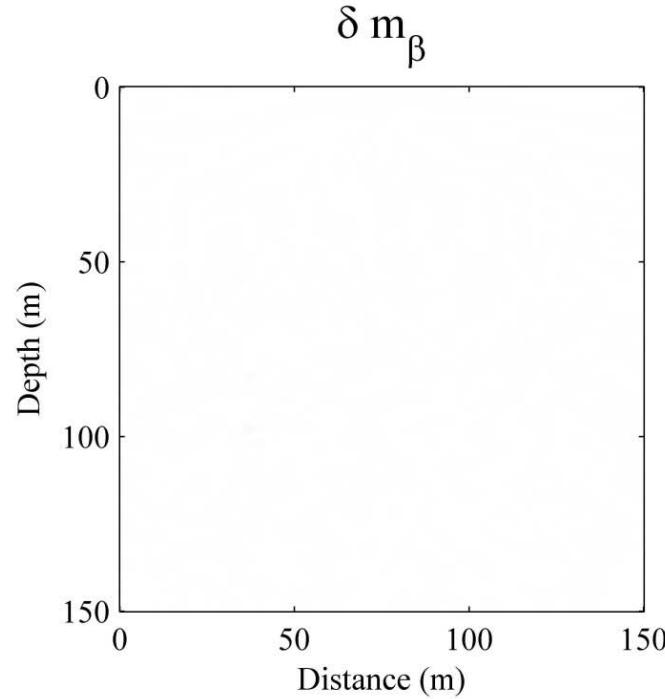
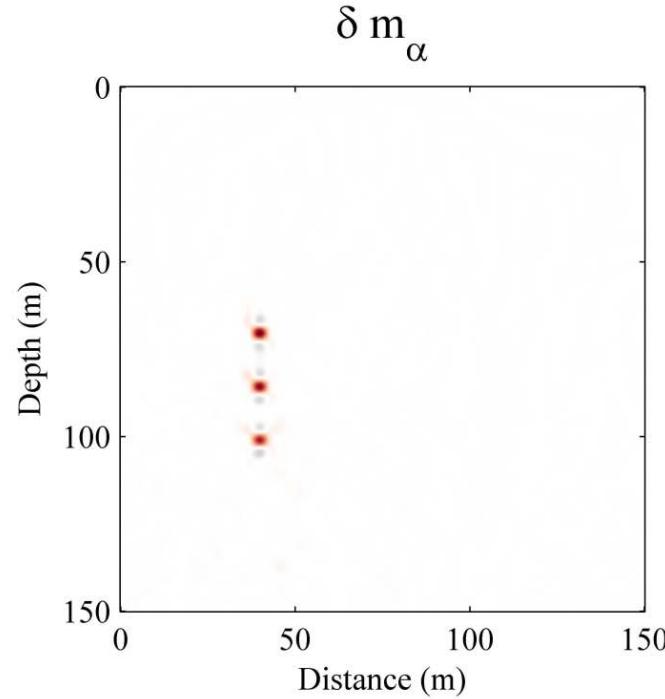
Numerical Illustrations

Parameter-type Hessian Preconditioning:



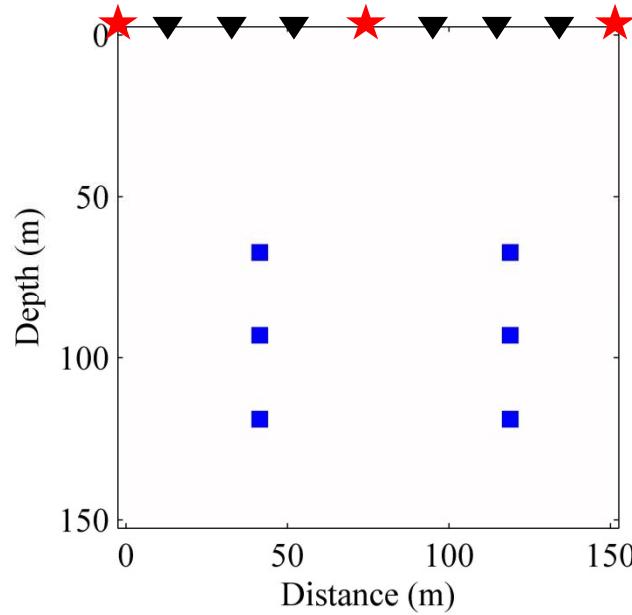
Numerical Illustrations

Gauss-Newton Updates:

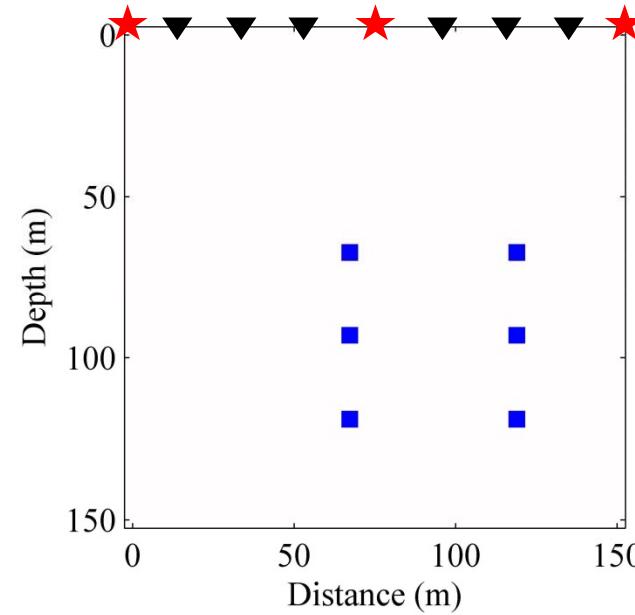


Numerical Illustrations

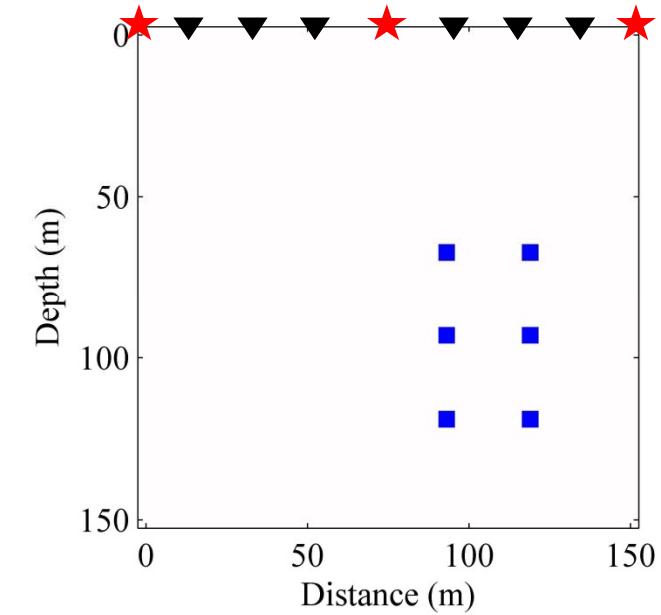
True Model:



$\Delta\mathbf{m}_\alpha$



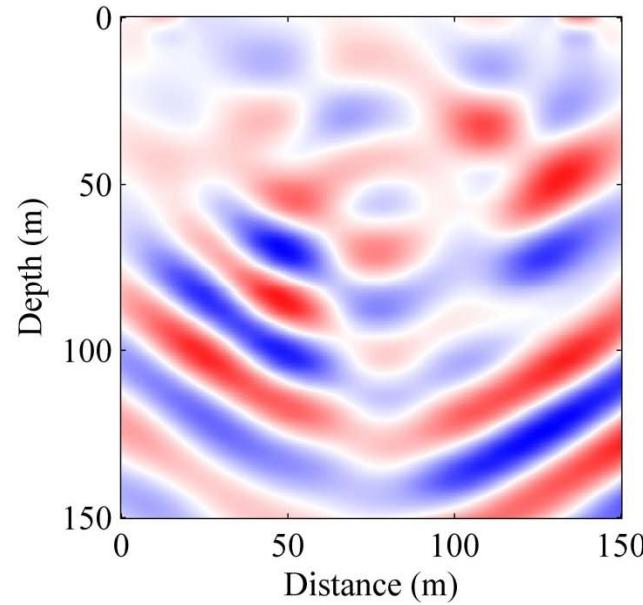
$\Delta\mathbf{m}_\beta$



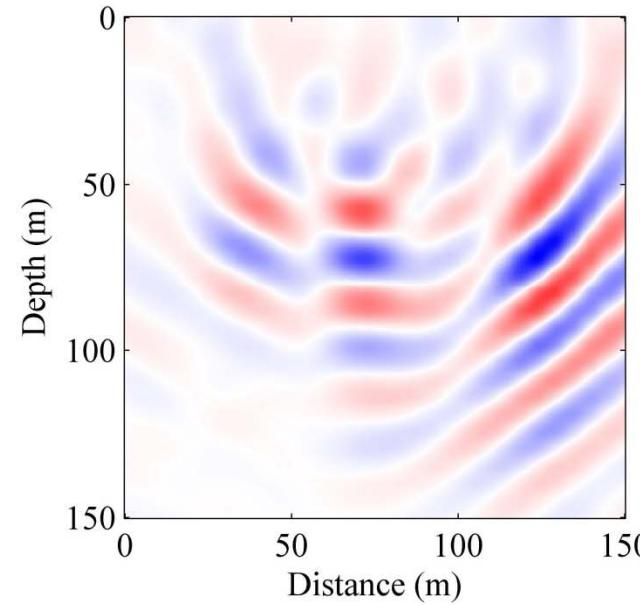
$\Delta\mathbf{m}_\rho$

Numerical Illustrations

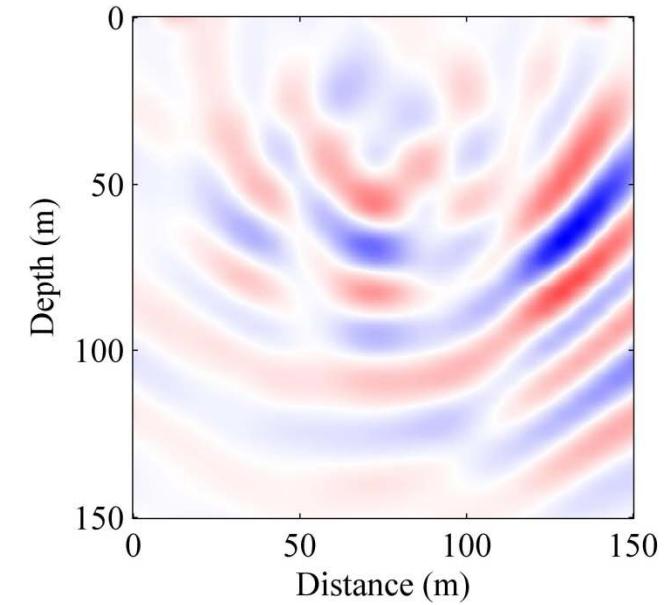
Reflection survey (vertical component and steepest descent):



$\Delta\mathbf{m}_\alpha$



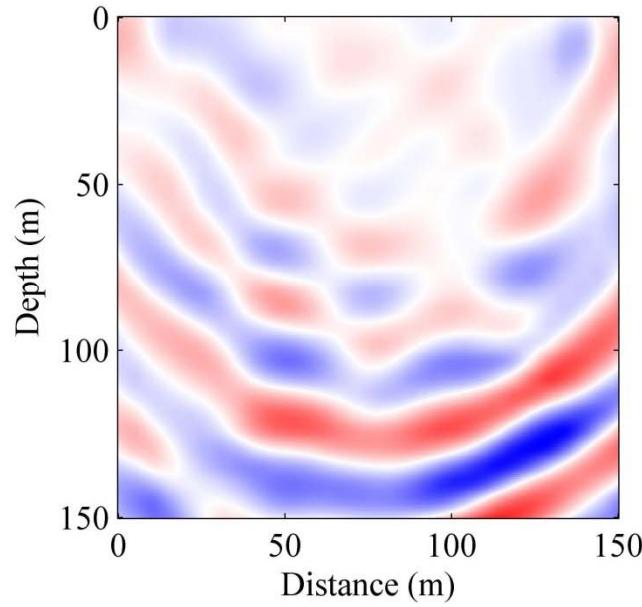
$\Delta\mathbf{m}_\beta$



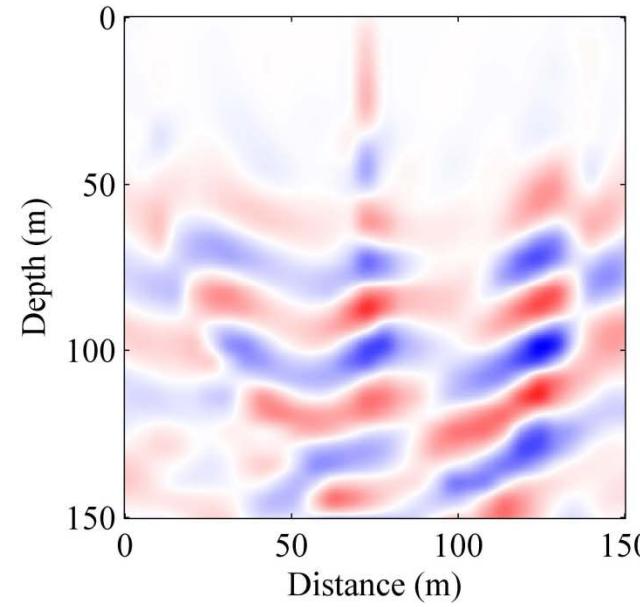
$\Delta\mathbf{m}_\rho$

Numerical Illustrations

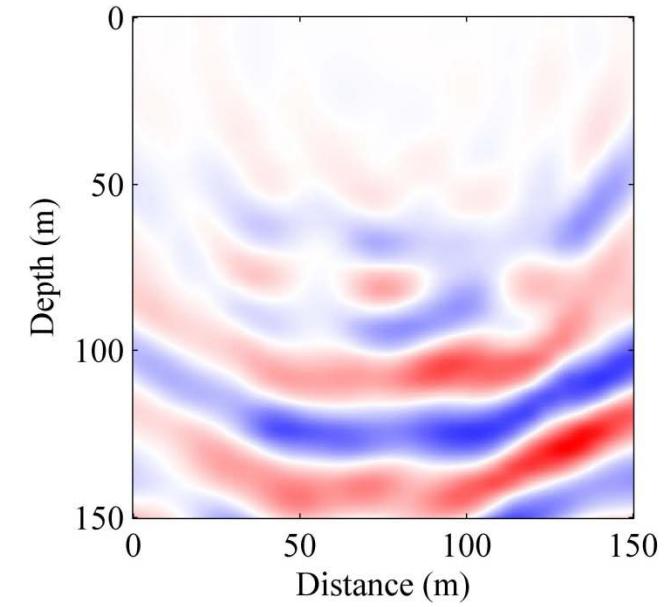
Reflection survey (vertical component and parameter-type):



$\Delta\mathbf{m}_\alpha$



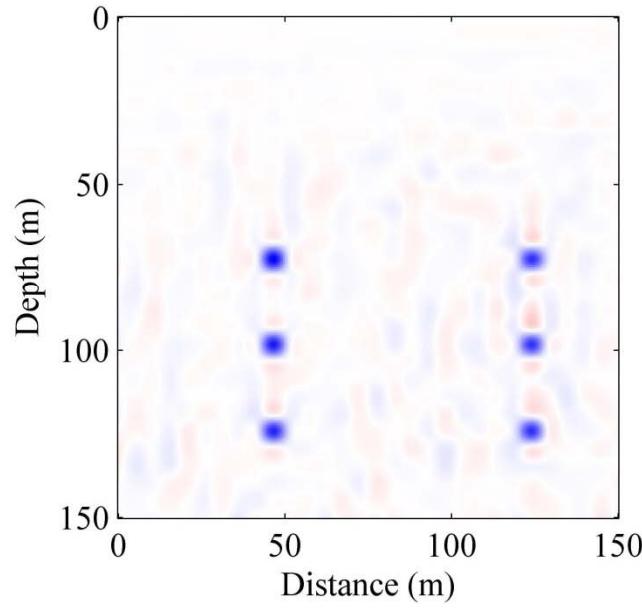
$\Delta\mathbf{m}_\beta$



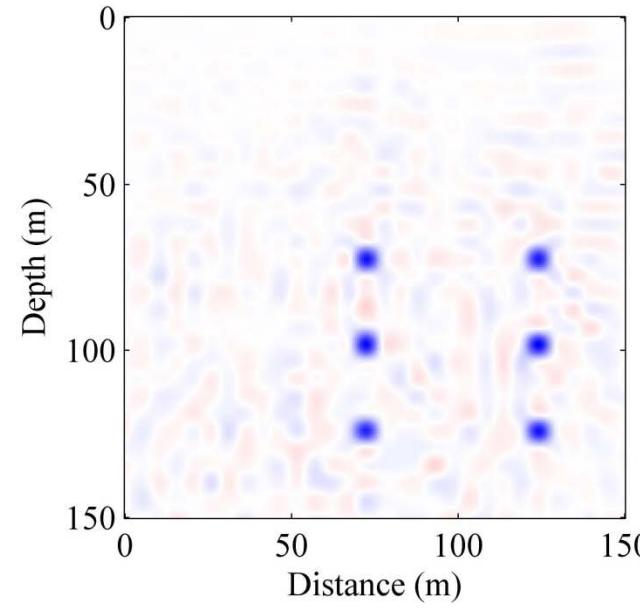
$\Delta\mathbf{m}_\rho$

Numerical Illustrations

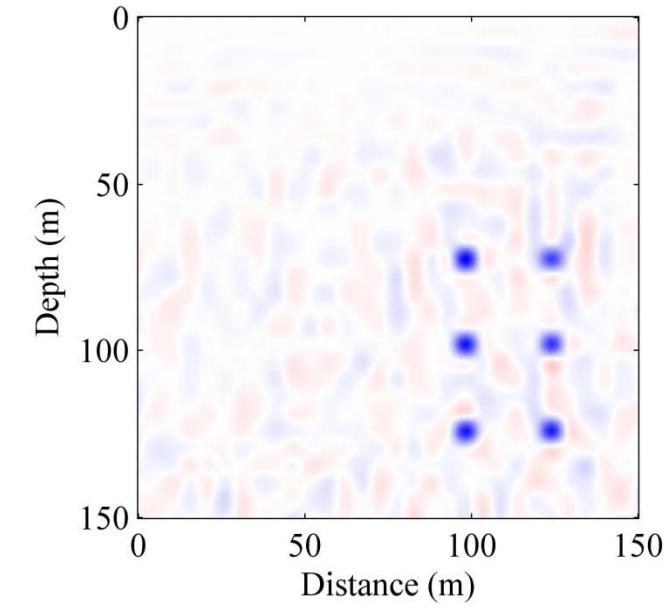
Reflection survey (vertical component and Gauss-Newton):



$$\Delta \mathbf{m}_\alpha$$



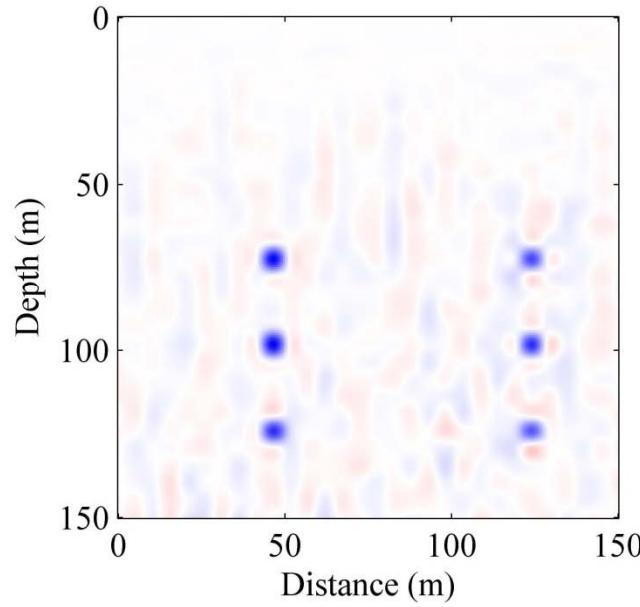
$$\Delta \mathbf{m}_\beta$$



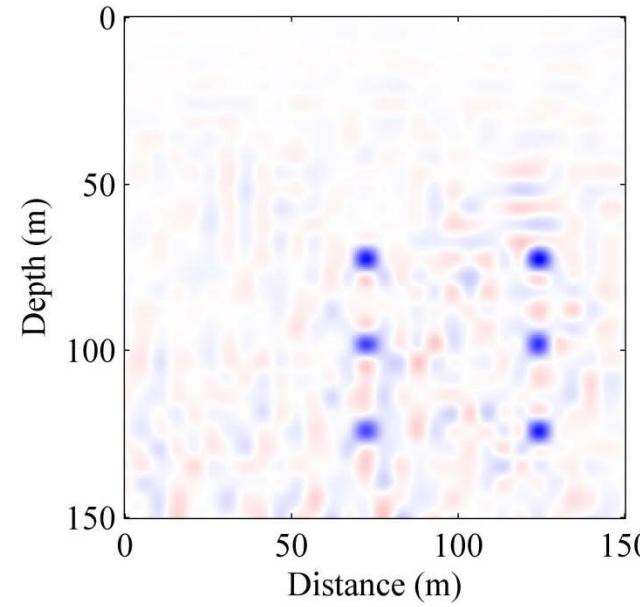
$$\Delta \mathbf{m}_\rho$$

Numerical Illustrations

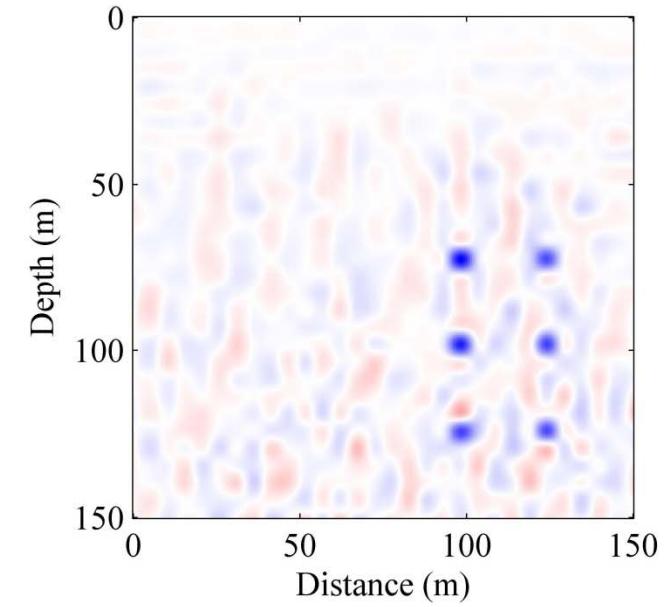
Reflection survey (horizontal component and Gauss-Newton):



Δm_α



Δm_β



Δm_ρ

2. 2 The Influences of Different Parameterizations and Acquisition Geometry

The Parameterization Issue for Elastic FWI

- The parameterization in isotropic and elastic media:

$$\mathbf{m}_1, \mathbf{m}_2, \rho$$

Velocity Parameterization: α, β, ρ

Lamé Constants Parameterization: λ, μ, ρ

Impedance Parameterization: I_p, I_s, ρ

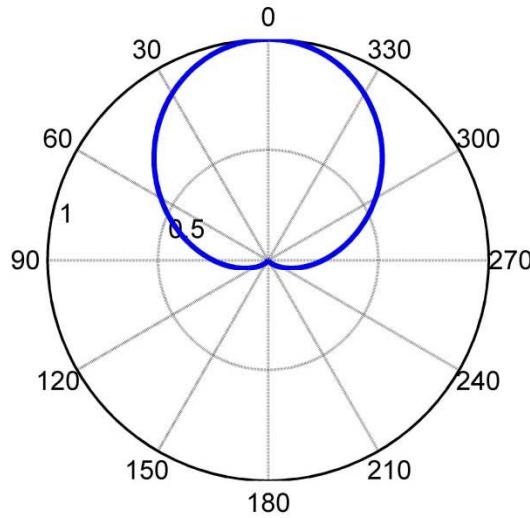
Other Parameterization

- Which parameter class is most efficient for elastic FWI?

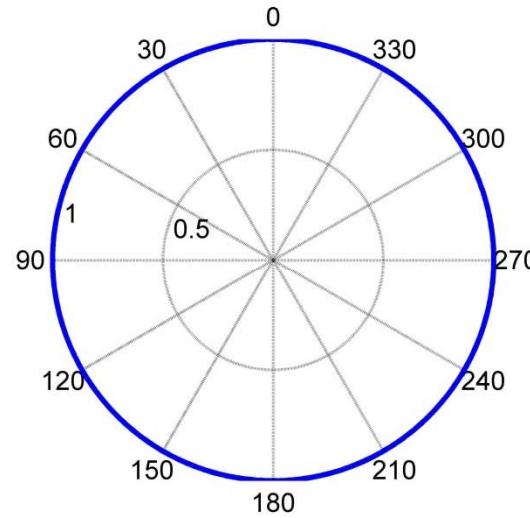
- A good choice of parameterization will give three different *scattering patterns* which are as *different* as possible, to allow easy identification of the parameters.

P-P Scattering Patterns for Different Parameterizations

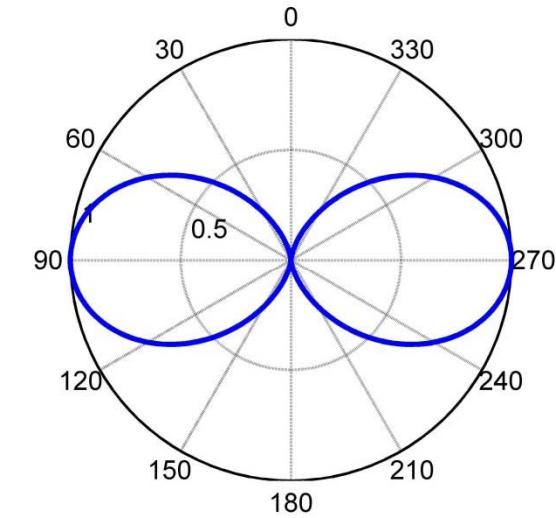
Velocity Parameterization: α , β , ρ



$$\frac{\partial \mathbf{u}}{\partial \rho}$$



$$\frac{\partial \mathbf{u}}{\partial \alpha}$$

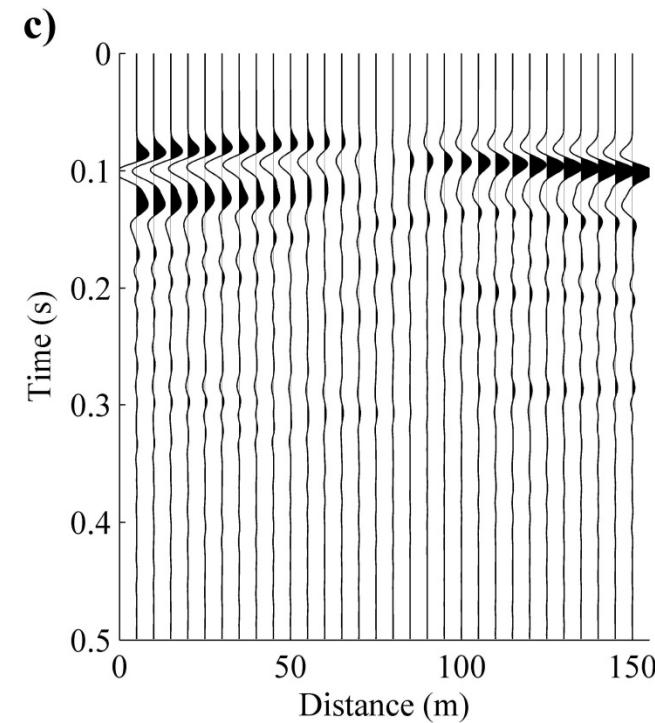
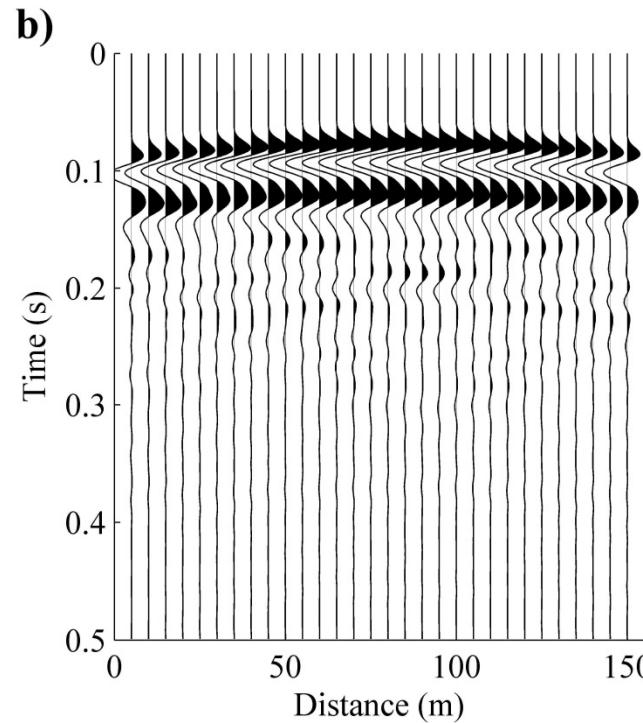
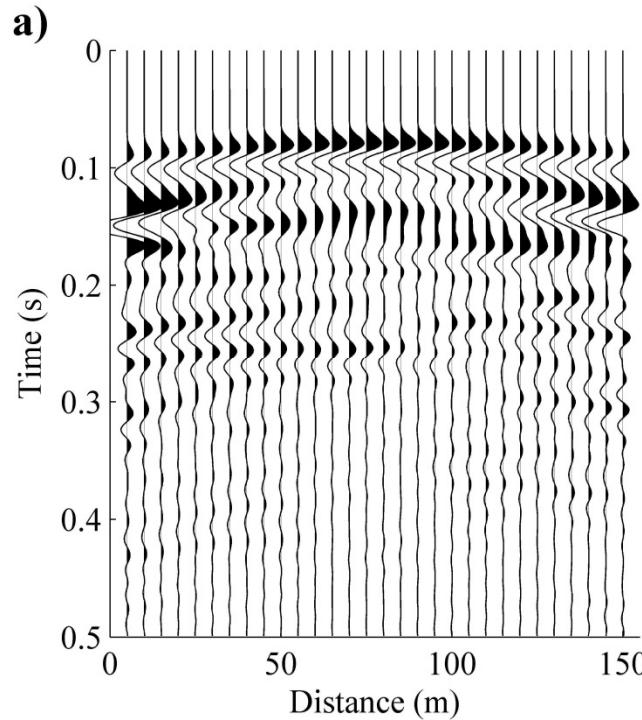


$$\frac{\partial \mathbf{u}}{\partial \beta}$$

Stolt, R. H. and A. B. Weglein. , 2012, Seismic imaging and inversion, Cambridge.

P-P Scattering Patterns for Different Parameterizations

Velocity Parameterization: α , β , ρ



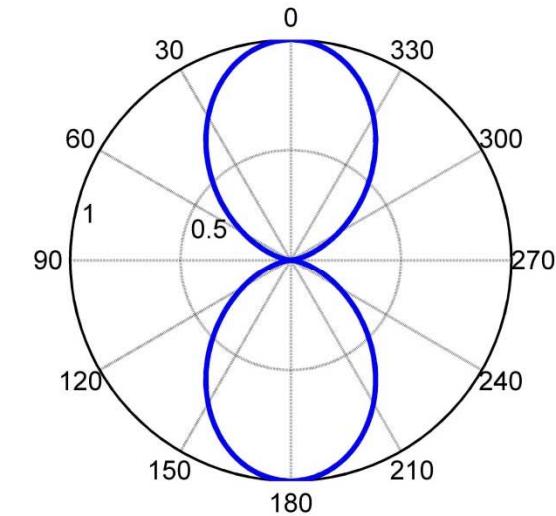
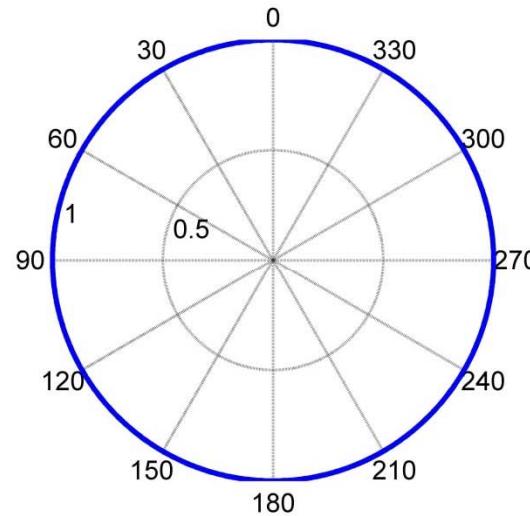
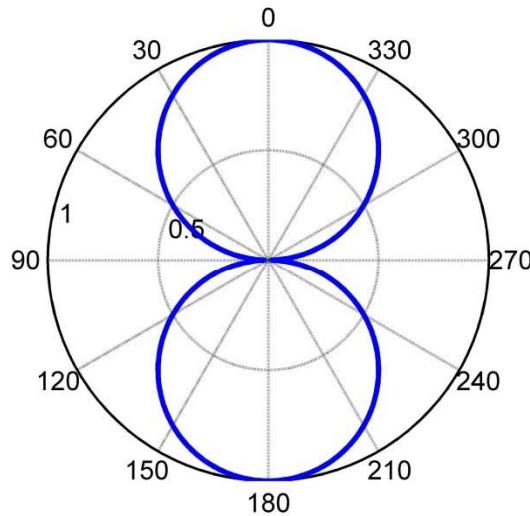
$$\frac{\partial \mathbf{u}^z}{\partial \rho}$$

$$\frac{\partial \mathbf{u}^z}{\partial \alpha}$$

$$\frac{\partial \mathbf{u}^z}{\partial \beta}$$

P-P Scattering Patterns for Different Parameterizations

Lamé Constants Parameterization: λ, μ, ρ



$$\frac{\partial \mathbf{u}}{\partial \rho}$$

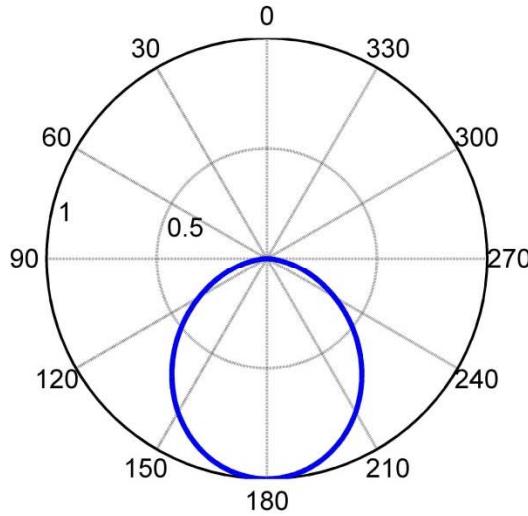
$$\frac{\partial \mathbf{u}}{\partial \lambda}$$

$$\frac{\partial \mathbf{u}}{\partial \mu}$$

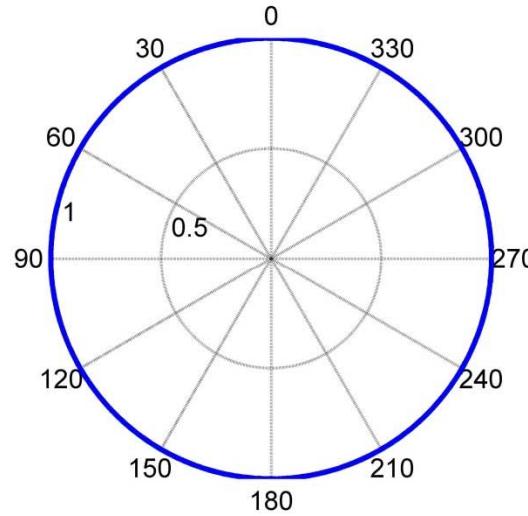
Stolt, R. H. and A. B. Weglein. , 2012, Seismic imaging and inversion, Cambridge.

P-P Scattering Patterns for Different Parameterizations

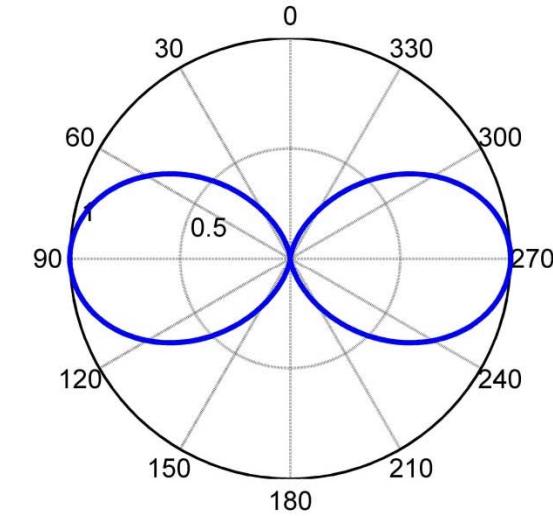
Impedance Parameterization: I_p , I_s , ρ



$$\frac{\partial \mathbf{u}}{\partial \rho}$$



$$\frac{\partial \mathbf{u}}{\partial I_p}$$

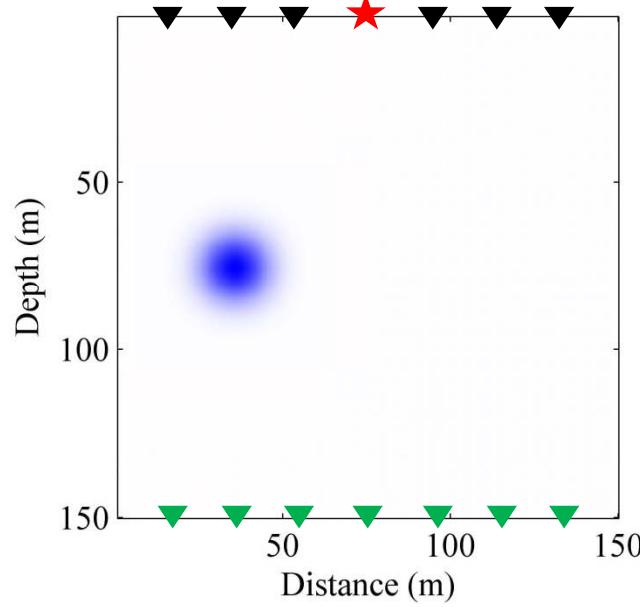


$$\frac{\partial \mathbf{u}}{\partial I_s}$$

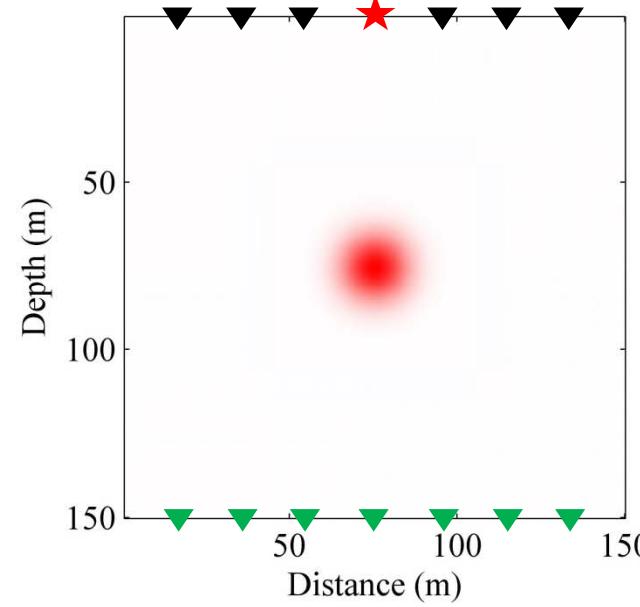
Stolt, R. H. and A. B. Weglein., 2012, Seismic imaging and inversion, Cambridge.

Numerical Illustrations

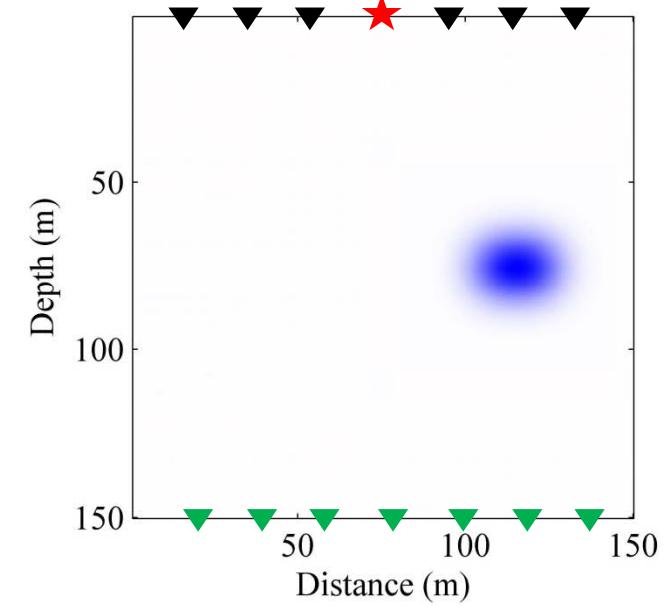
True Model:



Δm_α



Δm_β



Δm_ρ

★ Source

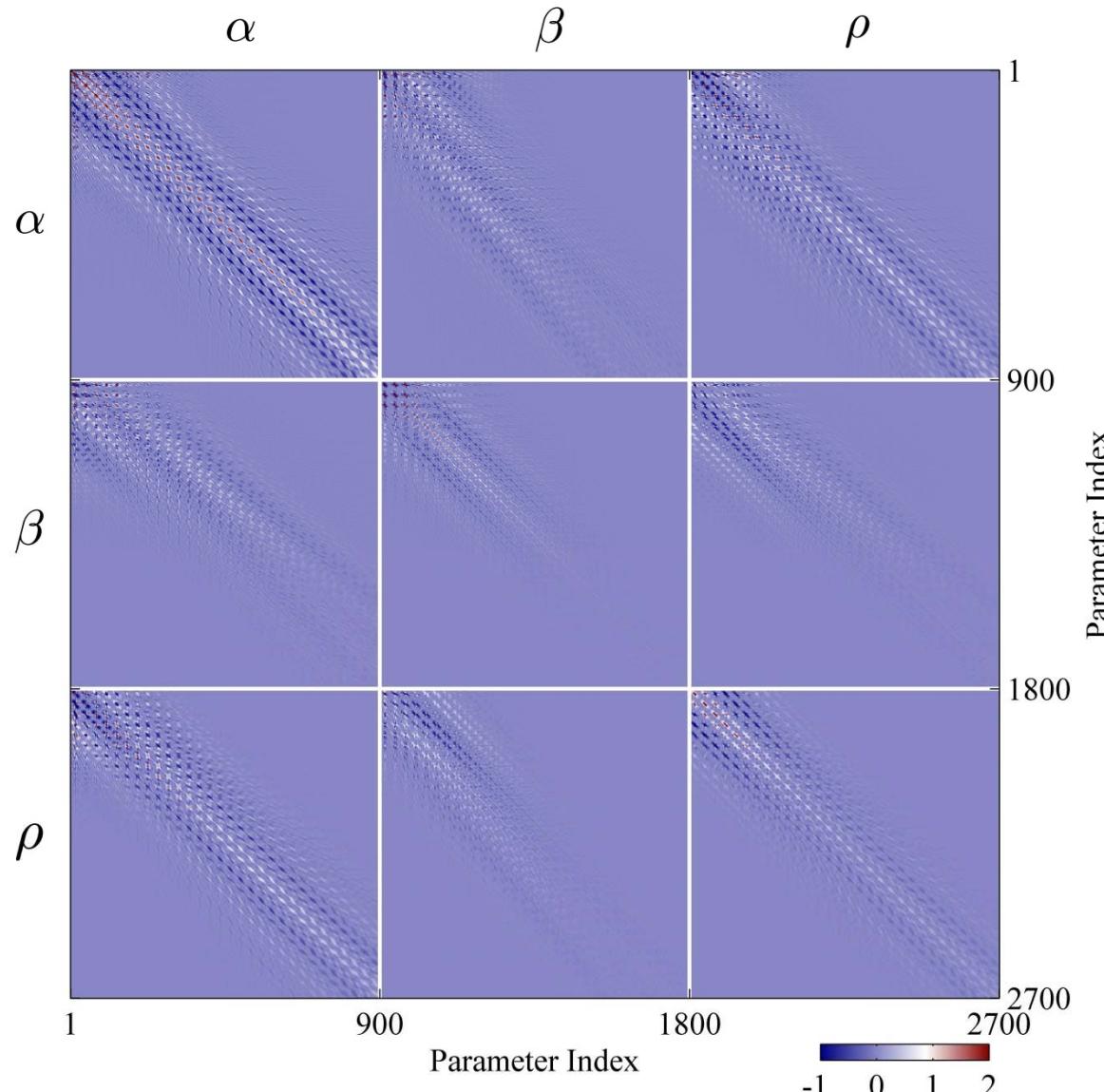
▼ Reflection Survey

▼ Transmission Survey

Gauss-Newton Hessian Approximation

Reflection survey:

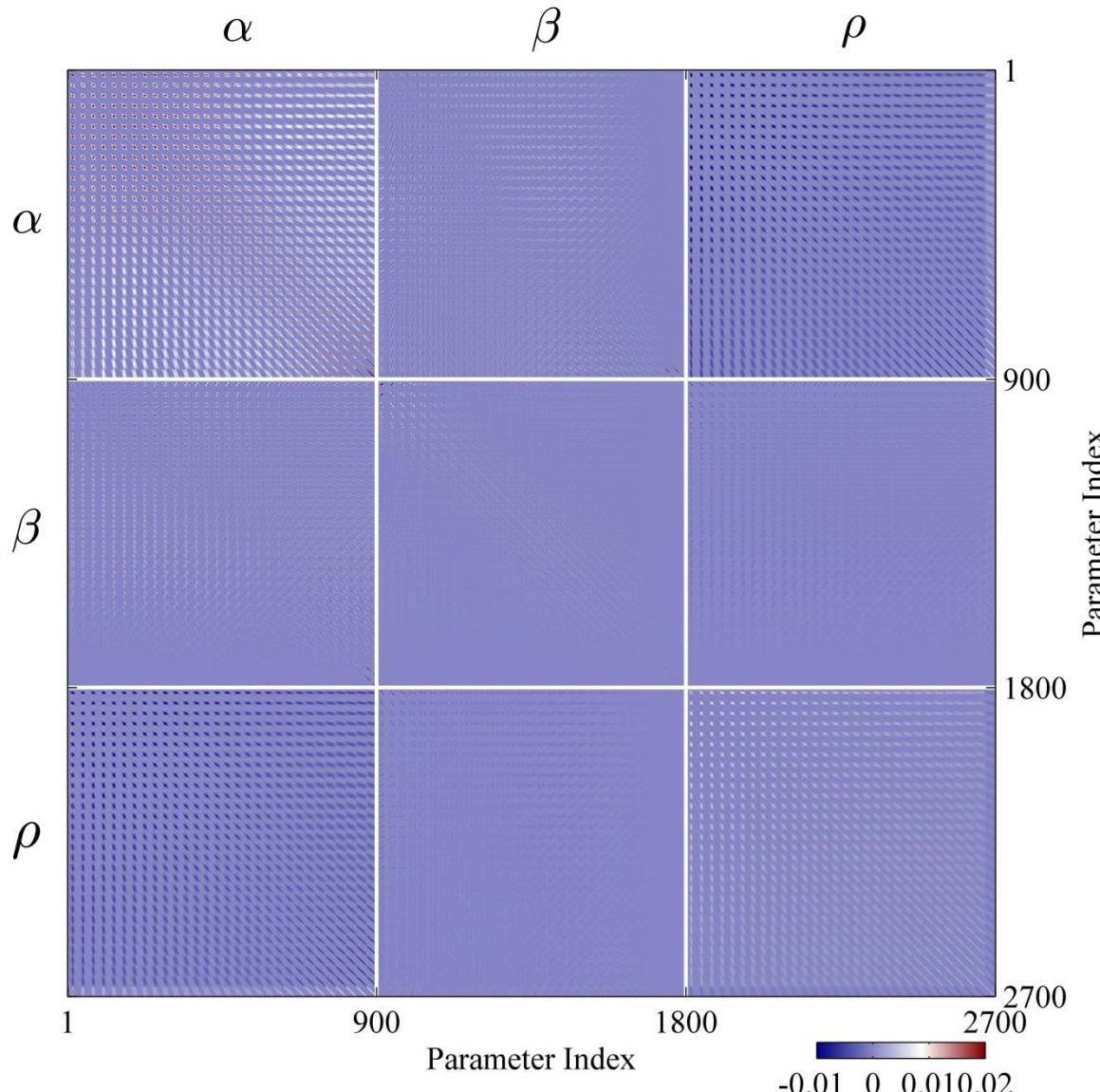
$$\tilde{\mathbf{H}}_{\text{vel}}^z = \begin{bmatrix} \tilde{\mathbf{H}}_{\alpha\alpha}^z & \tilde{\mathbf{H}}_{\alpha\beta}^z & \tilde{\mathbf{H}}_{\alpha\rho}^z \\ \tilde{\mathbf{H}}_{\beta\alpha}^z & \tilde{\mathbf{H}}_{\beta\beta}^z & \tilde{\mathbf{H}}_{\beta\rho}^z \\ \tilde{\mathbf{H}}_{\rho\alpha}^z & \tilde{\mathbf{H}}_{\rho\beta}^z & \tilde{\mathbf{H}}_{\rho\rho}^z \end{bmatrix}$$



Gauss-Newton Hessian Approximation

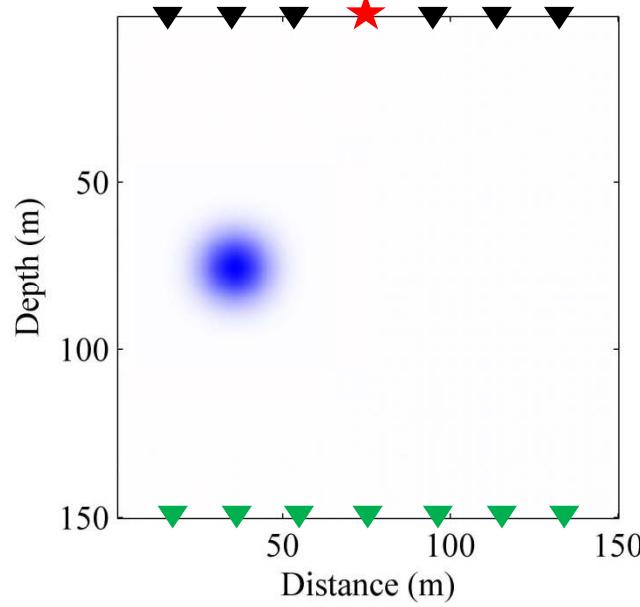
Transmission survey:

$$\tilde{\mathbf{H}}_{\text{vel}}^z = \begin{bmatrix} \tilde{\mathbf{H}}_{\alpha\alpha}^z & \tilde{\mathbf{H}}_{\alpha\beta}^z & \tilde{\mathbf{H}}_{\alpha\rho}^z \\ \tilde{\mathbf{H}}_{\beta\alpha}^z & \tilde{\mathbf{H}}_{\beta\beta}^z & \tilde{\mathbf{H}}_{\beta\rho}^z \\ \tilde{\mathbf{H}}_{\rho\alpha}^z & \tilde{\mathbf{H}}_{\rho\beta}^z & \tilde{\mathbf{H}}_{\rho\rho}^z \end{bmatrix}$$

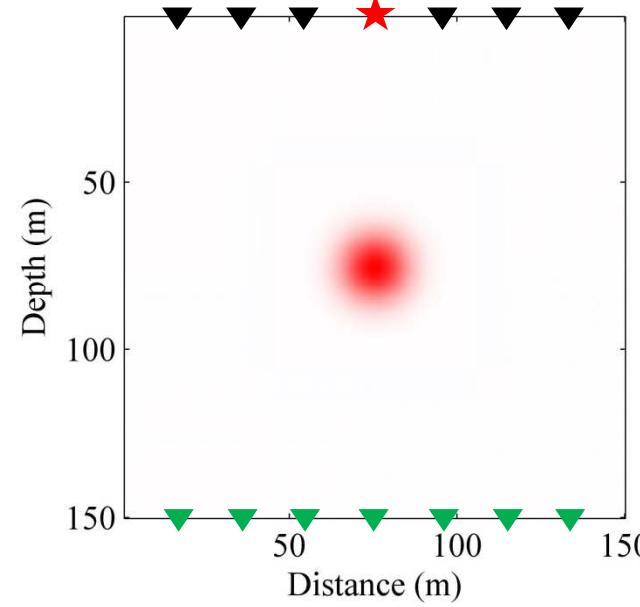


Numerical Illustrations

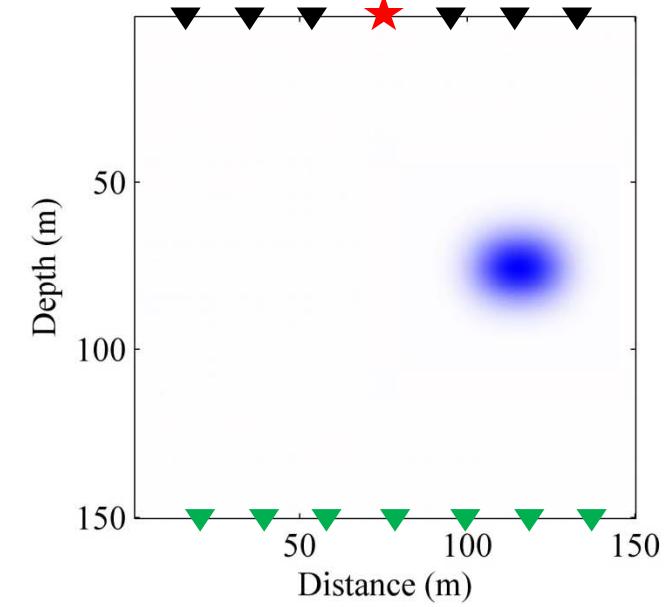
True Model:



$\Delta\mathbf{m}_\alpha$



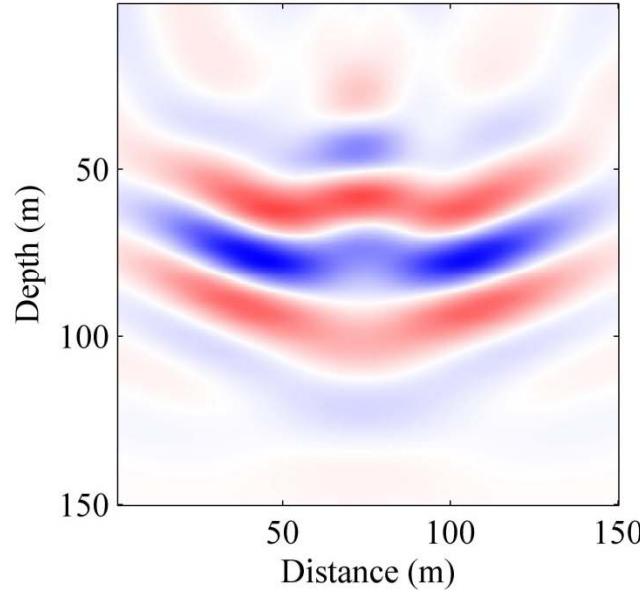
$\Delta\mathbf{m}_\beta$



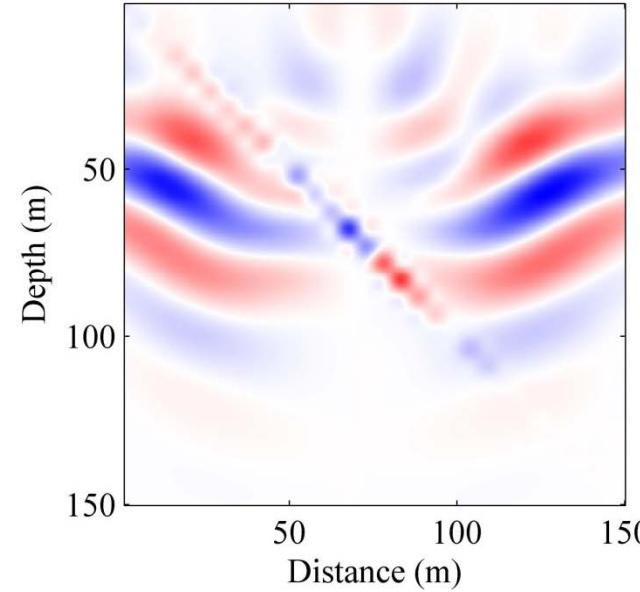
$\Delta\mathbf{m}_\rho$

Numerical Illustrations

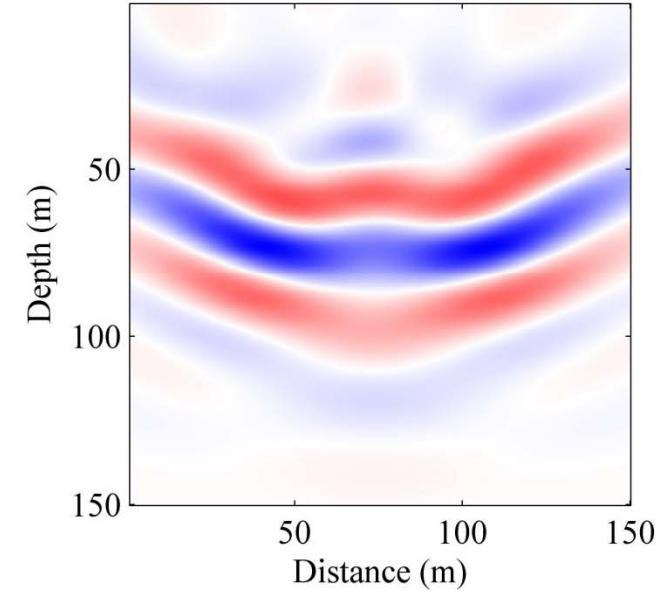
Reflection Survey (Gradient Updates):



$\Delta\mathbf{m}_\alpha$



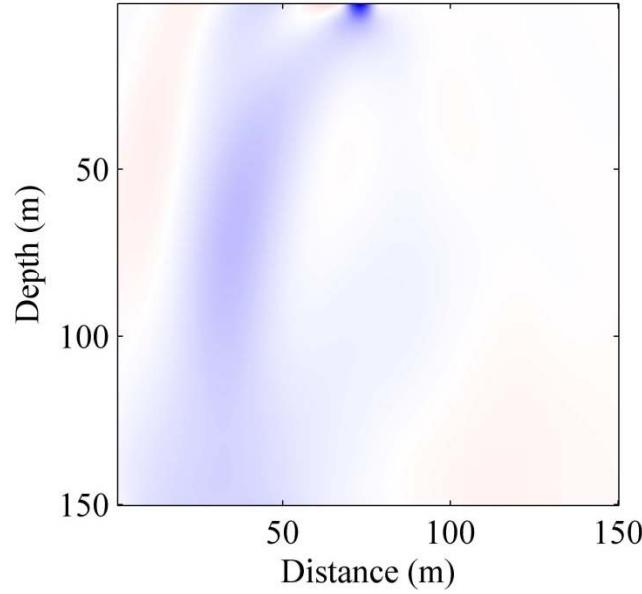
$\Delta\mathbf{m}_\beta$



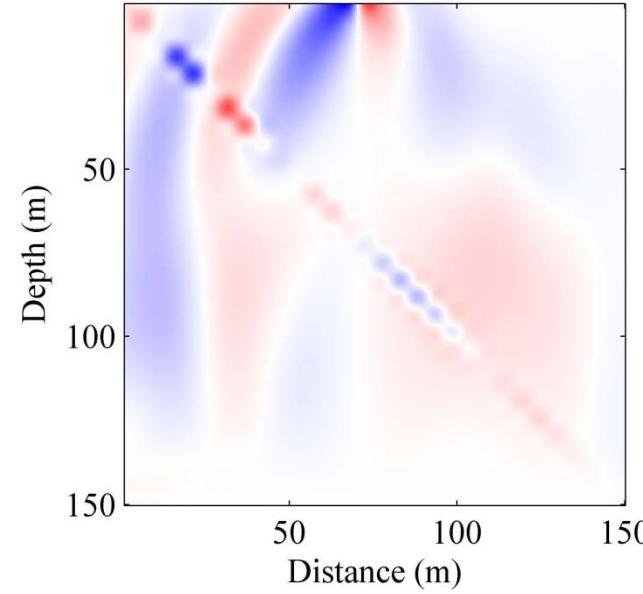
$\Delta\mathbf{m}_\rho$

Numerical Illustrations

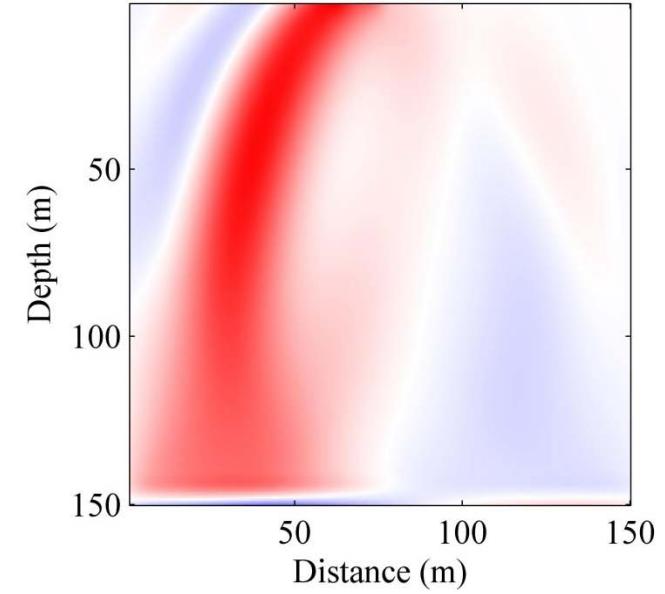
Transmission Survey (Gradient Updates):



$$\Delta \mathbf{m}_\alpha$$



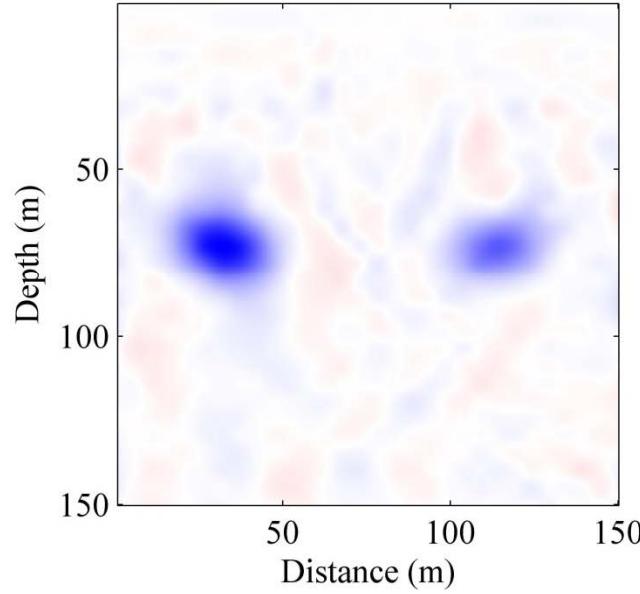
$$\Delta \mathbf{m}_\beta$$



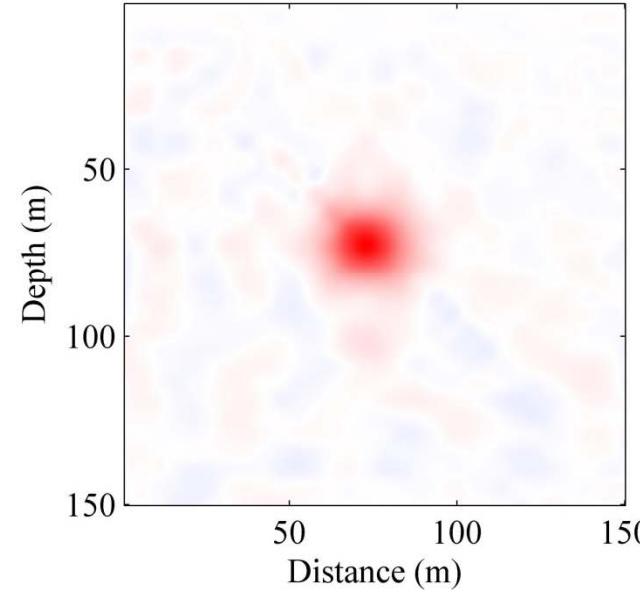
$$\Delta \mathbf{m}_\rho$$

Numerical Illustrations

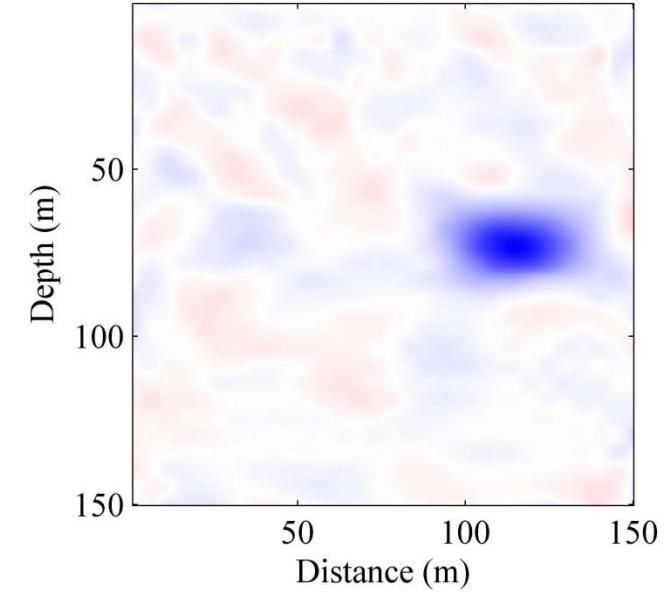
Reflection Survey (Gauss-Newton Updates):



$\Delta\mathbf{m}_\alpha$



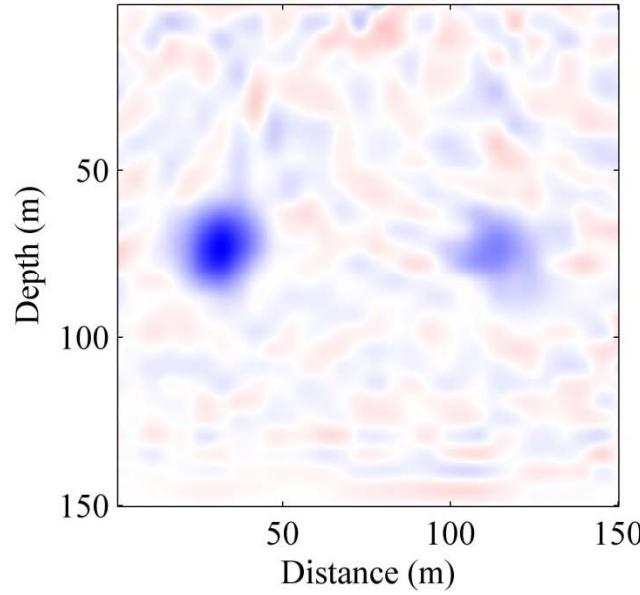
$\Delta\mathbf{m}_\beta$



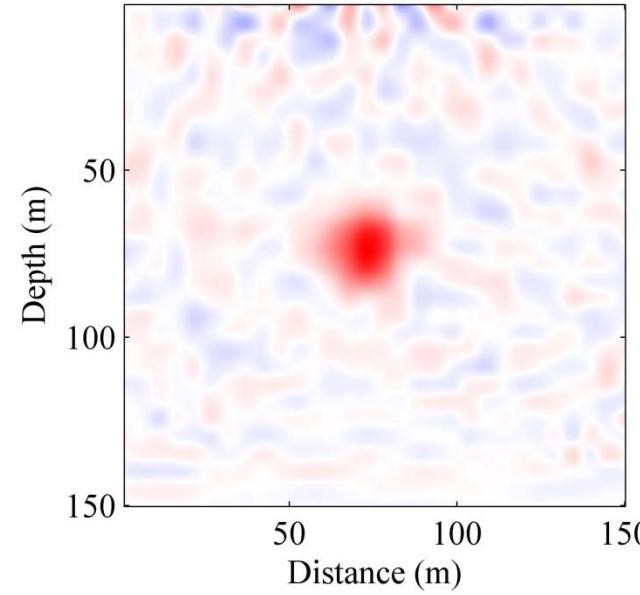
$\Delta\mathbf{m}_\rho$

Numerical Illustrations

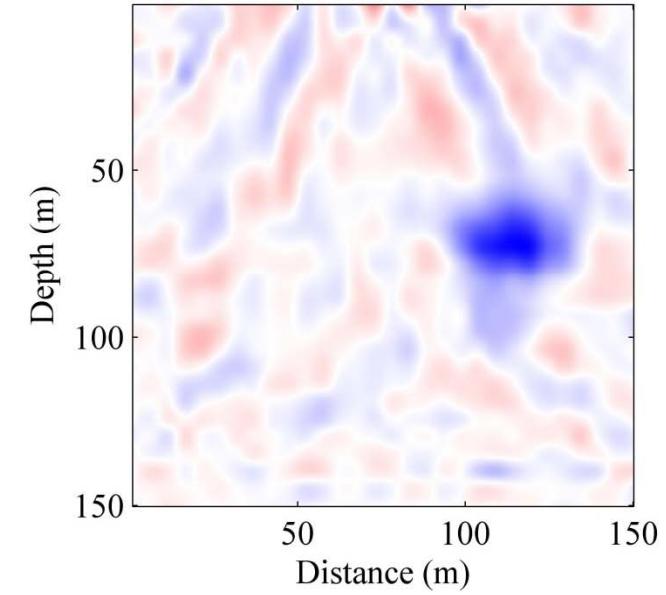
Transmission Survey (Gauss-Newton Updates):



$\Delta\mathbf{m}_\alpha$



$\Delta\mathbf{m}_\beta$

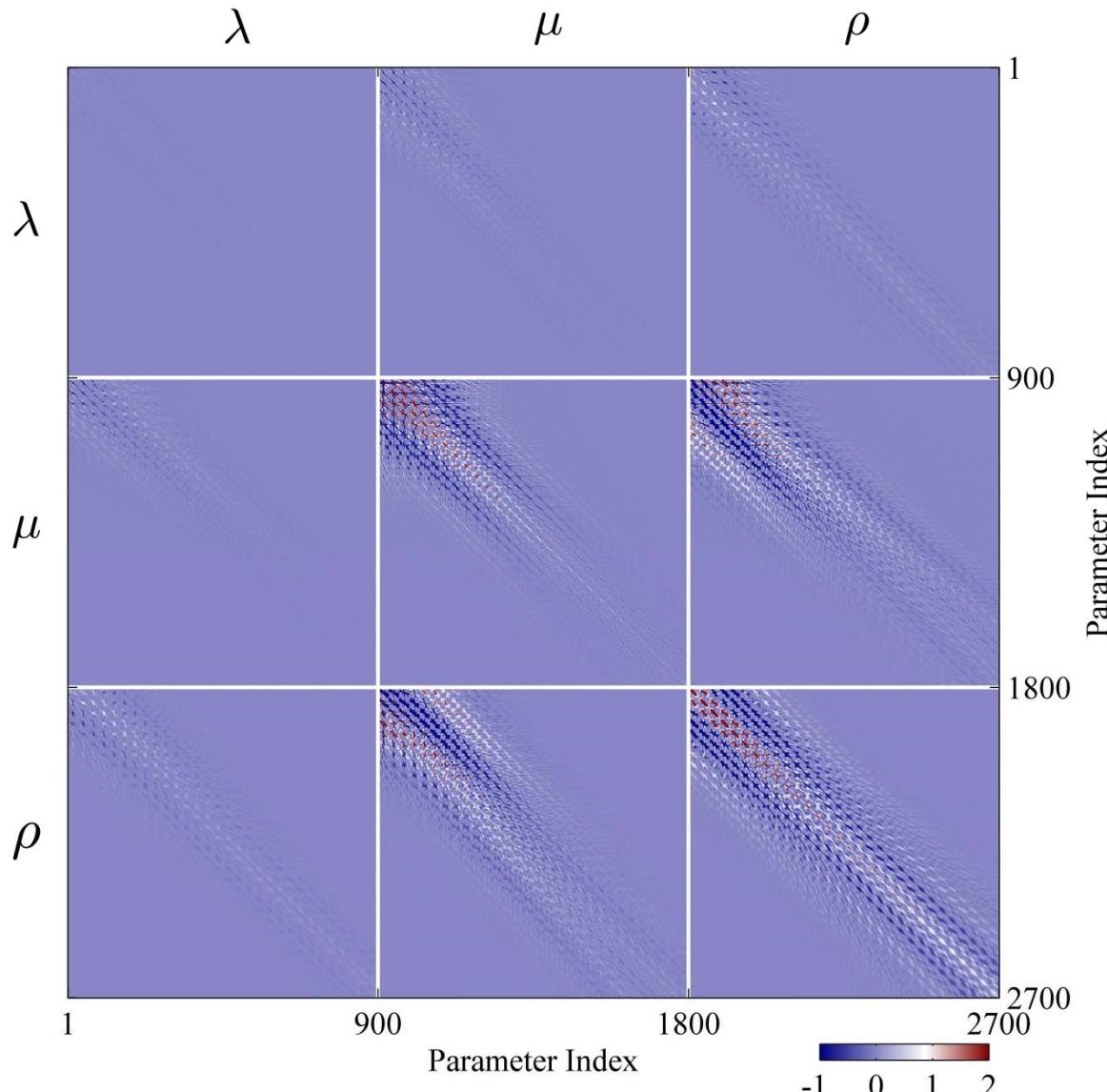


$\Delta\mathbf{m}_\rho$

Gauss-Newton Hessian Approximation

Reflection survey:

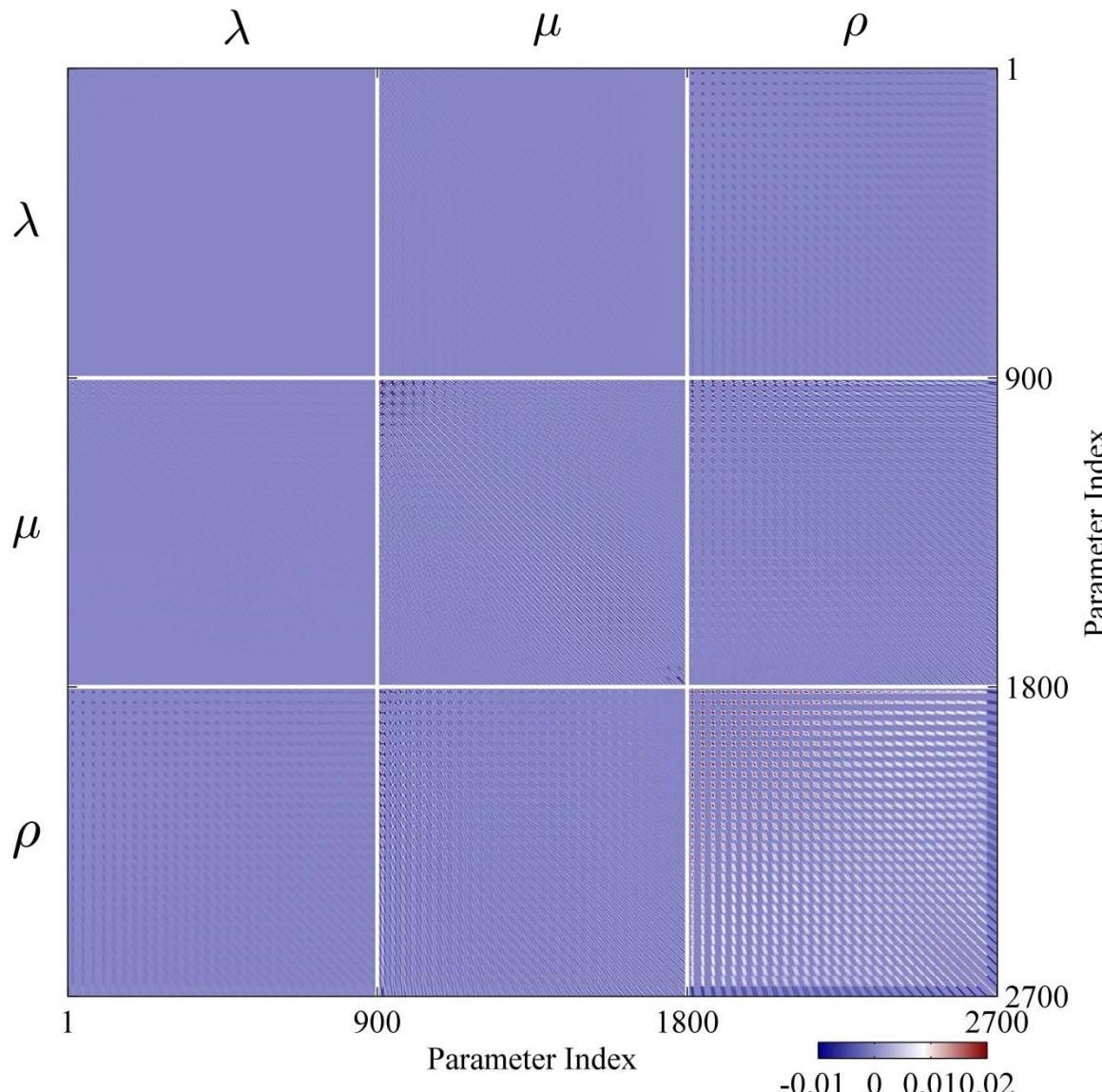
$$\tilde{\mathbf{H}}_{\text{lame}}^z = \begin{bmatrix} \tilde{\mathbf{H}}_{\lambda\lambda}^z & \tilde{\mathbf{H}}_{\lambda\mu}^z & \tilde{\mathbf{H}}_{\lambda\rho}^z \\ \tilde{\mathbf{H}}_{\mu\lambda}^z & \tilde{\mathbf{H}}_{\mu\mu}^z & \tilde{\mathbf{H}}_{\mu\rho}^z \\ \tilde{\mathbf{H}}_{\rho\lambda}^z & \tilde{\mathbf{H}}_{\rho\mu}^z & \tilde{\mathbf{H}}_{\rho\rho}^z \end{bmatrix}$$



Gauss-Newton Hessian Approximation

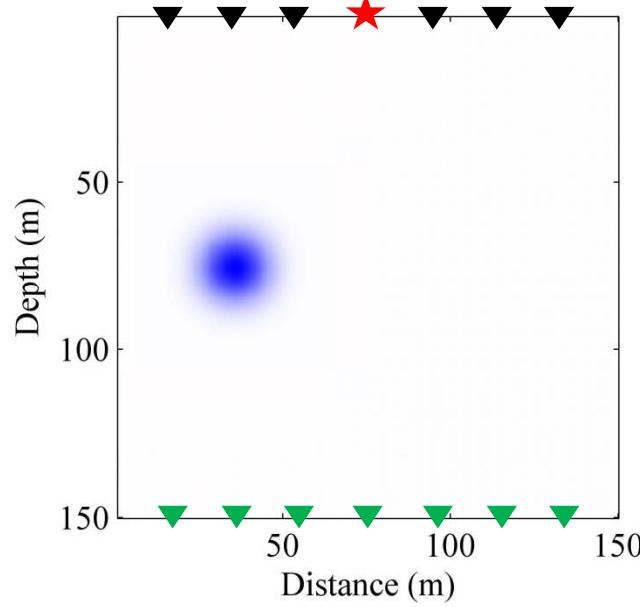
Transmission survey:

$$\tilde{\mathbf{H}}_{\text{lame}}^z = \begin{bmatrix} \tilde{\mathbf{H}}_{\lambda\lambda}^z & \tilde{\mathbf{H}}_{\lambda\mu}^z & \tilde{\mathbf{H}}_{\lambda\rho}^z \\ \tilde{\mathbf{H}}_{\mu\lambda}^z & \tilde{\mathbf{H}}_{\mu\mu}^z & \tilde{\mathbf{H}}_{\mu\rho}^z \\ \tilde{\mathbf{H}}_{\rho\lambda}^z & \tilde{\mathbf{H}}_{\rho\mu}^z & \tilde{\mathbf{H}}_{\rho\rho}^z \end{bmatrix}$$

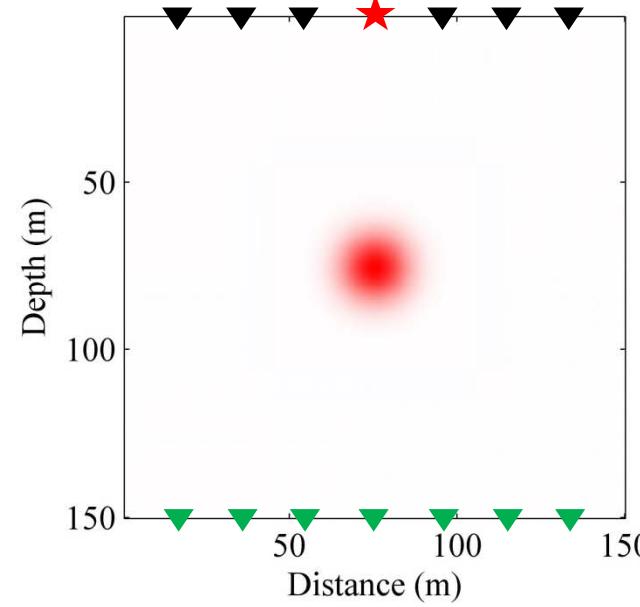


Numerical Illustrations

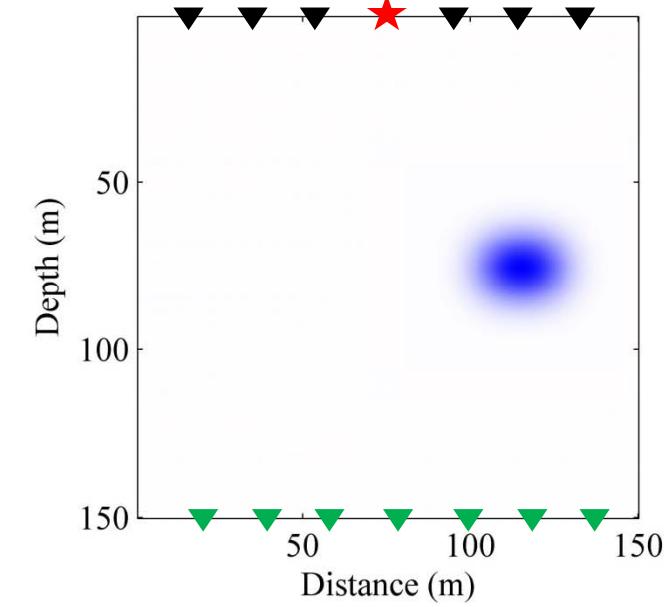
True Model:



$\Delta\mathbf{m}_\lambda$



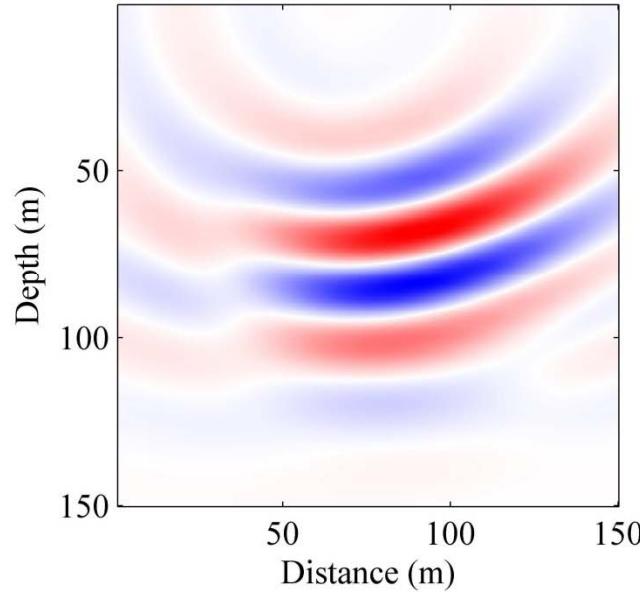
$\Delta\mathbf{m}_\mu$



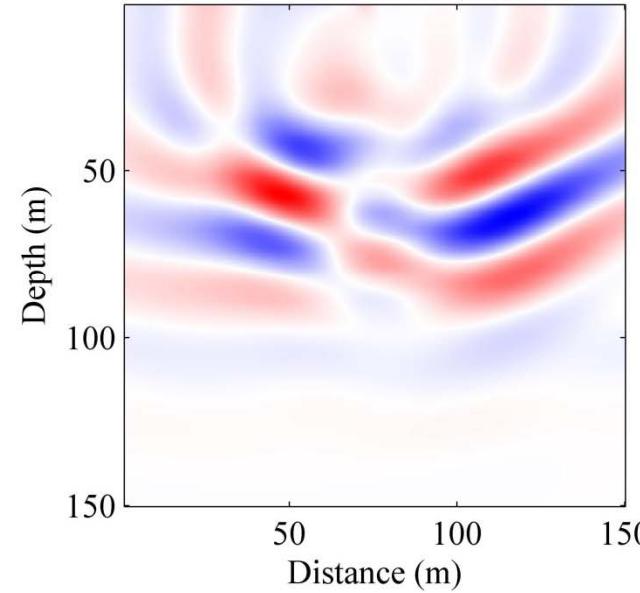
$\Delta\mathbf{m}_\rho$

Numerical Illustrations

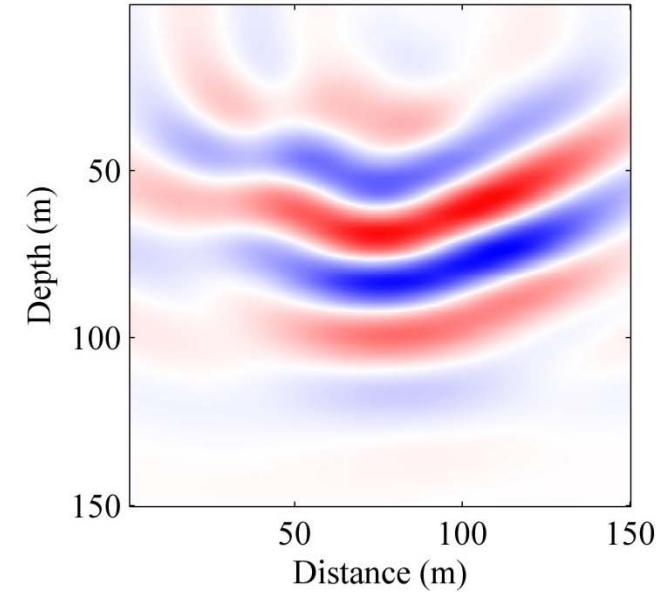
Reflection Survey (Gradient Updates):



$$\Delta\mathbf{m}_\lambda$$



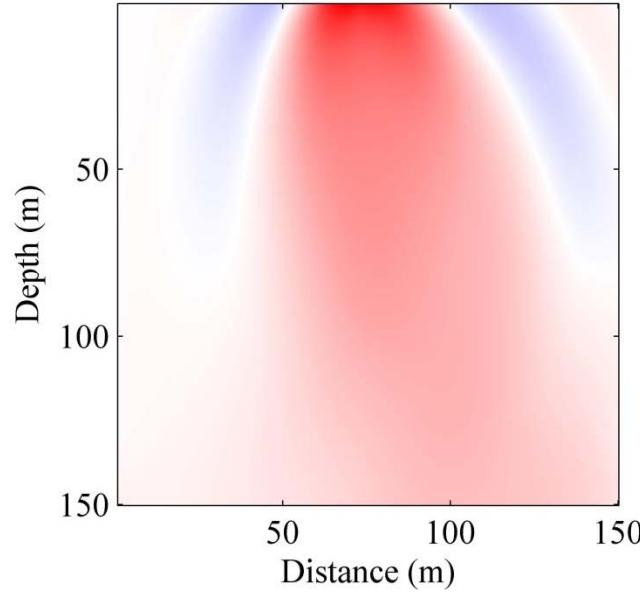
$$\Delta\mathbf{m}_\mu$$



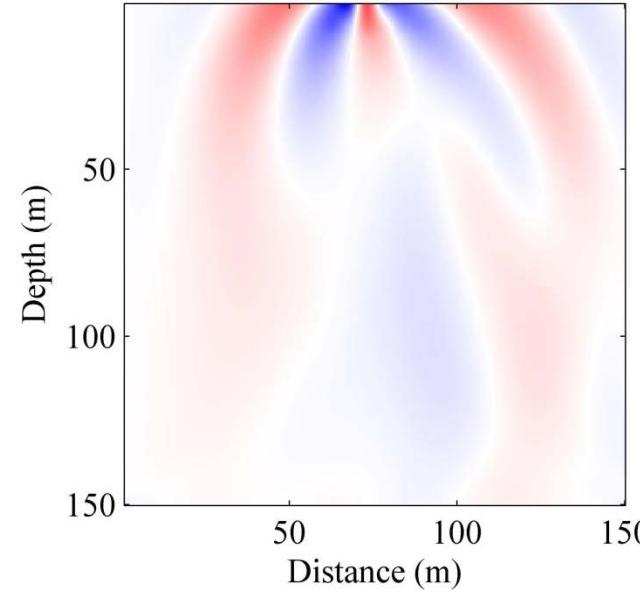
$$\Delta\mathbf{m}_\rho$$

Numerical Illustrations

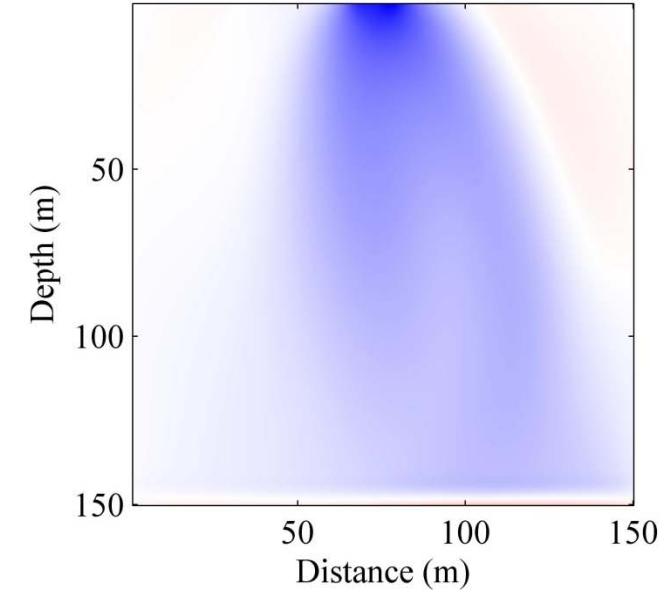
Transmission Survey (Gradient Updates):



$$\Delta\mathbf{m}_\lambda$$



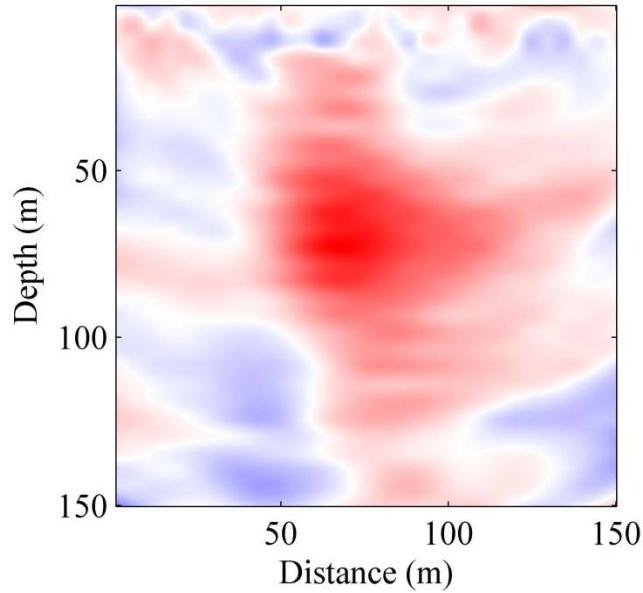
$$\Delta\mathbf{m}_\mu$$



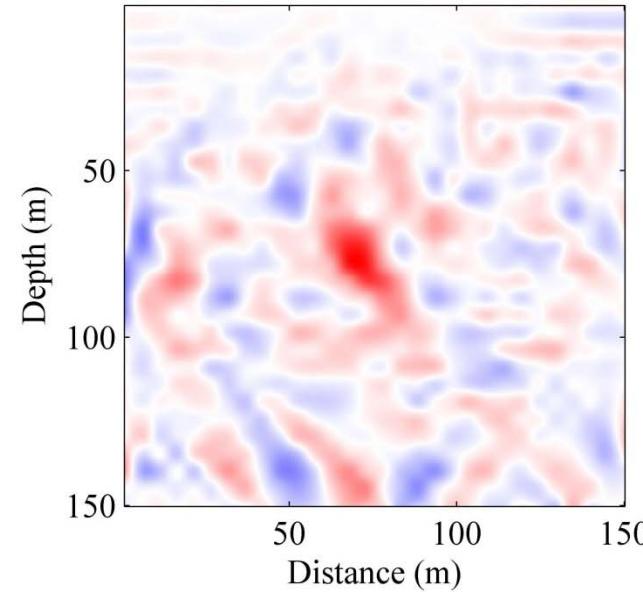
$$\Delta\mathbf{m}_\rho$$

Numerical Illustrations

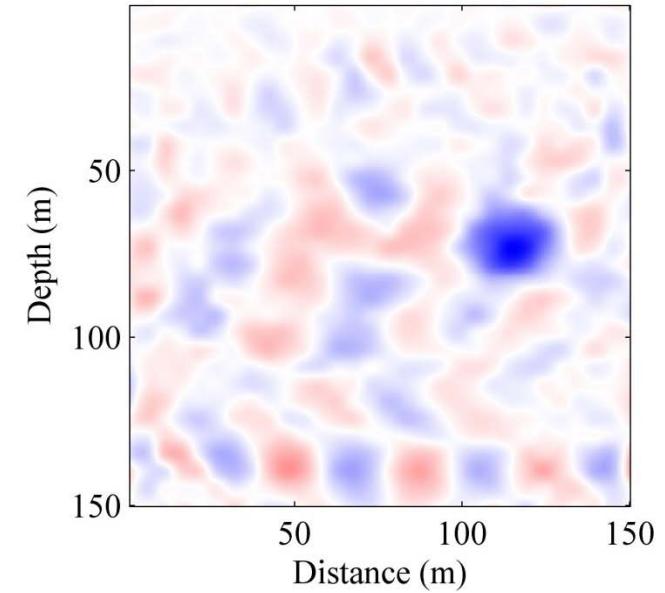
Reflection Survey (Gauss-Newton Updates):



$\Delta\mathbf{m}_\lambda$



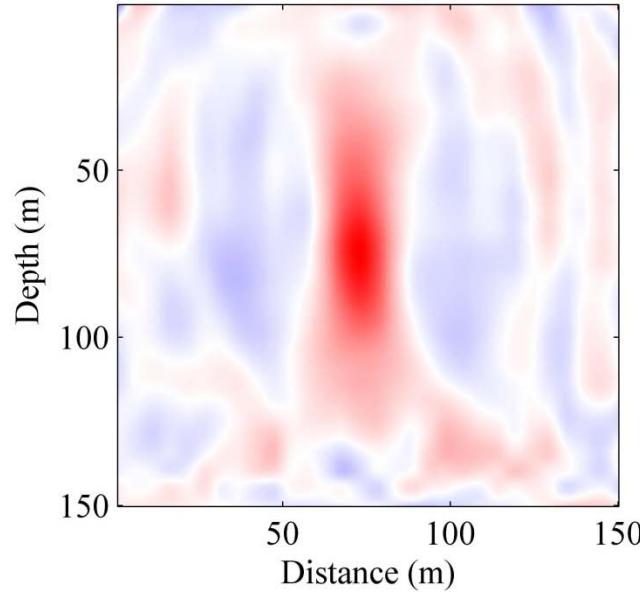
$\Delta\mathbf{m}_\mu$



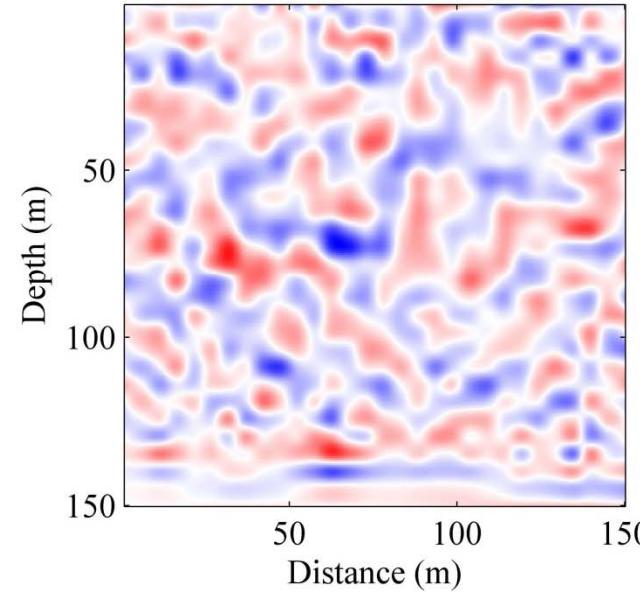
$\Delta\mathbf{m}_\rho$

Numerical Illustrations

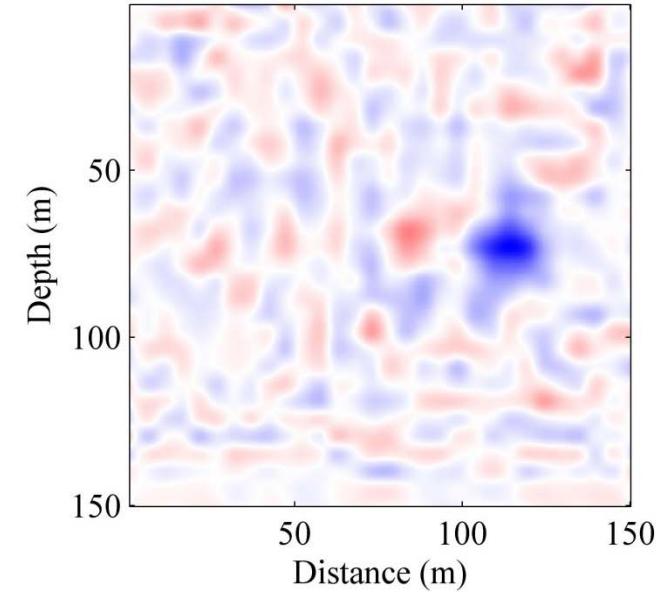
Transmission Survey (Gauss-Newton Updates):



$$\Delta\mathbf{m}_\lambda$$



$$\Delta\mathbf{m}_\mu$$

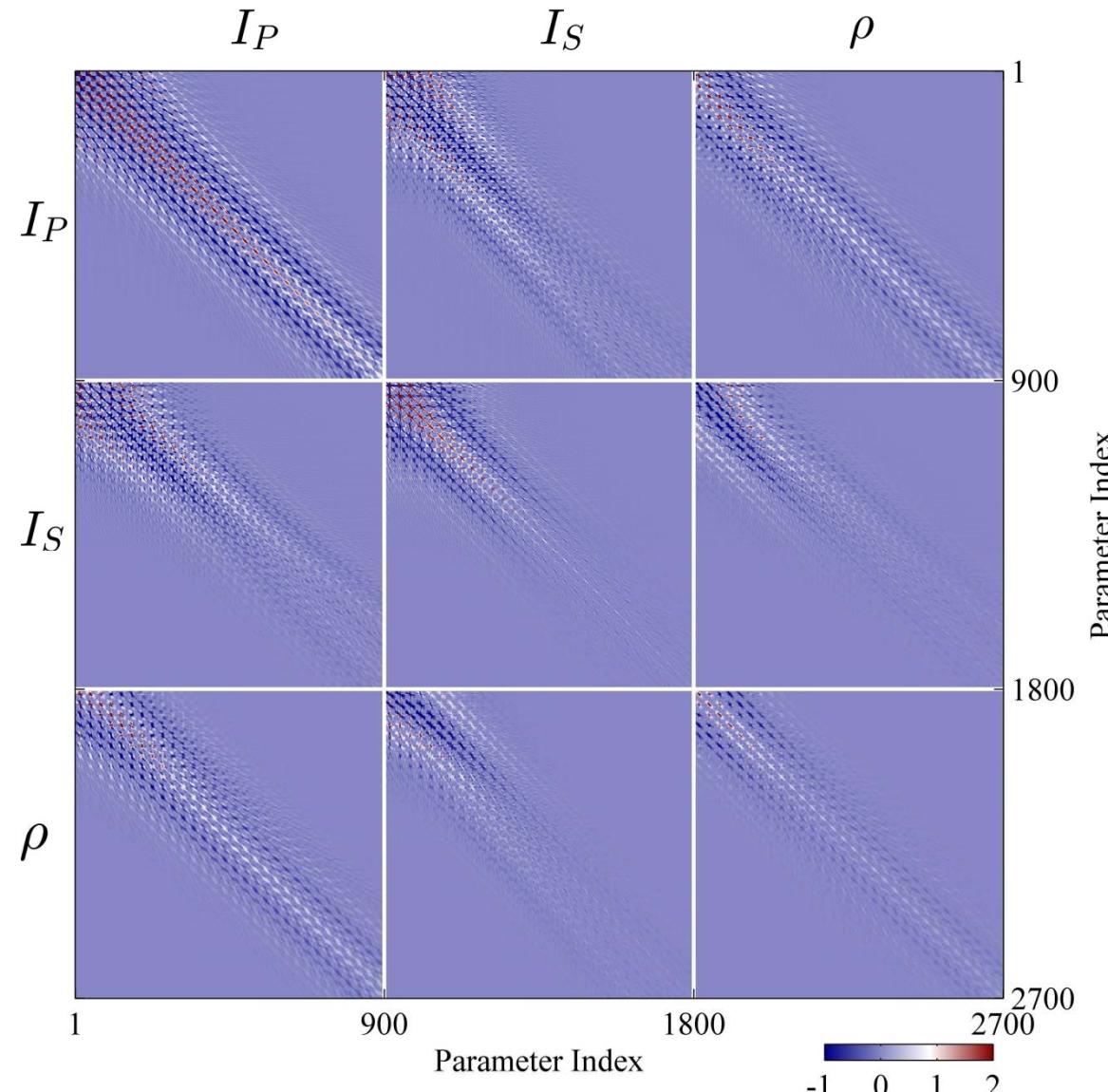


$$\Delta\mathbf{m}_\rho$$

Gauss-Newton Hessian Approximation

Reflection survey:

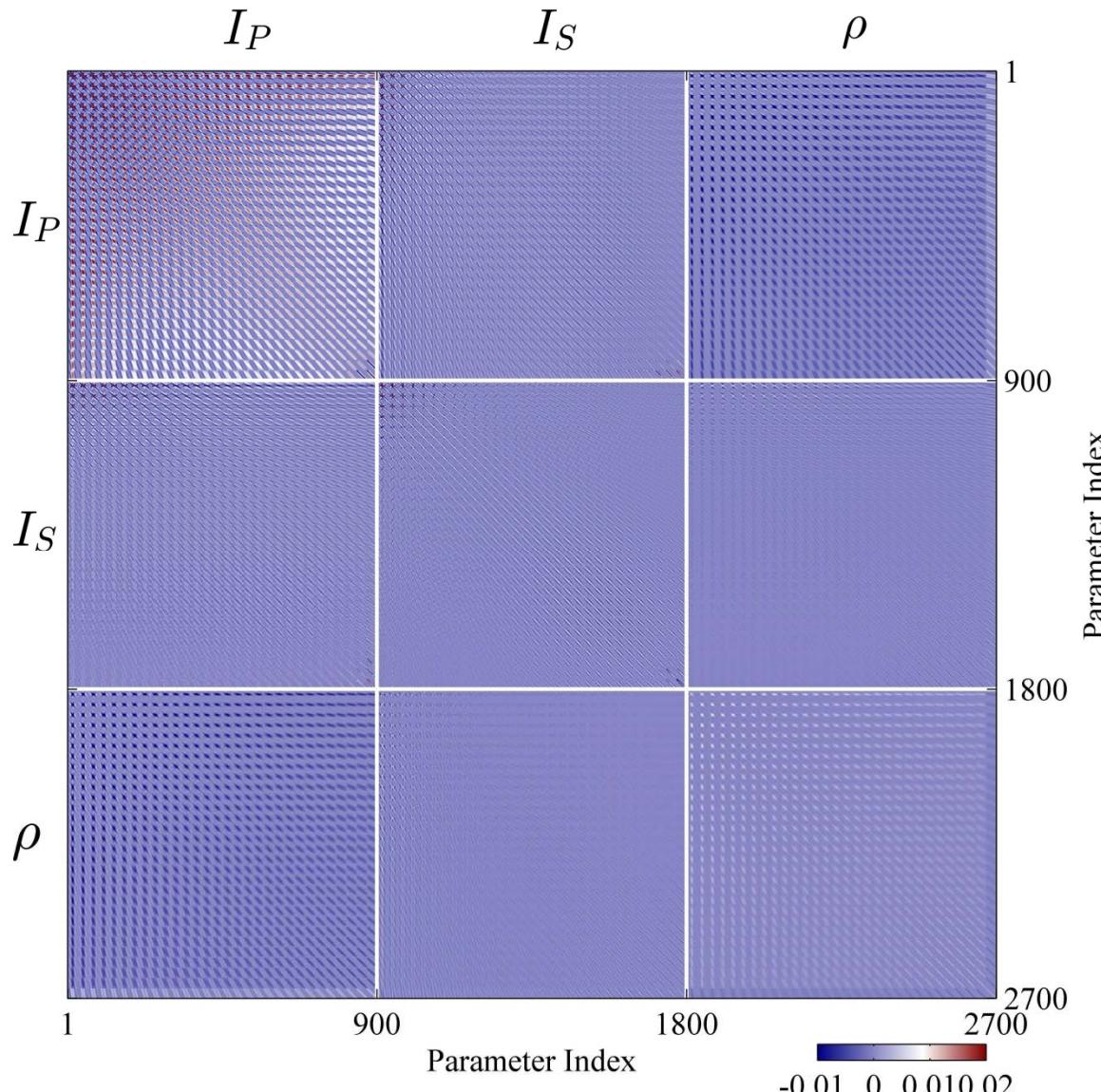
$$\tilde{\mathbf{H}}_{\text{im}}^z = \begin{bmatrix} \tilde{\mathbf{H}}_{I_p I_p}^z & \tilde{\mathbf{H}}_{I_p I_s}^z & \tilde{\mathbf{H}}_{I_p \rho}^z \\ \tilde{\mathbf{H}}_{I_s I_p}^z & \tilde{\mathbf{H}}_{I_s I_s}^z & \tilde{\mathbf{H}}_{I_s \rho}^z \\ \tilde{\mathbf{H}}_{\rho I_p}^z & \tilde{\mathbf{H}}_{\rho I_s}^z & \tilde{\mathbf{H}}_{\rho \rho}^z \end{bmatrix}$$



Gauss-Newton Hessian Approximation

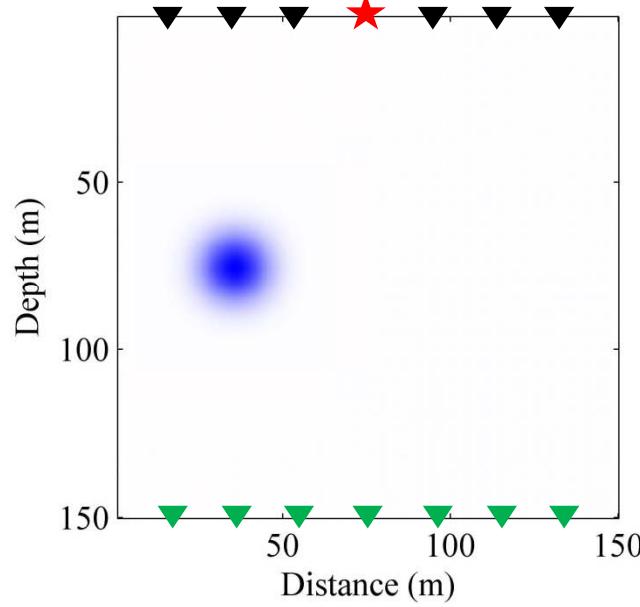
Transmission survey:

$$\tilde{\mathbf{H}}_{\text{im}}^z = \begin{bmatrix} \tilde{\mathbf{H}}_{I_p I_p}^z & \tilde{\mathbf{H}}_{I_p I_s}^z & \tilde{\mathbf{H}}_{I_p \rho}^z \\ \tilde{\mathbf{H}}_{I_s I_p}^z & \tilde{\mathbf{H}}_{I_s I_s}^z & \tilde{\mathbf{H}}_{I_s \rho}^z \\ \tilde{\mathbf{H}}_{\rho I_p}^z & \tilde{\mathbf{H}}_{\rho I_s}^z & \tilde{\mathbf{H}}_{\rho \rho}^z \end{bmatrix}$$

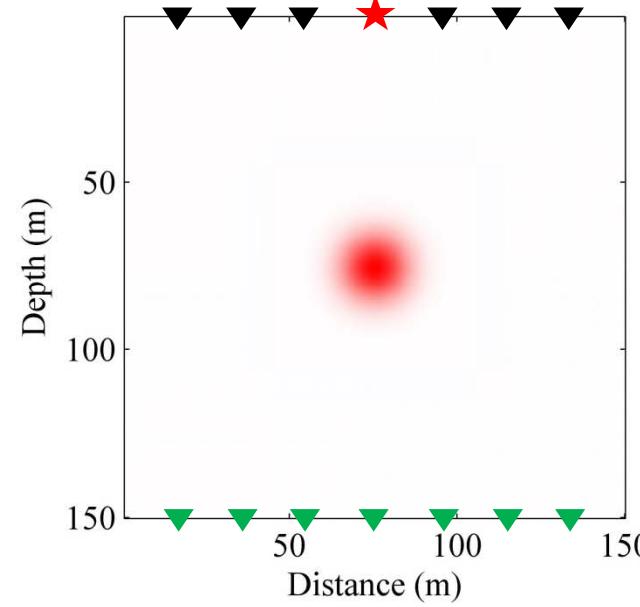


Numerical Illustrations

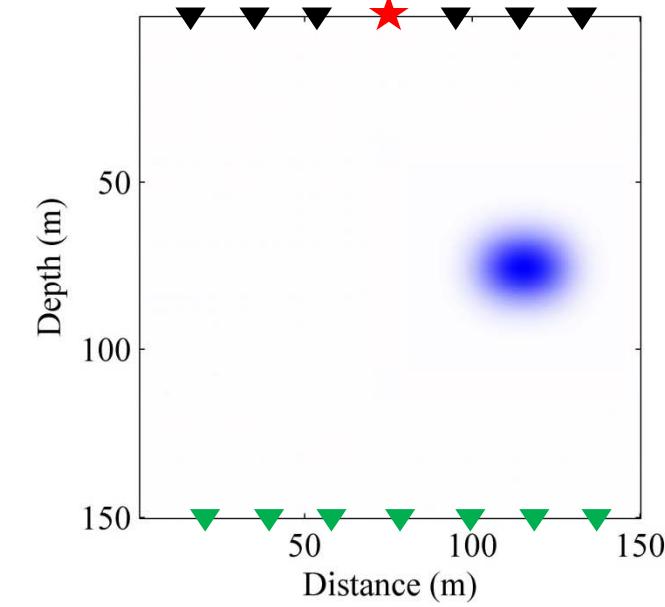
True Model:



$\Delta\mathbf{m}_{I_p}$



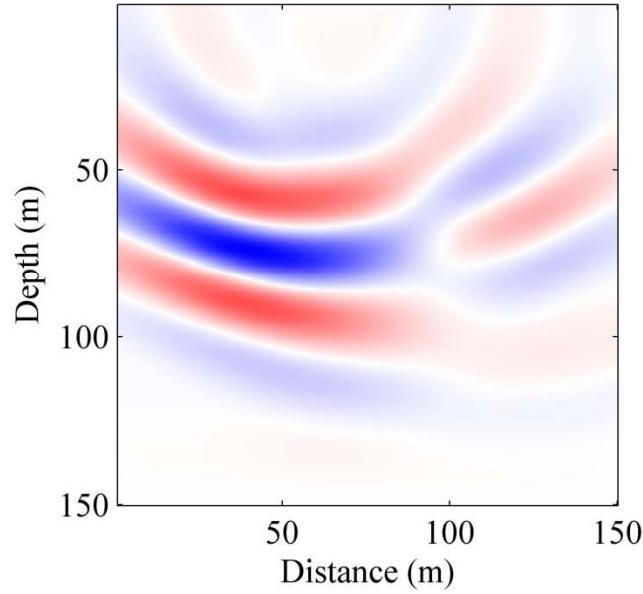
$\Delta\mathbf{m}_{I_s}$



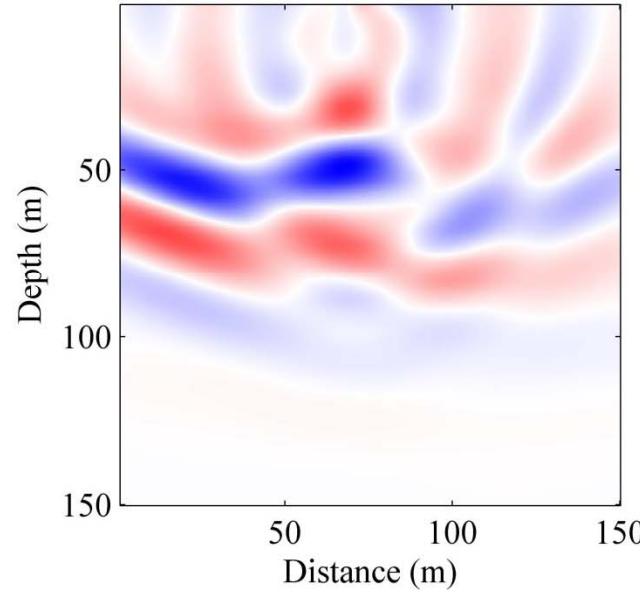
$\Delta\mathbf{m}_\rho$

Numerical Illustrations

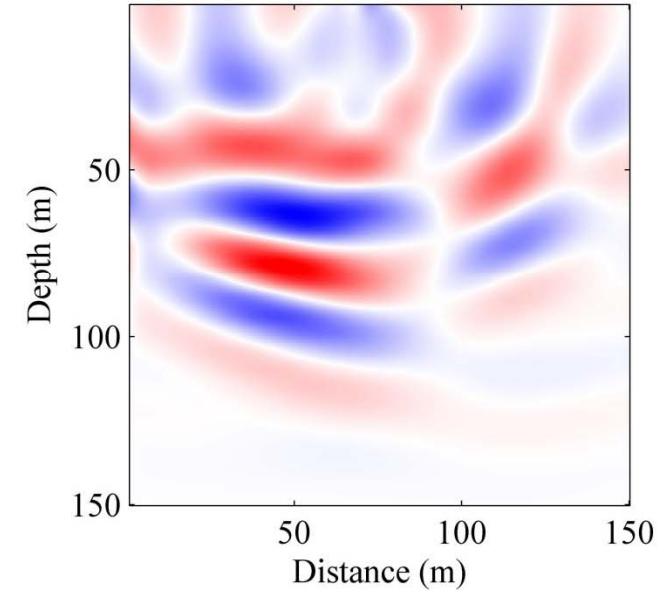
Reflection Survey (Gradient Updates):



$$\Delta \mathbf{m}_{I_p}$$



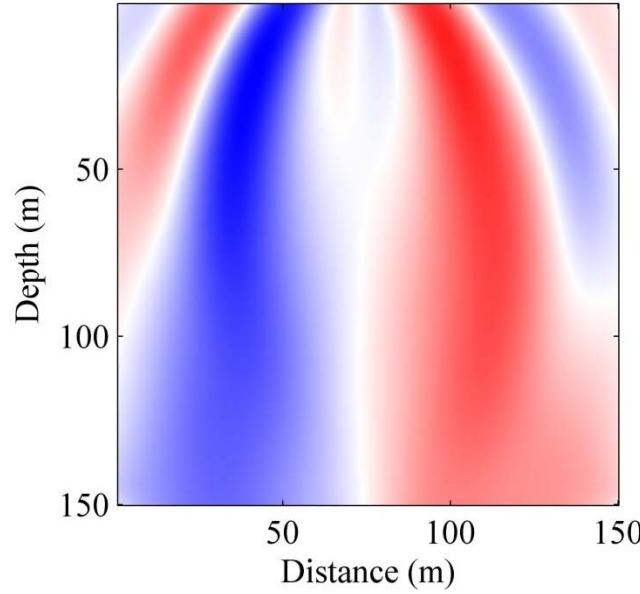
$$\Delta \mathbf{m}_{I_s}$$



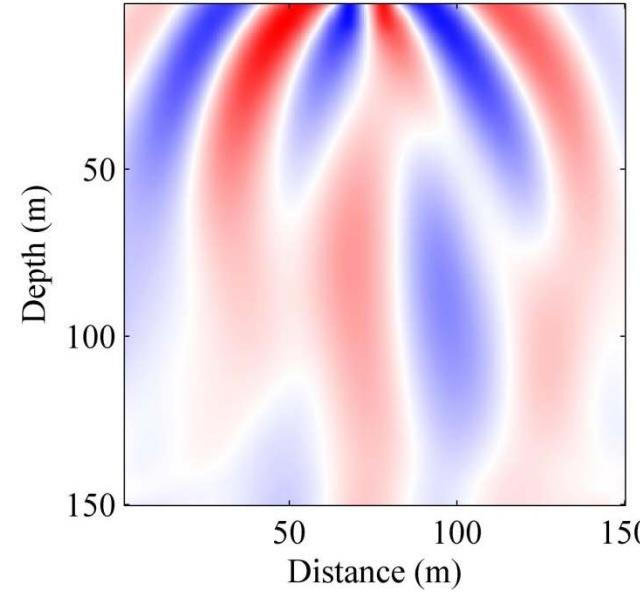
$$\Delta \mathbf{m}_\rho$$

Numerical Illustrations

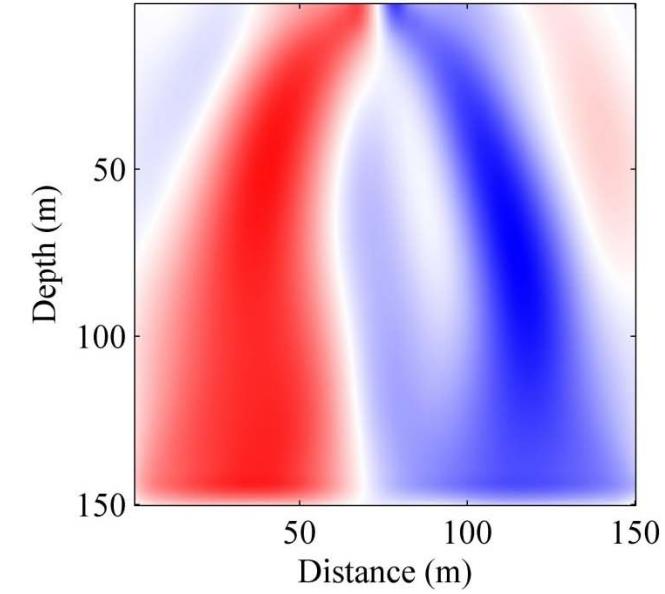
Transmission Survey (Gradient Updates):



$$\Delta \mathbf{m}_{I_p}$$



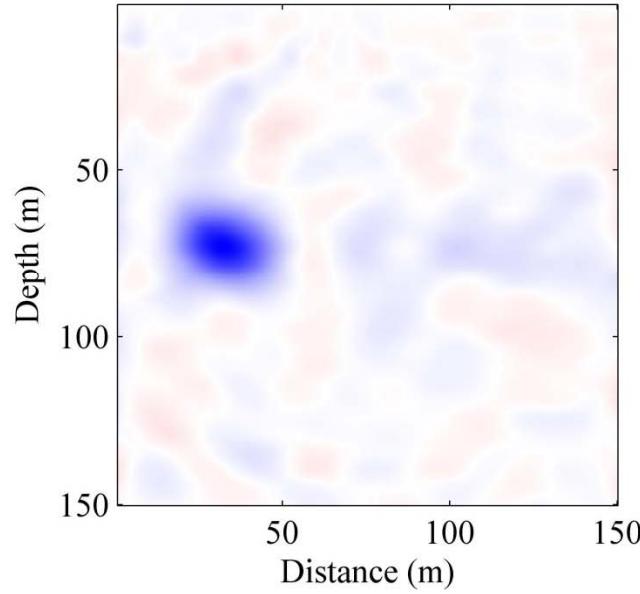
$$\Delta \mathbf{m}_{I_s}$$



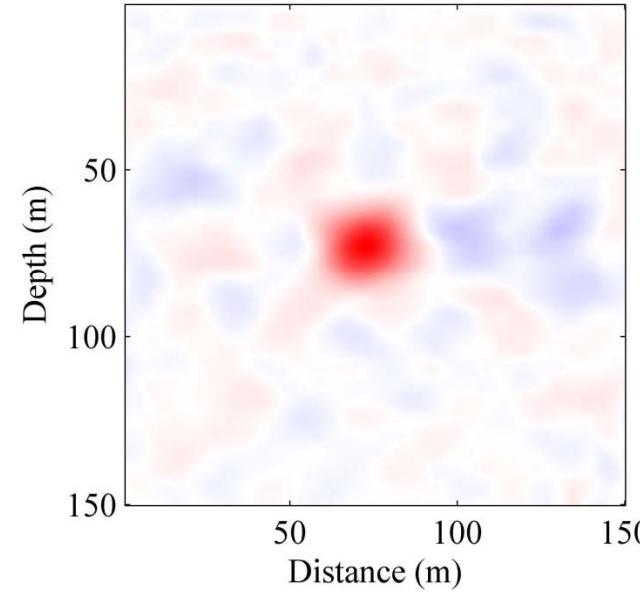
$$\Delta \mathbf{m}_\rho$$

Numerical Illustrations

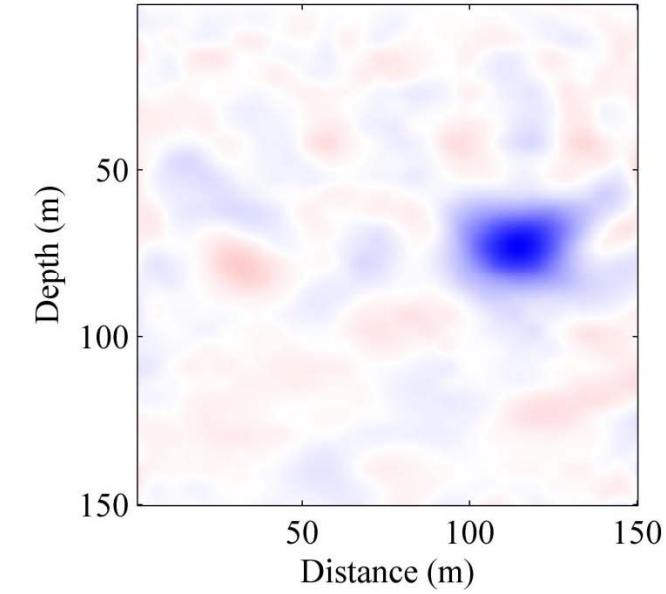
Reflection Survey (Gauss-Newton Updates):



$$\Delta \mathbf{m}_{I_p}$$



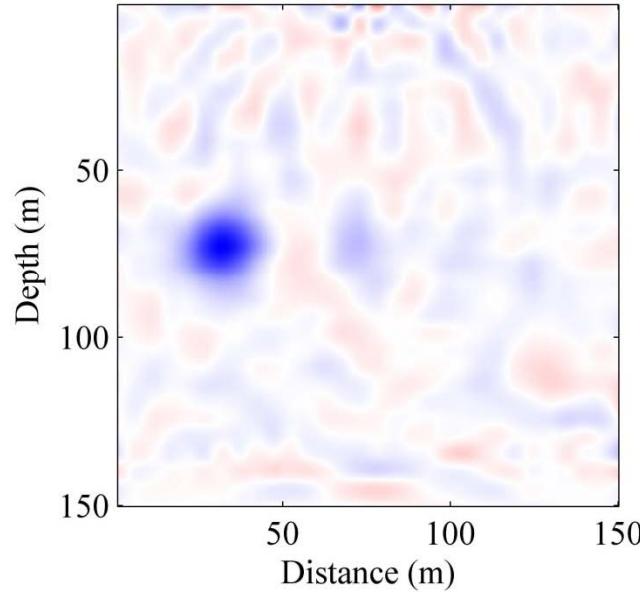
$$\Delta \mathbf{m}_{I_s}$$



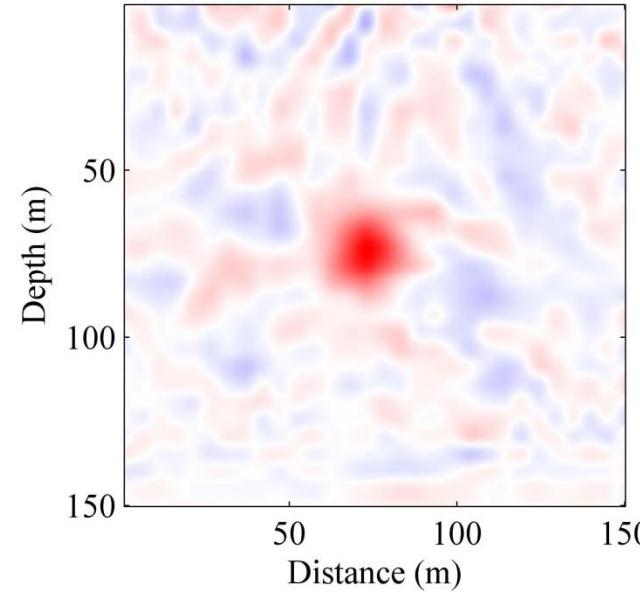
$$\Delta \mathbf{m}_\rho$$

Numerical Illustrations

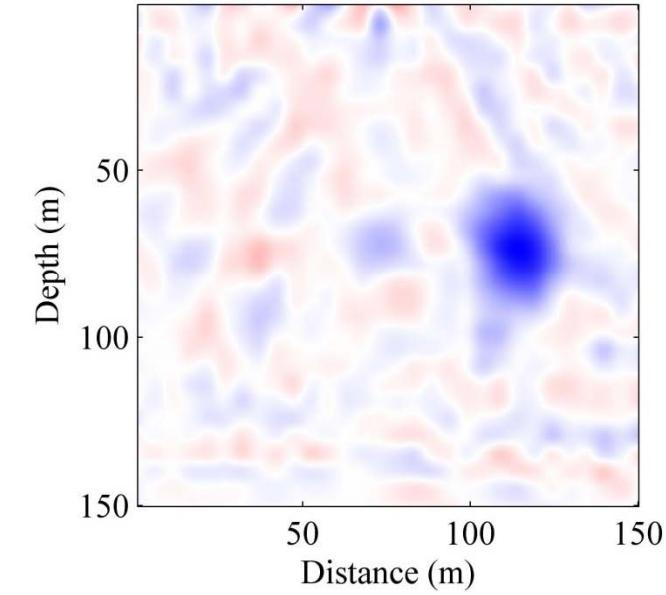
Transmission Survey (Gauss-Newton Updates):



$$\Delta \mathbf{m}_{I_p}$$



$$\Delta \mathbf{m}_{I_s}$$



$$\Delta \mathbf{m}_\rho$$

Conclusions

- The parameter cross-talk problem exists in elastic FWI.
- The Gauss-Newton Hessian and parameter-type approximation can mitigate parameter cross-talk for elastic FWI.
- Proper acquisition geometry should be determined for reducing parameter cross-talk with gradient-based methods.
- Appropriate parameter class (impedance parameter class) should be selected for efficient inversion and avoiding parameter cross-talk.

Acknowledgements

- CREWES Sponsors and Researchers
- NSERC
- Junxiao Li

Thanks!