



Rice Data Science Conference 2018

Affordable and Fast Geosteering Inversion Using A Physics-Driven Deep Learning Network

Yuchen Jin, Qiuyang Shen, Xuqing Wu and Jiefu Chen.

University of Houston.

Yueqin Huang.

Cyentech Consulting LLC.



October 8, 2018



Outline

Introduction

Proposed
Method

Results

Reference

Ack.

Q&A

1 Introduction

- Background
- Problem
- Challenge

2 Proposed Method

- Network Structure
- Back Propagation
- Advantages

3 Results

- Example
- Numerical Tests

4 Reference

5 Acknowledgment

6 Q&A



Outline

- 1 **Introduction**
 - Background
 - Problem
 - Challenge
- 2 **Proposed Method**
 - Network Structure
 - Back Propagation
 - Advantages
- 3 **Results**
 - Example
 - Numerical Tests
- 4 **Reference**
- 5 **Acknowledgment**
- 6 **Q&A**

Introduction

Background
Problem
Challenge

Proposed Method

Results

Reference

Ack.

Q&A



Introduction

Background

Introduction

Background

Problem

Challenge

Proposed Method

Results

Reference

Ack.

Q&A

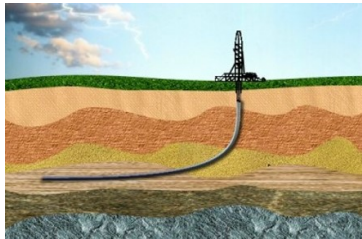


Figure 1: The schema of directional drilling. (www.amerexco.com)

- Geosteering is a key technique in directional drilling.
 - The sensors on drilling tool could collect electromagnetic data.
 - The drilling angle would be adjusted by analyzing collected data.
- Logging and drilling need to be synchronous.
- Two methods for logging.



Introduction

Background

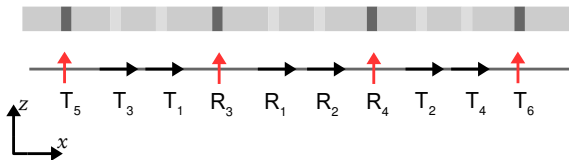


Figure 2: FWI logging tool with antennas.

- The drilling tool has antennas in different directions.
- T represents transmitting antennas, and R represents receiving antennas.
- The collected data for each receiver is a combination of the reflected transmitting signals.



Introduction

Background

Introduction

Background

Problem

Challenge

Proposed
Method

Results

Reference

Ack.

Q&A

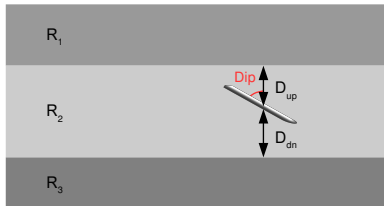


Figure 3: Directional drilling schema for an example of 3-layer model.

- The earth model are formulated by geophysical parameters.
- R represents resistivities, D_{up} and D_{dn} are boundaries, and Dip is the dip angle.
- The observed measurements are collected by the receiving antennas.



Introduction

Background

Introduction

Background

Problem

Challenge

Proposed Method

Results

Reference

Ack.

Q&A

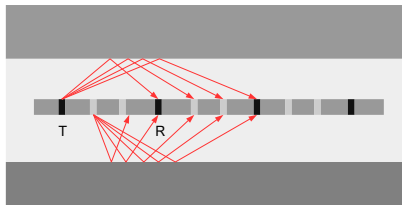


Figure 4: The wave propagation during drilling.

- The transmitted EM signal would be reflected when meeting the boundaries of different media.
- The received signal for each R is a combination of different reflected waves from different transmitters.



Introduction

Problem

Geosteering Inverse Problem

$$\begin{aligned}\hat{\mathbf{x}} &= \arg \min_{\mathbf{x}} \mathcal{L}(\mathbf{x}) \\ &= \arg \min_{\mathbf{x}} \|\mathbf{y} - \mathcal{F}(\mathbf{x})\|_2^2 + \lambda \mathcal{R}(\mathbf{x}).\end{aligned}\tag{1}$$

$$\frac{\partial \mathcal{L}}{\partial \mathbf{x}} = 2(\mathbf{y} - \mathcal{F}(\mathbf{x})) \frac{\partial \mathcal{F}}{\partial \mathbf{x}} + \lambda \frac{\partial \mathcal{R}}{\partial \mathbf{x}}.\tag{2}$$

- In (1), the electromagnetic forward model could be regarded as a function \mathcal{F} which accepts the earth model and produces synthetic measurements. \mathcal{R} is a regularization term.
- (2) is usually used in deterministic optimization [1, 2]. The gradient $\frac{\partial \mathcal{F}}{\partial \mathbf{x}}$ is a *Jacobian* matrix which could be numerically calculated.



Introduction

Challenge

Introduction

Background

Problem

Challenge

Proposed
Method

Results

Reference

Ack.

Q&A

- Two methods for logging.

Table 1: Different logging methods.

	On ground	Underground
Data Amount	Inadequate	Adequate
Computation	Fast	Slow
Memory	Large	Small

- On ground method.
 - Data is not enough but hardware is powerful.
 - Use optimization method.
- Underground method.
 - All data is available but hardware is limited.
 - Use lookup table.



Introduction

Challenge

Introduction

Background

Problem

Challenge

Proposed Method

Results

Reference

Ack.

Q&A

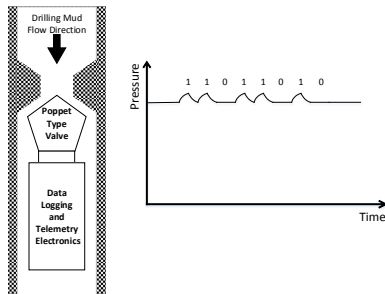


Figure 5: Positive Pulse Pressure Wave Generator and Corresponding Pressure Waveform with Encoded Digital Data. [3]

- The collected data need to be transmitted back to the ground by pressure wave.
- The communication rate would be a bottle neck.



Introduction

Challenge

Introduction

Background

Problem

Challenge

Proposed Method

Results

Reference

Ack.

Q&A

0x0000: A=0, B=0, C=0	↔	0x0000: F(0, 0, 0)
0x0001: A=0, B=0, C=1	↔	0x0001: F(0, 0, 1)
0x0002: A=0, B=0, C=2	↔	0x0002: F(0, 0, 2)
...		...
0x0013: A=0, B=0, C=19	↔	0x0013: F(0, 0, 19)
0x0014: A=0, B=1, C=0	↔	0x0014: F(0, 1, 0)
0x0015: A=0, B=1, C=1	↔	0x0015: F(0, 1, 1)
...		...
0x018F: A=0, B=19, C=19	↔	0x018F: F(0, 19, 19)
0x0190: A=1, B=0, C=0	↔	0x0190: F(1, 0, 0)
...		...
0x1F3F: A=19, B=19, C=19	↔	0x1F3F: F(19, 19, 19)

Table X

Table Y

Figure 6: Lookup table method for fast estimation of the inversion.

- Use the best-matched sample in the table to estimate a coarse solution.
- Drawbacks:
 - Large memory consumption.
 - Samples are extremely coarse.



Outline

Introduction

**Proposed
Method**

Network Structure
Back Propagation
Advantages

Results

Reference

Ack.

Q&A

1 Introduction

- Background
- Problem
- Challenge

2 Proposed Method

- Network Structure
- Back Propagation
- Advantages

3 Results

- Example
- Numerical Tests

4 Reference

5 Acknowledgment

6 Q&A



Proposed Method

Network Structure

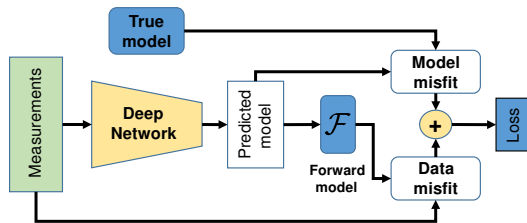


Figure 7: The deep physics-driven CNN structure.

- The deep network is a 1D network which is adapted from VGG16 model. The model is trained by Adam optimizer [4].
- Each convolutional layer composes of a convolution, an instance normalization [5] and a PReLU activation [6].
- The loss function of the network includes a model misfit ($\|\mathbf{x} - \hat{\mathbf{x}}\|$) and a data misfit ($\|\mathbf{y} - \mathcal{F}(\hat{\mathbf{x}})\|$).



Proposed Method

Back Propagation

Introduction

Proposed Method

Network Structure

Back Propagation

Advantages

Results

Reference

Ack.

Q&A

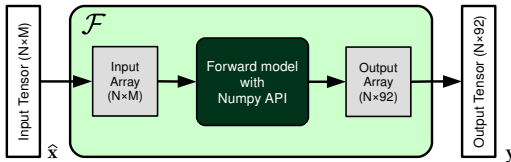


Figure 8: The implement of the forward model.

- The forward model function is highly nonlinear.
- It accepts the earth model parameter ($1 \times M$ vector) and produces the synthetic measurements (1×92 vector).
- We use N to represent N samples.



Proposed Method

Back Propagation

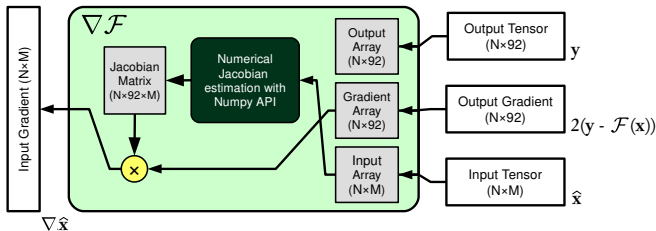


Figure 9: The implement of the forward model.

- The back-propagation only uses the current synthetic input of the forward model ($\hat{\mathbf{x}}$) and the gradient from the next layer ($2(\mathbf{y} - \mathcal{F}(\mathbf{x}))$).
- The gradient would be back-propagated to the previous layer in the deep network.



Proposed Method

Advantages

Introduction

Proposed
Method

Network Structure
Back Propagation

Advantages

Results

Reference

Ack.

Q&A

- The network could be deployed for underground method.
 - The network is totally **feed-forward** and only requires **light computation** (about 0.3s for 80 points). The lookup table is slower (about 60s) while the optimization method is much slower (about 400s).
 - The network has **a small data size** (lower than 30MB) compared to a lookup table (about 1.6GB), which requires **lower memory consumption**.
- The network could make use of **all data** by taking advantage of underground method, while the optimization method could not.
- The network could get a far more **accurate prediction** compared to lookup table.
- The **computational cost** of the network **would not increase** with the data amount.



Outline

Introduction

Proposed
Method

Results

Example
Numerical Tests

Reference

Ack.

Q&A

1 Introduction

- Background
- Problem
- Challenge

2 Proposed Method

- Network Structure
- Back Propagation
- Advantages

3 Results

- Example
- Numerical Tests

4 Reference

5 Acknowledgment

6 Q&A



Results

Example: 3-layer model inversion

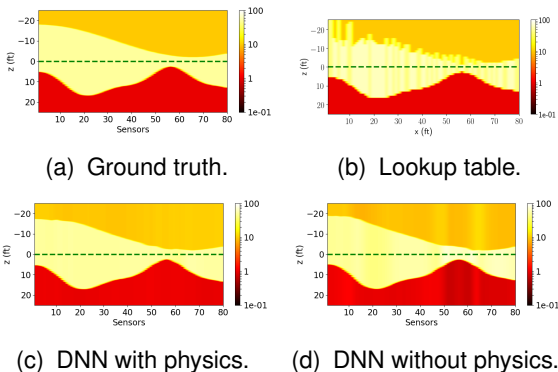


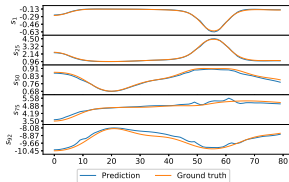
Figure 10: The result of an example.

- The results show the comparison of the predicted earth models.
- The proposed network achieves better resistivity prediction compared to that of the conventional data-driven network.

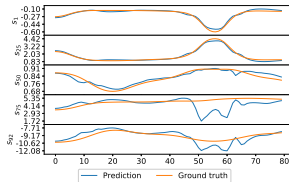


Results

Example: 3-layer model inversion



(a) With physics engine.



(b) Without physics engine.

Figure 11: The result of an example.

- We select some curves which show that the physics-driven network could achieve a better curve fitness.



Results

Numerical Tests

Introduction

Proposed
Method

Results

Example

Numerical Tests

Reference

Ack.

Q&A

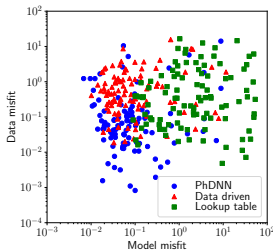


Figure 12: The numerical tests over compared methods.

- We generated 100 examples earth models like the shown one.
- The test over the 100 examples show that compared to the data-driven network, the proposed one could achieve the same model misfit but a better data misfit.



Outline

Introduction

Proposed
Method

Results

Reference

Ack.

Q&A

1 Introduction

- Background
- Problem
- Challenge

2 Proposed Method

- Network Structure
- Back Propagation
- Advantages

3 Results

- Example
- Numerical Tests

4 Reference

5 Acknowledgment

6 Q&A



Reference I

Introduction

Proposed
Method

Results

Reference

Ack.

Q&A



K. Levenberg, “A method for the solution of certain non-linear problems in least squares,” *Quarterly of applied mathematics*, vol. 2, no. 2, pp. 164–168, 1944.



D. W. Marquardt, “An algorithm for least-squares estimation of nonlinear parameters,” *Journal of the society for Industrial and Applied Mathematics*, vol. 11, no. 2, pp. 431–441, 1963.



N. G. Franconi, A. P. Bungler, E. Sejdi, and M. H. Mickle, “Wireless communication in oil and gas wells,” *Energy Technology*, vol. 2, no. 12, pp. 996–1005.



D. P. Kingma and J. Ba, “Adam: A method for stochastic optimization,” *arXiv preprint arXiv:1412.6980*, 2014.



Reference II

Introduction

Proposed
Method

Results

Reference

Ack.

Q&A



D. Ulyanov, A. Vedaldi, and V. Lempitsky, “Instance normalization: The missing ingredient for fast stylization. corr (2016),” *arXiv preprint arXiv:1607.08022*, 2016.



K. He, X. Zhang, S. Ren, and J. Sun, “Delving deep into rectifiers: Surpassing human-level performance on imagenet classification,” in *Proceedings of the IEEE international conference on computer vision*, 2015, pp. 1026–1034.



Outline

Introduction

Proposed
Method

Results

Reference

Ack.

Q&A

1 Introduction

- Background
- Problem
- Challenge

2 Proposed Method

- Network Structure
- Back Propagation
- Advantages

3 Results

- Example
- Numerical Tests

4 Reference

5 Acknowledgment

6 Q&A



Acknowledgment

Introduction

Proposed
Method

Results

Reference

Ack.

Q&A

This material is based upon work supported by the U.S. Department of Energy, Office of Science, and Office of Advanced Science Computing Research, under Award Numbers DE-SC0017033.



Outline

Introduction

Proposed
Method

Results

Reference

Ack.

Q&A

1 Introduction

- Background
- Problem
- Challenge

2 Proposed Method

- Network Structure
- Back Propagation
- Advantages

3 Results

- Example
- Numerical Tests

4 Reference

5 Acknowledgment

6 Q&A



Q&A

Introduction

Proposed
Method

Results

Reference

Ack.

Q&A

Thanks!