ELASTIC WAVEFIELD INVERSION

A DISSERTATION SUBMITTED TO THE DEPARTMENT OF GEOPHYSICS AND THE COMMITTEE ON GRADUATE STUDIES OF STANFORD UNIVERSITY IN PARTIAL FULFILLMENT OF THE REQUIREMENTS FOR THE DEGREE OF DOCTOR OF PHILOSOPHY

By Peter Mora July, 1987 © Copyright 1987 by Peter Mora

printed as Stanford Exploration Project No. 52 by permission of the author

Copying for all internal purposes of the sponsors of the Stanford Exploration Project is permitted

I certify that I have read this thesis and that in my opinion it is fully adequate, in scope and in quality, as a dissertation for the degree of Doctor of Philosophy.

Jon F. Claerbout
(Principal Advisor)

I certify that I have read this thesis and that in my opinion it is fully adequate, in scope and in quality, as a dissertation for the degree of Doctor of Philosophy.

Francis Muir

I certify that I have read this thesis and that in my opinion it is fully adequate, in scope and in quality, as a dissertation for the degree of Doctor of Philosophy.

Kiyoshi Yomogida.

Approved for the University Committee on Graduate Studies:

Dean of Graduate Studies & Research

Elastic wavefield inversion

Peter Mora, Ph.D. Stanford University, 1987

ABSTRACT

The goal of seismology is to obtain Earth properties from seismic data. I derive formulas based on nonlinear least squares iterations to find the elastic properties of the Earth corresponding to the synthetic wavefield that best matches the seismic observations. Primary P- and S-wave reflections, mode converted waves and Rayleigh waves are all theoretically useful in the inversions. Beginning with a starting guess, the Earth properties are iteratively updated using a preconditioned conjugate-gradient algorithm. The gradient direction is cast in terms of two wave propagations so Frechet matrices are not necessary and the calculations are easily implemented on fine grain parallel computers.

Although the derivation is in three dimensions and commences from the anisotropic elastic wave equation, I have chosen to concentrate on the special case of an isotropic Earth and solve for the compressional and shear wavespeeds. This case is important because the wavespeeds are the properties that have the largest influence on seismic waves. The sudden (high-wavenumber) variations in the wavespeeds at layer boundaries determine the amplitudes of reflected waves while the gross (low-wavenumber) variations in the layers determine the traveltimes of reflected and transmitted waves.

The method is tested by inverting 2D synthetic reflection seismograms (shot profiles), 2D synthetic transmission seismograms (VSP's) and real reflection seismograms (a shot profile). The wave propagations in the tests are done using elastic finite differences to allow for Earth models of realistic complexity. The synthetic data results indicate that low-wavenumber components in wavespeed converge slowly when only reflection data were inverted. This was not expected considering that traveltime curves of reflections should rapidly resolve the low wavenumbers. However, by analyzing an acoustic equivalent of the algorithm in detail, I have identified reflection-tomography-like terms and migration-like terms in the inversion formulas. I prove that the low wavenumbers are resolved by the tomography-like terms and suggest how to get an even rate of convergence of the high and low wavenumbers. I conclude that my iterative elastic inversion formulas obtain all

wavenumbers of the compressional and shear wavespeeds that are resolvable separately by migration and tomography.

I propose that the main topics for future research in seismic wavefield inversion are: how to eliminate the need for an initial model, how to model seismic waves more accurately, how to resolve additional Earth properties, and how to allow for non-Gaussian distributed noise and Earth properties.

Preface

Finally, both the theory and computer power make it feasible to throw away ad hoc methods and partial solutions. Seismic observations can be fed into computers and Earth models will pop out. This goal is on the verge of being realized! Read on.

Acknowledgements

I'd like to express my gratitude to Jon Claerbout for creating the perfect research environment. He nurtures the concept of academic freedom. I have never met anyone with higher scientific morals and he has my utmost admiration and respect.

Next, I would like to thank Albert Tarantola who has been the source of many ideas and who has had a great impact on my Ph.D. research. Without his encouragement and support I doubt any of this research would have come to fruition. His energy level and idealistic approaches, undaunted by excessive pragmatism, have been a constant source of inspiration.

I also want to acknowledge the help of my many fellow students at Stanford. When I arrived at Stanford, the older students acted like patrons, patiently teaching and providing guidance. In particular, Jeff Thorson helped me build a firm foundation for seismic research. Younger students and peers, especially Kamal Al-Yahya, John Toldi, Dan Rothman and Jos Van Trier, were a constant source of interesting discussion, useful comments and suggestions, Others who have contributed in various ways are Chuck Sword, Paul Fowler and Clement Kostov.

During a learning and collaborative period with Albert Tarantola in France, I was aided by many people including Alexandre Nercessian, Jean Virieux, Valerie Lebouc, Manuela Mendes, Antonio Pica, Odille Gauthier, Ligor Nikolla, and Luc Ikelle.

Finally, I want to thank the people who are most important in my life, for without them, I would never have persevered. They provided support and love throughout. They are my parents and close friends, especially, Evelyne Meier.

Contents

A'	bstra	ct	iv				
Pı	refac	e	vi				
A	ckno	wledgements	vii				
Li	st of	figures	xii				
1	Dre	aming of inversion	1				
	1.1	The seismologists' dream	1				
	1.2	Conventional wisdom fails	2				
	1.3	Inversion to the rescue					
2	Obs	ervations of elastic waves	5				
	2.1	Is the earth elastic?	5				
	2.2	Primary reflections and mode conversions	5				
	2.3	Other elastic phenomena	12				
	2.4	Conclusions	12				
3	Elastic inversion theory						
	3.1	Overview	14				
	3.2	Philosophy of inversion	15				
		3.2.1 Elastic waves or acoustic waves?	15				
		3.2.2 Inversion or conventional processing?					
		AAA 71					
	3.3	Deal al 224 and 1	18				

		3.3.1	Probabilistic inversion	. 18
		3.3.2	Nonlinear least squares	. 19
		3.3.3	Preconditioning	. 22
		3.3.4	Conjugate directions	. 23
		3.3.5	Inversion algorithm	. 24
		3.3.6	Computational aspects for nonlinear functions	. 24
	3.4	Invers	ion achieved by modeling	. 25
		3.4.1	Overview	. 25
		3.4.2	What is the adjoint operation?	. 26
		3.4.3	What is the adjoint operation for the seismic problem?	. 28
		3.4.4	What is the linearized elastic forward problem?	. 28
		3.4.5	What is the elastic adjoint operation?	. 30
		3.4.6	Interpreting the adjoint	. 32
		3.4.7	The gradient direction	. 34
		3.4.8	Model covariances	. 35
		3.4.9	Data covariances	. 36
		3.4.10	Different model parameters	. 37
	3.5	Invers	ion described by pictures	. 39
		3.5.1	Introduction	. 39
		3.5.2	Transmission data	. 39
		3.5.3	Reflection data	. 43
4	T	14		
4	Res			50
	4.1		iew	
	4.2		diffractions	
	4.3		component data	
	4.4		tion seismic data	
	4.5		mission seismic data	
	4.6		lata	
	4.7	Conclu	asions	. 84
5	Solu	ition to	o the low wavenumber problem	85
	5.1		iew	
	5.2		is the low wavenumber problem?	

		5.2.1	The problem	86
		5.2.2	The problem with the problem	86
		5.2.3	Resolution of the problem through assumptions	86
		5.2.4	Resolution of the problem through inversion in principle	87
		5.2.5	Resolution and understanding through analysis	87
	5.3	Are the	e low wavenumbers resolvable?	87
		5.3.1	Insights from pictures	. 87
		5.3.2	Non-constant background scattering	. 88
		5.3.3	Non-constant background inversion	94
		5.3.4	The resolved wavenumber spectrum	94
		5.3.5	The tomographic terms revealed	98
		5.3.6	Relationship to iterative inversion	100
		5.3.7	Illustration of inversion	103
		5.3.8	Inversion = migration + tomography	107
	5.4	Conclu	asions	109
6	Dire	ctions	of the future	110
	6.1	Is the	seismic inverse problem solved?	. 110
		6.1.1	What is the seismic inverse problem?	. 110
		6.1.2	Solving for the initial model	. 111
		6.1.3	Accounting for everything	. 111
		6.1.4	Statistics	. 111
		6.1.5	Parallelism, physics and inverse physics	. 112
7	Con	clusio	ns	113
A	Ade	quacy	of finite differences	114
	A.1	Introd	uction and overview	. 114
		A.1.1	Finite difference scheme	. 114
		A.1.2	Questions of adequacy for inversion	. 114
		A.1.3	Answers	. 115
	A.2	Finite	differences compared to Haskell-Thompson	. 115
		A.2.1	Differences in the assumptions	. 115
		A.2.2	Comparison of results	116

		$\mathbf{A.2.3}$	Comparison of P-P and P-S reflections	118
		A.2.4	Comparison of results using a free surface B.C	118
	A.3	Are fre	ee surfaces needed for P-P and P-S amplitudes?	122
	A.4	Conclu	asions	124
\mathbf{B}	Veri	ificatio	n of the elastic adjoint operation	125
	B.1	Overvi	iew	125
		B.1.1	Testing adjoint implementations	
		B.1.2	1D acoustic tutorial	
		B.1.3	1D acoustic results	126
		B.1.4	2D elastic results	126
	B.2	Tutori	al: the 1D, constant velocity acoustic case	126
		B.2.1	Mathematical proof of the adjoint	127
		B.2.2	Numerical calculation	
		B.2.3	Algorithm	128
		B.2.4	Pseudo code	
		B.2.5	Numerical test	131
	B.3	2D ela	stic dot product test	137
		B.3.1	Summary	137
		B.3.2	Linearized forward problem	137
		B.3.3	Numerical result	139
	B.4	Conclu	isions	139
Bi	bliog	raphy		141

List of Figures

2.1	Two-component field shot gather supplied by C.G.G	7
2.2	Two-component synthetic shot gather computed by elastic theory	8
2.3	Velocity model used to generate the synthetic data	9
2.4	Difference between gathers with and without the deep reflector	10
2.5	Two-component synthetic shot gather computed by acoustic theory	11
2.6	Field shot gather with Rayleigh waves	12
3.1	The "camembert" model used to generate transmission data	40
3.2	Vertical component residual transmission data	40
3.3	The transmission-data gradient calculations pictorially	
3.4	P and S-wave velocity perturbation for the transmission data inversion	
3.5	Layer/halfspace model used to generate reflection data	
3.6	Vertical component residual shot gather for layer/halfspace model	
3.7	The reflection-data gradient calculations pictorially.	
3.8	P-wave and S-wave velocity perturbation for the reflection data inversion	46
4.1	Diffractor model relative to a homogeneous background	52
4.2	Two-component shot gather for the diffractor model	
4.3	One and seven iteration P-wave velocity inversion results of diffraction data.	
4.4	One and seven iteration S-wave velocity inversion results of diffraction data.	55
4.5	One and seven iteration density inversion results of diffraction data	56
4.6	Two-component mismatch after inverting the diffraction data	57
4.7	One and seven iteration P-wave velocity inversion result using the vertical	
	component diffraction data	58
4.8	One and seven iteration S-wave velocity inversion result using the vertical	
	component diffraction data	59

4.9	One and seven iteration density inversion result using the vertical compo-	
	nent diffraction data	60
4.10	Horst/reef model relative to a linear background function	62
4.11	A two-component shot gather for the horst/reef model	63
4.12	One and ten iteration P-wave velocity inversion result using the horst/reef	
	reflection data compared to the filtered P-wave velocity model	65
4.13	One and ten iteration S-wave velocity inversion result using the horst/reef	
	reflection data compared to the filtered S-wave velocity model	6 6
4.14	One and ten iteration density inversion result using the horst/reef reflection	
	data compared to the filtered density model	67
4.15	Log through the reef (i.e. property versus depth): true model (bold line),	
	initial model (fine line), one iteration result (dotted line) and ten iteration	
	result (broken line)	68
4.16	Vertical wavenumber spectrum of the P-wave velocity log through the reef	
	after one and ten iterations	69
4.17	Vertical wavenumber spectrum of the true P-wave velocity log through the	
	reef	69
4.18	Two-component mismatch after ten iterations for the horst/reef example	7 0
4.19	A two-component offset VSP for the horst/reef model	72
4.2 0	One and ten iteration P-wave velocity inversion result using the horst/reef	
	transmission data compared to the true P-wave velocity model	73
4.21	One and ten iteration S-wave velocity inversion result using the horst/reef	
	transmission data compared to the true S-wave velocity model	74
4.22	One and ten iteration density inversion result using the horst/reef trans-	
	mission data compared to the true density model	7 5
4.23	Log through the reef (i.e. property versus depth): true model (bold line),	
	initial model (fine line), one iteration result (dotted line) and ten iteration	
	result (broken line)	76
4.24	Vertical wavenumber spectrum of the P-wave velocity log through the reef	
	after one and ten iterations	77
4.25	The normalized sum of the square error as a function of iteration number	77
4.2 6	Two-component VSP mismatch after ten iterations for the horst/reef ex-	
	ample	78

4.27	Mismatch for the two-component field shot gather at iteration zero	80
4.28	Mismatch for the two-component field shot gather at iteration three	81
4.29	The normalized sum of the square error as a function of iteration number	82
4.30	Three iteration field data inversion result	83
5.1	Basic plane wave experiment showing plane waves incident on a velocity	
	anomaly embedded in a layer over a halfspace	88
5.2	Raypaths corresponding to the four different scattering terms	93
5.3	The part of the wavenumber spectrum of the squared slowness model that	
	can be resolved using a single plane wave source	95
5.4	The part of the wavenumber spectrum of the squared slowness that can be	
	resolved using a point source (i.e. a sum of plane waves at all angles)	95
5.5	The part of the wavenumber spectrum of squared slowness that can be	
	resolved from the migration-like and tomographic-like terms in the inversion	
	formulas	97
5.6	Shot gather from a circular-anomaly/layer-halfspace-background model	98
5.7	The true model compared to the ten iteration inversion result for the circular-	
	anomaly/layer-halfspace-background data using a single shot gather	99
5.8	One of five shot gathers generated from a circular-anomaly/homogeneous-	
	background model	103
5.9	True model compared to the one and fifteen iteration inversion results, from	
	the circular-anomaly/homogeneous-background data, using five shot gath-	
	ers	104
5.10	One of five shot gathers generated from a circular-anomaly/layer-halfspace-	
	background model	105
5.11	True model compared to the one and fifteen iteration inversion results, from	
	the circular-anomaly/layer-halfspace-background data, using five shot gath-	
	ers	106
A.1	The velocity model	116
A.2	The pressure source - vertical receiver shot gather via FD (c.f. Figure A.3).	117
· A.3	The pressure source - vertical receiver shot gather via Sherwood (c.f. Fig-	
	ure A.2)	117
A.4	The velocity model	118
A.5	The pressure source - vertical receiver shot gather via FD (c.f. Figure A.6).	

A.6	The pressure source - vertical receiver shot gather via Sherwood (c.f. Fig-
	ure A.5)
A.7	The difference between Figures A.5 and Figure A.6 (Figure A.5 - Figure A.6).120
A.8	The vertical source - vertical receiver shot gather via FD (c.f. Figure A.9)
	computed using a free surface boundary condition
A .9	The vertical source - vertical receiver shot gather via Sherwood (c.f. Fig-
	ure A.8) computed using an air-solid surface boundary condition 121
A .10	The difference between Figures A.8 and Figure A.9 (Figure A.8 - Fig-
	ure A.9)
A.11	The vertical source - vertical receiver shot gather via FD (c.f. Figure A.8)
	computed using an absorbing surface boundary condition
A.12	The difference between Figures A.11 and Figure A.8 (Figure A.11 - Fig-
	ure A.8) to see the effect of the free surface on the reflections
B.1	The density perturbation vector $\delta \rho = \mathbf{x}.$
B.2	The density perturbation vector $\delta ho_1 = \mathbf{x}_1$
B.3	The displacement perturbation vector $\delta u = y = Ax_1$
B.4	The displacement perturbation vector Ax
B.5	The adjoint vector $\delta \hat{\rho} = \mathbf{A}^T \mathbf{x}$
B .6	The background wavefield $u(x,t)$
B.7	The perturbation wavefield $\delta v(x,t)$
B.8	The back-propagated residual wavefield $\psi(x,t)$
B.9	The linearized forward problem Ax
B.10	The linearized forward problem Ax shown in Figure B.9 boosted by a factor
	of 10 ³

•

•