Velocity model building using shape optimization applied to level sets

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Initial model

Initial seismic image





Refined model

Refined seismic image





Velocity model





















Before Full-Waveform Inversion (FWI)



Figure: Xukai Shen, "Salt model building at Atlantis with Full Waveform Inversion", SEG 2017

After Full-Waveform Inversion (FWI)



Figure: Xukai Shen, "Salt model building at Atlantis with Full Waveform Inversion", SEG 2017

After Full-Waveform Inversion (FWI)



Figure: Xukai Shen, "Salt model building at Atlantis with Full Waveform Inversion", SEG 2017

Sharp interfaces require more high frequencies



Sharp interfaces require more high frequencies



Field data has limited bandwidth



Field data has limited bandwidth



Field data has limited bandwidth



Relative FWI cost



Relative FWI cost



Instead of treating all areas the same ...



Figure: Xukai Shen, "Salt model building at Atlantis with Full Waveform Inversion", SEG 2017

Treat salt as a cohesive body



Figure: Xukai Shen, "Salt model building at Atlantis with Full Waveform Inversion", SEG 2017

How do we keep track of these sharp boundaries?
Track every point on the salt boundary?



Figure: Xukai Shen, "Salt model building at Atlantis with Full Waveform Inversion", SEG 2017

Drawback: Distributing points is not intuitive



Drawback: Sharp corners become tricky



Drawback: Merging/separating bodies is difficult



I am going to use level sets

I am going to use level sets

What are level sets?





Implicit surface











Level set











Level set







Implicit surface



Level set

Low frequency update



Implicit surface









How do we update the level set so that it becomes like the **real salt** ?

How do we update the level set so that it becomes like the real salt ?



Typical FWI:

$$||F(m) - d_{obs}||_{2}^{2}$$

Typical FWI:

 $\|F(m)-d_{obs}\|_2^2$ L2 Norm

Typical FWI:

 $\|F(m) - d_{obs}\|_{2}^{2}$

Acoustic wavespeed model



Typical FWI:



Synthetic data modeling

Typical FWI:



Observed acoustic data

Typical FWI:



Data residual

Typical FWI:

$$\|F(m)-d_{obs}\|_2^2$$

First derivative = Gradient

Typical FWI:

$$\|F(m)-d_{obs}\|_2^2$$

First derivative = Gradient

Second derivative = Hessian

Typical FWI:

$$\|F(m)-d_{obs}\|_2^2$$

First derivative = Gradient

Second derivative = Hessian



Level set FWI:

$$\|F(m(\phi,b)) - d_{obs}\|_{2}^{2}$$

$m(\phi,b)=H(\phi)(c_s-b)+b$

$m(\phi,b)=H(\phi)(c_s-b)+b$ **Implicit surface**





(Approximate) Heaviside function $m(\phi,b)=H(\phi)(c_s-b)+b$ Salt body overlay **Background velocity**
Derivation: New model space

 $m(\phi,b)=H(\phi)(c_s-b)+b$ **Background velocity** Full acoustic velocity Salt body overlay









Isn't this new model space **twice as big** now?



Yes, more model parameters



Yes, more model parameters But we can use less!

Build implicit surface with Radial Basis Functions (RBFs)



Build implicit surface with Radial Basis Functions (RBFs)











value surface Implicit





Do RBFs help improve the inversion outcome?

First-order descent is okay sometimes

$\triangle m = -g$

...But Newton's method allows us to converge faster



...But Newton's method allows us to converge faster



...But Newton's method allows us to converge faster









Smaller system solves faster!



INITIAL MODEL



98

TRUE MODEL







DATA RESIDUAL NORM



MODEL RESIDUAL NORM



Search direction inversion is better! $\triangle m = -H^{-1}g$



Is there any way we can include human input into our inversion?






















Wait can we make changes inside the salt, or only along the boundaries?



 $\delta(\phi)(c_s-b)$



 $\hat{\delta}(\phi, G)(c_s - b)$

Expand the gradient footprint



Expand the gradient footprint



Expand the gradient footprint



How much do expanded gradients and expert guidance **actually help**?

Fully guided inversion



Partially guided inversion



Unguided inversion



INITIAL MODEL



TRUE MODEL











DATA NORM



MODEL NORM



How well does any of this work on **real data**?

Application to 3D field data

Provided by Shell Exploration & Production Company



Application to 3D field data

Provided by Shell Exploration & Production Company

OBN (ocean bottom-node) survey (2010)





Application to 3D field data

Provided by Shell Exploration & Production Company

OBN (ocean bottom-node) survey (2010)

Gulf of Mexico, offshore Louisiana









Oblique view of survey area



Oblique view of survey area



Oblique view of survey area














STEP 1: Image the data





Reverse-Time Migration (RTM) (Stanford)



Reverse-Time Migration (RTM) (Shell)



Reverse-Time Migration (RTM) (Stanford)



Reverse-Time Migration (RTM) (Shell)



Reverse-Time Migration (RTM) (Stanford)



Reverse-Time Migration (RTM) (Shell)



Reverse-Time Migration (RTM) (**Stanford**)



Reverse-Time Migration (RTM) (Shell)



STEP 2: Run inversion

3D inversion results

- Parameterized salt boundary using radial basis functions.
- Inner-loop inversion used Gauss-Newton Hessian.
- Alternated updating between background velocity and level set (salt boundary).
- 77 nodes used.

Nodes used for RTM



Nodes used for inversion



for *i* in (1,*N*) do $d_{syn}(i) = F(\phi_i, \rho_{i-1})$ $\triangle d_i = d_{obs} - d_{syn}(i)$ $g_i = D^T B^T \triangle d_i$ if EvenNumberedIteration then $\triangle \lambda_i = \mathbf{CGHessianInv}(g_i)$ $\triangle \phi_i = D(\triangle \lambda_i)$ $\triangle b_i = 0$ $\alpha = \mathbf{linesearch}(\triangle \phi_i)$ $\beta = 0$

else

 $\Delta \phi_i = 0$ $\Delta b_i = \mathbf{CGHessianInv}(g_i)$ $\alpha = 0$ $\beta = \mathbf{linesearch}(\Delta b_i)$

end if

$$\phi_i = \phi_{i-1} - \alpha \cdot \bigtriangleup \phi_i$$

$$b_i = b_{i-1} - \beta \cdot \bigtriangleup b_i$$

end for
Return $m(\lambda N, b_N)$

Implicit surface



for *i* in (1,*N*) do $d_{syn}(i) = F(\phi_i, \rho_{i-1})$ $\Delta d_i = d_{obs} - d_{syn}(i)$ $g_i = D^T B^T \Delta d_i$ if EvenNumberedIteration then $\Delta \lambda_i = \mathbf{CGHessianInv}(g_i)$ $\Delta \phi_i = D(\Delta \lambda_i)$ $\Delta b_i = 0$ $\alpha = \mathbf{linesearch}(\Delta \phi_i)$ $\beta = 0$

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end for
Return $m(\lambda N, b_N)$

Implicit surface



for *i* in (1,*N*) do $d_{syn}(i) = F(\phi_i, b_{i-1})$ $\triangle d_i = d_{obs} - d_{syn}(i)$ $g_i = D^T B^T \triangle d_i$ if EvenNumberedIteration then $\triangle \lambda_i = CGHessianInv(g_i)$ $\triangle \phi_i = D(\triangle \lambda_i)$ $\triangle b_i = 0$ $\alpha = linesearch(\triangle \phi_i)$ $\beta = 0$

else

 $\Delta \phi_i = 0$ $\Delta b_i = \mathbf{CGHessianInv}(g_i)$ $\alpha = 0$ $\beta = \mathbf{linesearch}(\Delta b_i)$

end if

$$\phi_i = \phi_{i-1} - \alpha \cdot \bigtriangleup \phi_i$$

$$b_i = b_{i-1} - \beta \cdot \bigtriangleup b_i$$

end for
Return $m(\lambda N, b_N)$

Background velocity model



for i in (1,N) do $d_{syn}(i) = F(\phi_i, b_{i-1})$ $\Delta d_i = d_{obs} - d_{syn}(i)$ $g_i = D^T B^T \Delta d_i$ if EvenNumberedIteration then $\Delta \lambda_i = CGHessianInv(g_i)$ $\Delta \phi_i = D(\Delta \lambda_i)$ $\Delta b_i = 0$ $\alpha = linesearch(\Delta \phi_i)$ $\beta = 0$

else

 $\Delta \phi_i = 0$ $\Delta b_i = \mathbf{CGHessianInv}(g_i)$ $\alpha = 0$ $\beta = \mathbf{linesearch}(\Delta b_i)$

end if

$$\phi_i = \phi_{i-1} - \alpha \cdot \bigtriangleup \phi_i$$

$$b_i = b_{i-1} - \beta \cdot \bigtriangleup b_i$$

end for
Return $m(\lambda N, b_N)$

Synthetic modeled data





$$\Delta b_i = \mathbf{CGHessianInv}(g_i)$$

$$\alpha = 0$$

$$\beta = \mathbf{linesearch}(\Delta b_i)$$

end if

$\phi_i = \phi_{i-1} - \alpha \cdot \bigtriangleup \phi_i$ $b_i = b_{i-1} - \beta \cdot \bigtriangleup b_i$ end for Return $m(\lambda N, b_N)$

Data residual



for
$$i$$
 in $(1,N)$ do
 $d_{syn}(i) = F(\phi_i, b_{i-1})$
 $\Delta d_i = d_{obs} - d_{syn}(i)$
 $g_i = D^T B^T \Delta d_i$
if EvenNumberedIteration then
 $\Delta \lambda_i = CGHessianInv(g_i)$
 $\Delta \phi_i = D(\Delta \lambda_i)$
 $\Delta b_i = 0$
 $\alpha = linesearch(\Delta \phi_i)$
 $\beta = 0$

else

$$\Delta \phi_i = 0$$

$$\Delta b_i = \mathbf{CGHessianInv}(g_i)$$

$$\alpha = 0$$

$$\beta = \mathbf{linesearch}(\Delta b_i)$$

end if

$$\phi_i = \phi_{i-1} - \alpha \cdot \bigtriangleup \phi_i$$

$$b_i = b_{i-1} - \beta \cdot \bigtriangleup b_i$$

end for
Return $m(\lambda N, b_N)$

Gradient



for *i* in (1,*N*) do $d_{syn}(i) = F(\phi_i, b_{i-1})$ $\triangle d_i = d_{obs} - d_{syn}(i)$ $g_i = D^T B^T \triangle d_i$ if EvenNumberedIteration then $\Delta \lambda_i = CGHessianInv(g_i)$ $\Delta \phi_i = D(\Delta \lambda_i)$ $\Delta b_i = 0$ $\alpha = linesearch(\Delta \phi_i)$ $\beta = 0$

else

$$\Delta \phi_i = 0$$

$$\Delta b_i = \mathbf{CGHessianInv}(g_i)$$

$$\alpha = 0$$

$$\beta = \mathbf{linesearch}(\Delta b_i)$$

end if

$$\phi_i = \phi_{i-1} - \alpha \cdot \bigtriangleup \phi_i$$

$$b_i = b_{i-1} - \beta \cdot \bigtriangleup b_i$$

end for
Return $m(\lambda N, b_N)$

Search direction: Implicit surface



for i in (1,N) do $d_{\rm syn}(i) = \mathcal{F}(\phi_i, b_{i-1})$ $\triangle d_i = d_{\rm obs} - d_{\rm syn}(i)$ $q_i = D^T B^T \triangle d_i$ if EvenNumberedIteration then $\Delta \lambda_i = \mathbf{CGHessianInv}(q_i)$ $\triangle \phi_i = \mathcal{D}(\triangle \lambda_i)$ $\Delta b_i = 0$ $\alpha =$ **linesearch** $(\triangle \phi_i)$ $\beta = 0$ else

 $\Delta \phi_i = 0$ $\Delta b_i = \mathbf{CGHessianInv}(g_i)$ $\alpha = 0$ $\beta = \mathbf{linesearch}(\Delta b_i)$ and if

end if

$$\phi_i = \phi_{i-1} - \alpha \cdot \bigtriangleup \phi_i$$

$$b_i = b_{i-1} - \beta \cdot \bigtriangleup b_i$$

end for

Return $m(\lambda N, b_N)$

Search direction: Background velocity



Implicit surface iteration=0 X [m] 0.8 Magnitude Z [m] 0.8

Implicit surface iteration=1



Implicit surface iteration=5 X [m] 48800 49200 49600 50000 50400









Implicit surface iteration=30



Implicit surface iteration=35





Velocity model iteration=1


Velocity model iteration=5



Velocity model iteration=20 X [m] Velocity[km/s] Z [m] က

Velocity model iteration=30 X [m] Velocity[km/s] Z [m] က

Velocity model iteration=35 X [m] Velocity[km/s] Z [m] က















TOTAL OBJECTIVE FUNCTION



Normalized objective function

TOTAL OBJECTIVE FUNCTION



SALT COMPONENT OF OBJECTIVE FUNCTION



SALT COMPONENT OF OBJECTIVE FUNCTION







STEP 3: Compare new & old RTM images































AFTER SALT + BACKGROUND UPDATES



Conclusions

- Level sets can be used to track sharp salt boundaries in a velocity model inversion context.
- The implicit surface can be sparsely represented, making inversion of the Hessian more computationally feasible.
- The implicit surface offers an elegant means of including expert guidance into the inversion workflow, and can hasten convergence.
- The full method can be used on 3D datasets to find improved salt models, even with inclusions.
STANDARD FWI

SHAPE OPTIMIZATION

