Open-source landscape for 3D CSEM modelling

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ABSTRACT

Large-scale modelling of three-dimensional (3D) controlled-source electromagnetic (CSEM) responses used to be feasible only for large companies and research consortia. However, this has changed over the last few years, and today there exists a selection of different open-source codes which are up to the task. We have a closer look at four different ones, where in all cases at least the user-facing functionality is written in Python. For the numerical comparison we choose three models, a layered background, ones on its own and ones containing three resistive blocks, and Marlim R3D, a complex, anisotropic, real-world and open-source resistivity model. The analysis includes three different mesh-types, simple tensor meshes, octree meshes, and unstructured tetrahedral meshes. Two of the codes use finite volumes and the other two use finite elements. The comparison shows that all four codes are able to compute the different models to sufficient precision. The biggest difference between codes is actually the discretization and the ease of creating a suitable mesh, particularly as that part often takes much more time than the actual computation. The required runtime and memory varies greatly between the codes. However, these depend mainly on the underlying solver, and not on the actual CSEM codes. The collaboration of four code maintainer trying to achieve the same task brought in the end all four codes a significant step further. We hope that these results may be useful for the entire CSEM community at large, and we invite and encourage the community to make more code, modelling scripts, and results publicly available. All our scripts to reproduce the shown results are open-source.

 \Downarrow \Downarrow List of things ToDo, Notes, etc \Downarrow \Downarrow

- This version is quite different from the previous you revised. However, from now on we do not expect too many changes. To make it easier for everyone to see the new changes please make sure that from now on "Track Changes" is always in Overleaf.
- Notes on orthography: I settled on discretize with a «z». My dictionary says that discretize is AE and discretise is BE, but that «z» is also used in BE in mathematical contexts. Is that fine or any other opinions?
- We probably should be careful to not mention the actual code names too often. E.g., I removed them from the abstract.
- I tried to avoid double reference. E.g., SciPy, MUMPS, pyGIMLi: I referenced them the first time they are mentioned, and not afterwards. Current exceptions: Miensopust et al., 2013, is cited twice.
- Please let me know if you think the order of authors should be different. The last thing we want in this collaboration is that someone feels unhappy about that.
- Everyone: Please ensure the info in the tables is correct:
 - 1. machine info;
 - 2. runtime;
 - 3. memory;
 - 4. nproc;
 - 5. dof.

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- runtime Should only include the wall time (or elapsed real time, https://en.wikipedia.org/wiki/Elapsed_real_time) of solving the SLE, for ALL frequencies (in emg3d some frequencies are slower than others, but in any case, we report the sum of all of them); any pre-/postprocessing such as mesh generation or model interpolation can be ignored.
- memory It should be the maximum memory increase when solving the SLE (again, ignoring any pre-/postprocessing). Again, of all frequencies. In emg3d some frequencies require more RAM than others (more iterations), but we only report the "worst", the heaviest consumer.
- nproc Not sure we reached agreement on Slack, but I took no everything in here (threads and (virtual) processes); please note here if you think it should be different.
- dof Similarly, not sure we reached agreement on Slack. I put it here now for complex value, hence halving the dof of custEM. Again, please write here if we should change it.

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INTRODUCTION

Controlled-source electromagnetic (CSEM) measurements are a frequently applied method in various geophysical exploration fields, such as geothermal, groundwater, oil and gas, mining, civil engineering, or geo-hazards. Modelling these electromagnetic fields is therefore of great interest to design survey layouts, to understand the measured data, and for inversion purposes. Publications regarding three-dimensional (3D) modelling in electromagnetic methods started to appear as early as the 1970's and 1980's. These early publications were integral equation (IE) methods, having an anomaly embedded within a layered medium, mostly for loop-loop type transient EM measurements (Raiche, 1974; Hohmann, 1975; Das and Verma, 1982; Newman et al., 1986) and magnetotelluric (MT) measurements (Wannamaker et al., 1984). Ward and Hohmann (1988) assemble many of these solutions in Electromagnetic Theory for Geophysical Applications, which is widely viewed as an authoritative publication on electromagnetic geophysics.

In the 1990's, computer became sufficiently powerful that 3D modelling gained traction, and in 1995 the first International Symposium on Three-Dimensional Electromagnetics took place. This symposium resulted eventually in the book *Three-Dimensional Electromagnetics* by the SEG (Oristaglio and Spies, 1999), and another book by Wannamaker and Zhdanov (2002) with the exactly same title came out only three years later. Often cited publications from that time are Mackie et al. (1994) for 3D MT computation; Druskin and Knizhnerman (1994) for frequency- and time-domain modelling using a Yee grid and a global Krylov subspace approximation; and Alumbaugh et al. (1996); Newman and Alumbaugh (1997) for low-to-high frequency computation on massively parallel computers.

The continuous improvement of computing power and the CSEM boom in the early 2000's in the hydrocarbon industry led to a wealth of developed numerical solutions and according publications. The most common applied methods to solve Maxwell's equation are the IE method (Raiche, 1974; Hursán and Zhdanov, 2002; Zhdanov et al., 2006; Tehrani and Slob, 2010; Kruglyakov et al., 2016; Kruglyakov and Bloshanskaya, 2017) and different variations of the differential equation (DE) method, such as finite differences (FD) (Wang and Hohmann, 1993; Mackie et al., 1994; Druskin and Knizhnerman, 1994; Streich, 2009; Sommer et al., 2013), finite elements (FE) (Commer and Newman, 2004; Schwarzbach et al., 2011; da Silva et al., 2012; Grayver et al., 2013; Puzyrev et al., 2013; Zhang and Key, 2016), and finite volumes (FV) (Madsen and Ziolkowski, 1990; Haber and Ascher, 2001; Clemens and Weiland, 2001; Jahandari and Farquharson, 2014). There are also many different types of discretization, where the most common ones are regular grids (Cartesian, rectilinear), mostly using a Yee grid (Yee, 1966) or a Lebedev grid (Lebedev, 1964), but also unstructured tetrahedral grids (Zhang and Key, 2016; Cai et al., 2017), hexagonal meshes (Cai et al., 2014), or octree meshes (Haber and Heldmann, 2007).

Very well written overviews about the different approaches to 3D EM modelling are given by Avdeev (2005) and Börner (2010). But there was also a tremendous publications output with regards to 3D EM modelling in the last 10-15 years, at least partly driven by the ever increasing computing power. One reason why there are so many publications about this topic results from the variety of techniques to solve the systems of linear equations (SLE). They can be distinguished between direct solvers (Streich, 2009; Chung et al., 2014; Jaysaval et al., 2014; Grayver and Kolev, 2015; Oh et al., 2015; Wang et al., 2018), indirect solvers (Jaysaval et al., 2015), or a combination of both, so-called hybrid solvers (Liu et al.,

2018). The solvers often use preconditioners such as the multigrid method (Aruliah and Ascher, 2002; Jaysaval et al., 2016).

Many of the advancements made in the EM modelling community over the past decades have required that authors develop new implementations from scratch. These codes often provided the research group or company with a competitive advantage for a time, and thus the source codes were often kept internal. In some cases, executables have been made available for academic purposes upon request or to sponsoring consortium members. As the field continues to mature, advancements become more incremental, and particularly in an applied field, many advancements are driven by new use-cases and applications that were not considered by the original authors. In the aforementioned review on EM modelling and inversion Dmitry Avdeev concludes with the following statement: « The most important challenge that faces the EM community today is to convince software developers to put their 3-D EM forward and inverse solutions into the public domain, at least after some time. This would have a strong impact on the whole subject and the developers would benefit from feedback regarding the real needs of the end-users, Further, Oldenburg et al. (2019) argue that an open-source paradigm has the potential to accelerate multidisciplinary research by encouraging the development of modular, interoperable tools that are supported by a community of researchers.

It is becoming more common for researchers in many domains of science to release sourcecode with an open license that allows use and modification (e.g., see the Open Source Initiative approved licenses: opensource.org/licenses). This is an important step for improving reproducibility of research, «to provide the means by which the reader can verify the validity of the results and make use of them in further research» (Broggini et al., 2017). Going a step beyond releasing open-source software, many groups adopt an open model of development where code is hosted and versioned in an online repository, all changes are public, and users can engage by submitting and track issues. Community oriented projects further engage by encouraging pull-requests, which are suggested changes to the code. Successful, well-maintained projects often have unit-testing and continuous integration that runs those tests with any changes to the code. Additionally, documentation that includes examples and tutorials is an important component for on-boarding new users and contributors. As a result, in many areas of the geosciences, we are seeing a shift away from a one-way distribution of (open-source) code towards building global communities around open projects. Other notable Python projects with an open model of development within the same realm as the codes under considerations are pyGIMLi (Rücker et al., 2017), Fatiando (Uieda, 2018), GemPy (de la Varga et al., 2019), and PyVista (Sullivan and Kaszynski, 2019).

We discuss the topic of open-source developments with respect to 3D CSEM modelling. Even though it comprises still the minority of developments, the open-source landscape in this field of research changed in the last five years quite dramatically. Previously, there existed only closed-source codes owned by companies and consortia, or individual projects that were only available directly from the authors upon request. These codes often came without proper documentation. But more importantly, they also often came without a proper license, which essentially means that they are not open source (no license means legally speaking that, in most countries of the world, all rights are reserved by the author; see, for instance, the *Berne Convention*). We introduce and compare four recent open-source projects with a focus on 3D CSEM modelling. All presented codes are in the Python ecosystem and use either the FV method on structured grids or the FE method on unstructured

tetrahedral meshes.

Furthermore, we deal with the topic of verification. Analytical and semi-analytical solutions only exist for simple halfspace or layered-Earth models, which served mostly to verify new codes. Beyond these simple models, the only objective possibility to ensure the accuracy of solutions is by comparing results from different modellers. If different discretizations and implementations of Maxwell's equations yield the same result, it gives confidence in their accuracy. Miensopust et al. (2013) presents a review of two workshops dealing with the verification of magnetotelluric forward and inversion codes, but we are not aware of any comparable study or benchmark suite for CSEM data. This is, to the best of our knowledge, the first comparison exercise for CSEM codes. We hope our efforts help to ensure the reliability of simulations for any new or existing, open-source or closed-source 3D CSEM project.

We simulate EM fields for a layered background model with vertical transverse isotropy, with and without three resistive blocks, as well as for the complex marine Marlim R3D model. These three models as well as the corresponding results from four different codes provide a benchmark for new (and existing) codes to be compared to and validated with. First we introduce the codes under consideration, and present afterwards the considered benchmark cases in detail together with the modelling results of our four codes in terms of accuracy and computational performance. Beyond that, we extensively discuss important points that control the performance and suitability of our FV and FE codes, including considerations about the mesh design and the choice of solvers. We conclude with a discussion and conclusions, and a motivation for the EM community at large to not only continue to extend the landscape of open-source codes but to also create a landscape of open-source benchmark models.

Ones were ready check if we should introduce Maxwell's equations or not. Miensopust et al., 2013, for instance, do not touch on any equation.

CODES

The four codes under consideration are, in alphabetical order, custEM (Rochlitz et al., 2019), emg3d (Werthmüller et al., 2019), PETGEM (Castillo-Reyes et al., 2018, 2019), and SimPEG (Cockett et al., 2015; Heagy et al., 2017). All four codes have their user-facing routines written in Python, and all of them make heavy use of NumPy (van der Walt et al., 2011) and SciPy (Virtanen et al., 2020). The four of them are not just open-source but follow the open model of development, meaning that they come with both, an open-source license and an online-hosted version-control system with tracking possibilities (raising issues, filing pull requests). All developments comprise an extensive online documentation with many examples and have continuous integration to some degree. Newer package-management systems such as conda, docker, or pip significantly supported us to make our codes easily available and installable on any of the major operating system without any user-side compilations. Each one can be downloaded and installed with a single command.

In the following, we provide a quick overview of the codes. It is, however, beyond the scope of this article to go into every detail of the different modellers, and we refer to their documentations for more details. An overview comparison of the different codes is given in Table 1. All codes have in common that they solve Maxwell's equation in its differential

[DW]: I guess this statement is currently a bit of a stretch for PETGEM, correct Octavio? form (DE) under the quasi-static or diffusive approximation, hence neglecting displacement currents, which is a common approximation for the low frequency range commonly applied in CSEM. The machines on which the different codes were run are listed in Table 2 together with the responsible operator.

[DW]: I took out «the weak formulation of», as it actually doesn't apply to emg3d. Please make sure that everything stated above («have in common that...») actually applies to your code.

A few clarifying words on abbreviations and definitions: For the boundary conditions (BC) in the comparison table we use the abbreviations PEC and PMC, which stand for perfect electric conductor and perfect magnetic conductor, respectively. Another abbreviation used in the tables is dof for degree of freedom, which is equivalent to the size of the SLE we are solving. Finally, we use *runtime* as the wall time or elapsed real time from start to end of solving the SLE; pre- and post-processing (e.g., mesh generation) is not measured. Note that the actual computation or CPU time is therefore much higher than the reported runtime for the codes that run in parallel. Memory refers to the maximum memory increase at any point of solving the SLE.

custEM

The customisable electromagnetic modelling Python toolbox custEM was developed for simulating arbitrary complex 3D CSEM geometries with a focus on semi-airborne setups, but it supports also land-based, airborne, coastal, and marine environments. Multiple electric or magnetic field or potential finite-element approaches were implemented as total or secondary field formulations. The finite-element kernel, including higher order basis functions and parallelisation, relies on the FEniCS project (Logg et al., 2012; Langtangen et al., 2016). The resulting SLEs are solved with MUMPS, which is a very robust but memory consuming choice. Primary field solutions are supplied by the COMET package (Skibbe et al., 2020).

The toolbox considers generally anisotropic petrophysical properties. Even though changes of the conductivity is mainly of interest for CSEM modelling, the electric permittivity and magnetic permeability can be taken into account using the preferred electric field approach on Nédélec elements. Recently, induced polarisation parameters in frequency-

	custEM	emg3d	PETGEM	SimPEG
Home	custem.rtfd.io	empymod.github.io	petgem.bsc.es	simpeg.xyz
License	GPL-3.0	Apache-2.0	GPL-3.0	MIT
Installation	conda	pip; conda	pip	pip; conda
Comp. Dom.	frequency & time	frequency	frequency	frequency & time
Method	FE	FV	FE	FV
Mesh	tetrahedral	rectilinear	tetrahedral	recti- & curvilinear
BC	PEC; PMC	PEC	PEC	PEC; PMC
Solver	MUMPS	emg3d	PETSc; MUMPS	PARDISO; MUMPS

Table 1: Comparison of the four codes under consideration. Note that emg3d is a solver on its own, while the other codes implement third-package solvers such as PETSc (Abhyankar et al., 2018), MUMPS (Amestoy et al., 2001), or PARDISO (Schenk and Gärtner, 2004).

Code	Computer and Operating System	Operator
custEM	PowerEdge R940 (server) - 144 Xeon Gold 6154 CPU @2.666 GHz - ≈ 3 TB DDR4 RAM - Ubuntu 18.04	Raphael Rochlitz
emg3d	Dell Latitude (laptop) - i7-6600U CPU@2.6 GHz x4 - 15.5 GiB RAM - Ubuntu 18.04	Dieter Werthmüller
PETGEM	Marenostrum4 (supercomputer) - Intel Xeon Platinum from Skylake generation; 2 sockets Intel Xeon Platinum 8160 CPU with 24 cores each @2.10GHz for a total of 48 cores per node - 386 GB DDR4 RAM per node - SuSE Linux Enterprise	Octavio Castillo-Reyes
SimPEG	GKE n2-custom (Google cloud) - Intel Cascade Lake, 8 vCPUs - 355 GB RAM - Ubuntu 16.04	Lindsey Heagy

Table 2: List of hardware, software, and operator with which the different codes were run.

Could everyone check if their RAM is GB or GiB?

domain and three methods for simulating time-domain responses were added to custEM. The provided meshing tools are based on TetGen (Si, 2015) and functionalities of pyGIMLi facilitate the generation of tetrahedral meshes including layered-earth geometries with topography or bathymetry and anomalous bodies which are allowed to be connected or to reach the surface.

The custEM toolbox is under steady development and maintenance. Future enhancements comprise adding iterative solution techniques, provided by FEniCS, as well as further functionalities for automatically incorporating intersecting bodies such as folds or faults in meshes. Furthermore, current work is on using custEM for inverse modelling applications.

emg3d

The 3D CSEM code emg3d is a multigrid solver (Fedorenko, 1964) for electromagnetic diffusion following Mulder (2006), with tri-axial electrical anisotropy, isotropic electric permittivity, and isotropic magnetic permeability. The matrix-free solver can be used as main solver, or alternatively as preconditioner for one of the Krylov subspace methods implemented in SciPy. The governing equations are discretized on a staggered grid by the finite-integration technique (Weiland, 1977), which is a finite-volume generalisation of a Yee grid. The code is written completely in Python using the NumPy and SciPy stacks, where the most time-and memory-consuming parts are sped up through jitted (just-in-time compiled) functions using Numba (Lam et al., 2015). The strength of emg3d is the matrix-free multigrid implementation, which is characterised by almost linear scaling both in terms of runtime and memory usage, and it is therefore a solver that uses comparably very little memory.

As such the code is, contrary to the other three, primarily a solver, which solves the

Maxwell's equation for a single frequency and a single, electric source. However, recent developments added functionalities such that emg3d can be used directly as a more general EM modeller too. It features now routines to obtain the magnetic field due to an electric source, to obtain the electric and magnetic fields due to a magnetic source, and also to obtain time-domain responses. The most recent development added the possibility to compute the responses for entire surveys, and also to compute the misfit and the gradient of the misfit function, and emg3d is as such ready to be used in inversion schemes.

For the underlying discretization the Python package discretize is used, which is part of the larger SimPEG ecosystem. Interoperability between SimPEG and emg3d is therefore straightforward.

PETGEM

PETGEM is a parallel code for frequency-domain 3D CSEM data for marine and land surveys. The high-order edge FE method (HEFEM) is used for the discretization of the governing equations in its diffusive form. This technique provides a suitable mechanism to obtain stable numerical solutions as well as a good trade-off between number of dof and computational effort. The current implementation supports up to sixth-order tetrahedral vector basis functions. Moreover, because the HEFEM belongs to the FE family, the unstructured meshes can be used efficiently on complex geometries, e.g., models with topography and bathymetry.

PETGEM permits to locate the source and receivers anywhere in the computational domain (e.g., sediments, seafloor, sea, ground), allowing to analyse the physical environment of the electric responses and how parameters impact them (e.g., frequency, conductivity, dependence on mesh setup, basis order, solver type, among others). Furthermore, PETGEM implements a semi-adaptive mesh strategy (hp mesh refinement) based on physical parameters and on polynomial order to satisfy quality criteria chosen by the user. Nonetheless, only Horizontal Electric Dipole (HED) has been implemented.

For the parallel forward modelling computations, a highly scalable MPI (message passing interface) domain decomposition allows reducing runtimes and the solution of large-scale modelling cases. This strategy is capable of exploiting the parallelism offered by both modest multi-core computers and cutting-edge clusters (e.g., High-Performance Computing architectures).

Based on the current state of the PETGEM project, there are many possibilities to improve or to add additional features. For instance, in the short-term, more modelling routines and support for multi-source set-ups will be implemented. For the long-term, the obvious next step is to move to 3D CSEM data inversion.

SimPEG

SimPEG is a modular toolbox for simulations and gradient based inversions in geophysics. Current functionality includes modelling and inversion capabilities for gravity, magnetics, direct current resistivity, induced polarisation, electromagnetics (time and frequency, controlled and natural sources such as magnetotellurics), and fluid flow (Richards equation).

It is a community driven project that aims to support researchers and practitioners by providing a flexible, extensible framework and to facilitate integration of data sets from a variety of geophysical methods, including joint inversions (Astic et al., 2020), by providing a common interface to each method.

Meshes and finite volume differential operators are implemented in the discretize package, which currently includes tensor, octree, cylindrical, and logically rectangular meshes. Each mesh type inherits from a common structure and uses the same naming conventions for methods and properties. This allows us to decouple the implementation of a discretized partial differential equation from the details of the mesh geometry and therefore we can write a single implementation of discretized partial differential equation (or set of partial differential equations) in SimPEG that will support all mesh types implemented in discretize.

The electromagnetic implementations use a staggered grid finite volume approach where physical properties are discretized at cell centres, fields on cell edges and fluxes on cell faces. There are two different discretization strategies implemented for Maxwell's equations: (I) the EB-formulation, which discretizes the electric field (\vec{e}) on cell edges and the magnetic flux density (\vec{b}) on cell faces, and (II) the HJ-formulation, which discretizes the magnetic field (\vec{h}) on cell edges and the current density (\vec{j}) on cell faces. The physical properties electrical conductivity / resistivity and magnetic permeability are discretized in both cases at cell centres. Having multiple implementations allows for testing that compares results from each approach, as well as the representation of both electrical and magnetic sources on cylindrically symmetric meshes. SimPEG supports variable magnetic permeability and full-tensor anisotropy for the physical properties.

Simple interfaces to various solvers including PARDISO and MUMPS, and also to some implemented in SciPy. For problems with many sources (e.g. airborne EM), Simple contains machinery for domain-decomposition approaches; see for example Fournier et al. (2020).

NUMERICAL VERIFICATION

We computed the responses for three different models to verify that the four 3D CSEM codes yield the same electromagnetic responses and to compare different solver types (FE, FD) and different mesh types (unstructured tetrahedra, tensor, octree) in different scenarios. The first model is an anisotropic layered model, which can be compared to semi-analytical solutions. The layered model serves also as background model for the second verification, where we add three resistive blocks into the subsurface. The final comparison is based on a realistic, anisotropic marine model. This is an open-source model, for which also published data from a commercial code exist.

Layered Model

The layered (1D) model consists of an upper halfspace of air ($\rho_{\rm air} = 10^8 \,\Omega\,{\rm m}$), a 600 m deep water layer ($\rho_{\rm sea} = 0.3 \,\Omega\,{\rm m}$), followed by a 250 m thick, isotropic layer of $1 \,\Omega\,{\rm m}$, a 2.3 km thick, anisotropic layer of $\rho_{\rm h} = 2 \,\Omega\,{\rm m}$ and $\rho_{\rm v} = 4 \,\Omega\,{\rm m}$, and finally a resistive, isotropic basement consisting of a lower halfspace of $1000 \,\Omega\,{\rm m}$. The survey consists of a 200 m long and 800 A strong source at a single position with frequency $f = 1 \,{\rm Hz}$, and three receiver lines of 101 receivers each. The centre the x-directed source is at $x = y = 0 \,{\rm m}$, 50 m above the

[DW]: I added «and practitioners», as I think «support researchers» downplays the fact that SimPEG is used by various companies as well... seafloor. The x-directed receivers are placed on the seafloor every 200 m from $x = -10 \,\mathrm{km}$ to $x = +10 \,\mathrm{km}$ in three lines for $y = -3; 0; +3 \,\mathrm{km}$. (Note that for the layered model we only show results for the receiver lines $y = -3; 0 \,\mathrm{km}$, as the results for $y = \pm 3 \,\mathrm{km}$ are the same in the 1D case.)

A layered model fails to show the strength of 3D modellers, and in reality one would not choose a 3D code to compute responses for a layered model. However, it is one of the few examples that can be compared to semi-analytical results, and is therefore still a valuable test. All semi-analytical responses are computed using the code empymod (Werthmüller, 2017).

\Downarrow Re-arrange and re-write all this \Downarrow

Figures ?? and ?? show the actual responses in the top rows, and the relative error in the bottom rows for the receiver lines y = 0 km and $y = \pm 3 \text{ km}$, which are identical.

Figure ?? illustrates the inline responses in the top-row for offsets $r > 0.5 \, \mathrm{km}$. We only show the semi-analytical result for the real and imaginary amplitudes. The bottom row displays the relative error of the 3D codes. The results show that all codes are yielding accurate result with errors of around 1% in most parts and overall below a few percent, disregarding locations affected by sign reversals. The differences can be mainly attributed to the chosen discretizations. The FE codes show the strongest misfits at large offsets, most likely caused by the utilised boundary mesh. Very low errors at large offsets are achieved by emg3d, whereas it suffers at short offsets from a coarse grid.

The thin isotropic layer beneath the water requires many tetrahedra for a good-quality discretization. Therefore, the FE codes custEM and PETGEM used the same tetrahedral mesh with a horizontal layered-earth extent of 30 km from the origin, surrounded by a ten times larger halfspace-like boundary mesh with water conductivities assigned to the subsurface. This approximation significantly reduced the problem size compared to considering the layered-earth geometry for the whole computational domain.

[RR]: Add short information about mesh design with SimPEG and emg3d, including something like "comparatively coarse discretization in centre to minimise computation times"

[RR]: I suggest to show y-component for broadside and the errors of the weak component (if not too bad), otherwise only broadside is required to save a plot, because inline should be better for Ex in general.

The corresponding broadside responses for $y = \pm 3 \,\mathrm{km}$ are shown in Figure ??. The runtime and memory requirements are listed in Table 3.

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Block Model

The block model is a derivation of the *Dublin Test Model 1* from the first EM modelling workshop described by Miensopust et al. (2013). We took the same layout of the blocks but adjusted the dimensions and resistivities to a typical marine CSEM problem, as shown

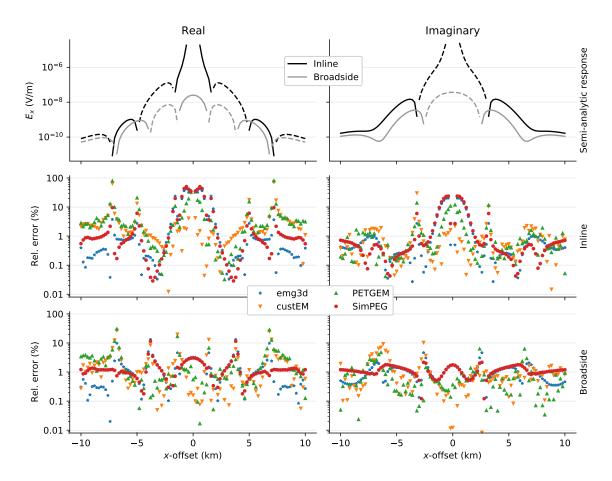


Figure 1: Comparison of the layered model for the inline receivers $(y=0\,\mathrm{km})$. Top row shows the semi-analytical responses from <code>empymod</code>, and bottom row shows the relative error (%) of <code>custEM</code>, <code>emg3d</code>, <code>PETGEM</code>, and <code>SimPEG</code>.

	Runtime (s)	#Procs	Memory (GiB)	#dof
custEM	118	24	97.8	1530808
emg3d	116	1	0.4	4813216
PETGEM	90	24	34.2	2455868
SimPEG	10089	4	280.3	4813216

Table 3: Comparison of runtime, memory, and number of cells used to discretize the layered model.

in Figure 2. We additionally added a layered background with vertical transverse isotropy (VTI).

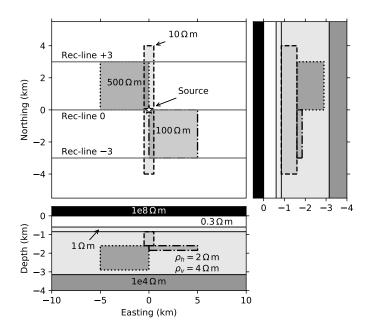


Figure 2: Sketch of the block model. The layered model consists of an air layer, a water layer, a thin top-layer followed by a thick, anisotropic background layer, and at the bottom a resistive basement layer. All three blocks are embedded in the thick background layer, which has VTI with $\lambda = \sqrt{2}$.

In a second step, three resistive blocks were added in the 2.3 km-thick, anisotropic background layer as shown in Figure 2. They have resistivities of $\rho = 10\,\Omega$ m (shallow beam perpendicular to survey lines), $\rho = 100\,\Omega$ m (thin plate, South-East), and $\rho = 500\,\Omega$ m (cube, North-West). As there are no (semi-)analytical solutions for this model we use the normalised root-mean square difference (NRMSD) between different codes, where the NRMSD of two responses p and q is given by

NRMSD (%) =
$$200 \frac{|p-q|}{|p|+|q|}$$
. (1)

[DW]: NRMSD: Comparing all codes to all would make the figures too cluttered, and I don't think it would add a lot insights. My idea is therefore to compare emg3d/SimPEG (the two FV ones), custEM/PETGEM (the two FE ones), and emg3d/custEM (a cross-comparison). What do you think?

[RR]: Agreed. Another suggestion, I solved this visualisation problem with a color coded matrix plot, showing 90th percentiles or median values of all errors along the line as meaningful comprehensive number. Look in my thesis - example 4. Comparison for real and imag could be in the lower and upper triangles, or we show absolute magnitudes for layered earth in lower triangle and for block model in upper triangle. With help of this plot, one could easily say if differences are higher for block model and which codes fit to each other well.

[RR]: If using the mentioned matrix plots, we would need only one of the figures 4-6, and could show the other data comprehensively. I added a python script to generate an example of my plotting suggestion in the model-block directory and a new Figure 7 in the manuscript that illustrates what I mean. Of course, any upgrade suggestion for this initial idea is welcome, aside from making it looking nice with labels and annotations.

[OCR]: I really liked this way of presenting the comparison, in addition to saving space, we gained in understanding. Looks really nice!

The results for the three receiver lines y = -3, 0, 3 km are shown in Figures ??, ??, and ??, respectively, and the corresponding required runtime and memory are listed in Table 4. We can conclude from the NRMSD that similar codes have a smaller NRMSD than cross-comparison, hence emg3d and SimPEG are very similar, as well as are custEM and PETGEM.

[DW]: Write in detail when all results are available

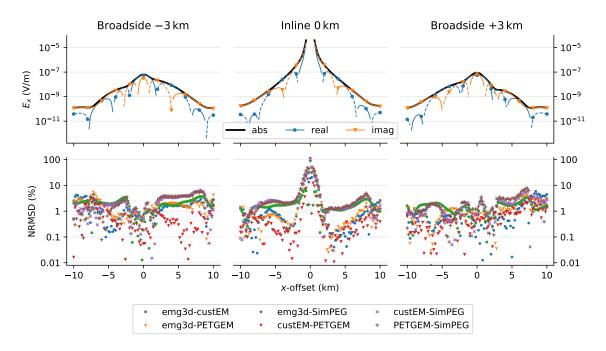


Figure 3: Comparison of the block model for the broadside receivers at $y=-3\,\mathrm{km}$. Top row shows the responses and bottom row the NRMSDs (%) between emg3d-custEM, custEM-PETGEM, and emg3d-SimPEG.

The difference becomes only significant at offsets larger than 8 km. This is due to a practical difference in the meshing: This simple block model is advantageous for FV codes,

	Runtime (s)	$\# \operatorname{Procs}$	Memory (GiB)	#dof
custEM	158	24	115.9	1654242
emg3d	115	1	0.4	4813216
PETGEM	72	24	35.8	2455868
SimPEG	9993	4	280.6	4813216

Table 4: Comparison of used runtime, memory, and number of cells used to discretize the block model.

as it consists of rectangular blocks and horizontal layers, simple geometric objects. While having a very thin, shallow layer is straight-forward for FV codes, it requires many cells for a FE code, and a similar approach as for the Block Model was used. This is the reason for the increased NRMSD at large offsets, and it has nothing to do with the accuracy of the computation itself.

Marlim R3D

The Marlim oil field is a giant reservoir in a turbidite sandstone horizon in the north-eastern part of the Campos Basin, offshore Brazil, which was discovered in 1985. Carvalho and Menezes (2017) created from seismic data and well log data a realistic resistivity model with vertical transverse isotropy (VTI), Marlim R3D (MR3D), which they released under an open-source license. Correa and Menezes (2019) computed CSEM data for six frequencies from 0.125 Hz to 1.25 Hz, released under an open-source license. To compute the data they used a state-of-the-art code from the industry (Maaø, 2007). It is therefore an ideal case to verify our open-source codes against, as it is a complex, realistic model and the data were computed by an industry-proofed code. Additionally, that code is a time-domain code, whereas the four codes under consideration here compute the results all in the frequency-domain.

The detailed reservoir model consists of $1022 \times 371 \times 1229$ cells, totalling to almost 466 million cells, where each cell has dimensions of 25 by 75 by 5 m. For the computation the model is upscaled to 515 by 563 by 310 cells, totalling to almost 90 million cells, where each cell has dimensions of 100 by 100 by 20 m.

The published data set consists of a regular grid of receivers of 20 in eastern direction by 25 in northern direction, 500 receivers in total, with 1 km spacing located on the irregular seafloor. 45 source-towlines were located on the same grid, 50 m above the seafloor, with shots every 100 m. In the original paper the actual responses for one receiver with the corresponding East-West inline and one East-West broadside acquisition line are shown, which is the data we chose for our comparison. The cross-section of the resistivity model along the chosen inline acquisition line is shown in Figure 4, together with the acquisition information.

We computed all six frequencies for all components (E_x, E_y, E_z) for both inline and broadside acquisition lines. However, we show here only the three frequencies and the responses with the strongest amplitudes (which are generally used in processing), which are E_x inline and broadside, and E_y broadside. The comparison is shown in Figure ??.

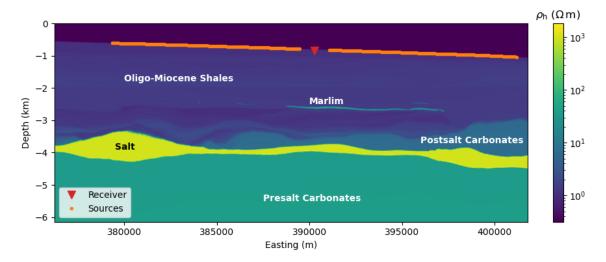


Figure 4: This figure obviously needs to be improved massively (at least a colorbar). What would you like to show from the actual data here? A nice figure would be Figure 2 in the original paper; however, note that the drawn survey line in that figure are plainly wrong. Air, water, and salt are isotropic, rest has $\lambda = \sqrt{2}$.

[DW]: There are some interesting features we should highlight. But again, we first need all results. E.g.

- 0.125 Hz: on the left side, custEM and emg3d are almost identical, but very different from MR3D. So there I actually trust more our computation, or there is a difference in the model that we did not take into account.
- 0.125 Hz: on the right side, custEM is very similar to MR3D, whereas emg3d is off.
- 0.125 Hz and 0.5 Hz: on the right side, custEM seems to very similar to MR3D.
- FD needs comparably a lot of cells

ADD cross section plots!

	Runtime (s)	#Procs	Memory (GiB)	#dof
custEM	4984	64	558.5	4539474
emg3d	1200	1	0.5	5998992
PETGEM	3527	96	437.8	4539474
SimPEG	422	4	12.8	720146

Table 5: Comparison of used runtime, memory, and number of cells used to discretize the Marlim R3D model.

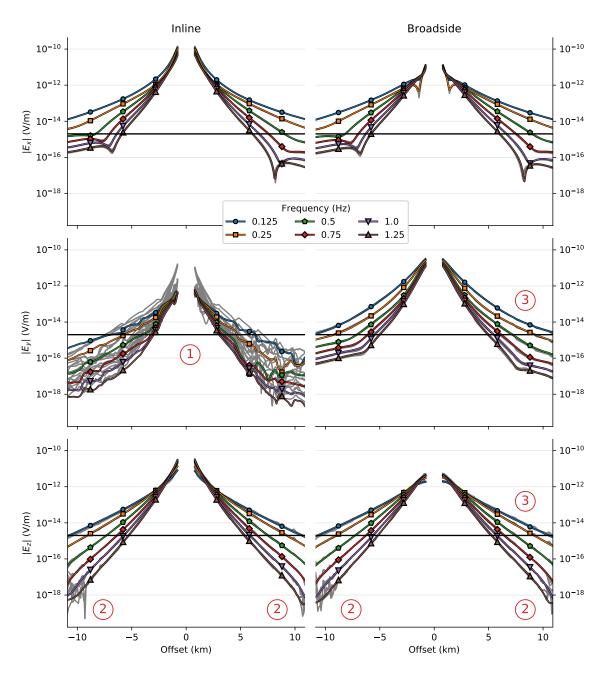


Figure 5:

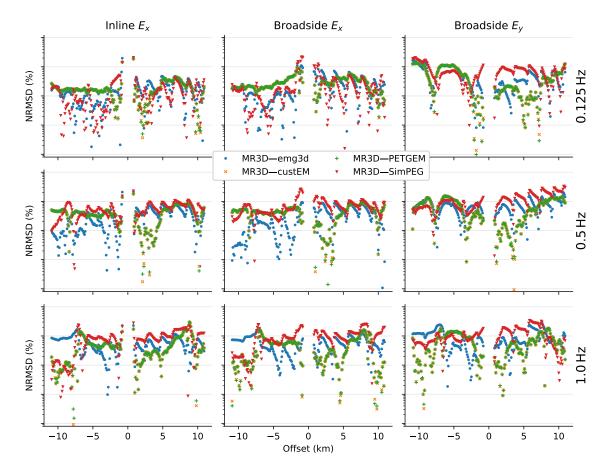


Figure 6: This is one heck of a figure. Just an idea, please make suggestions how to improve it (currently, PETGEM data is a copy of custEM data, and SimPEG data is a copy of emg3d data).

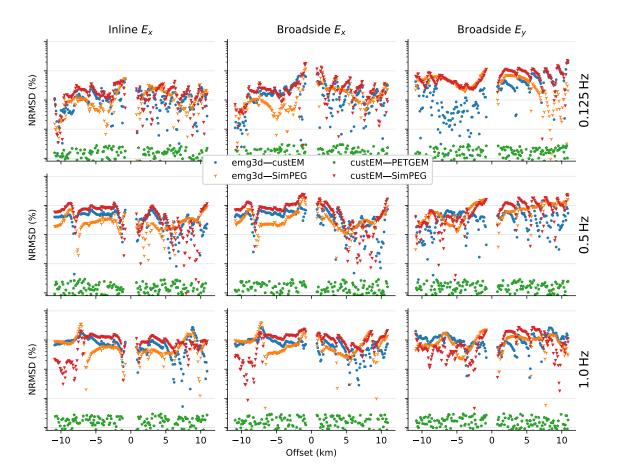


Figure 7:

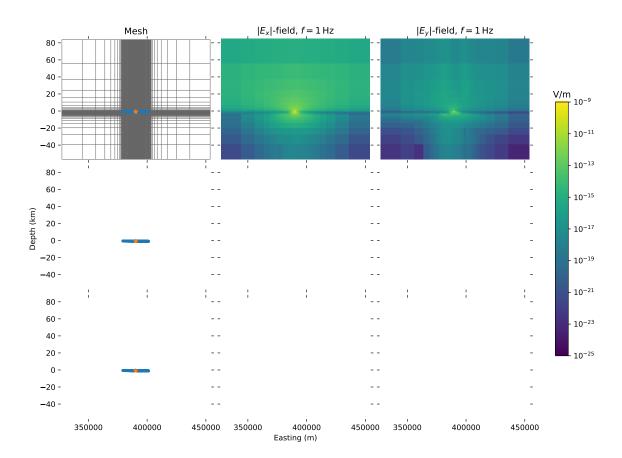


Figure 8:

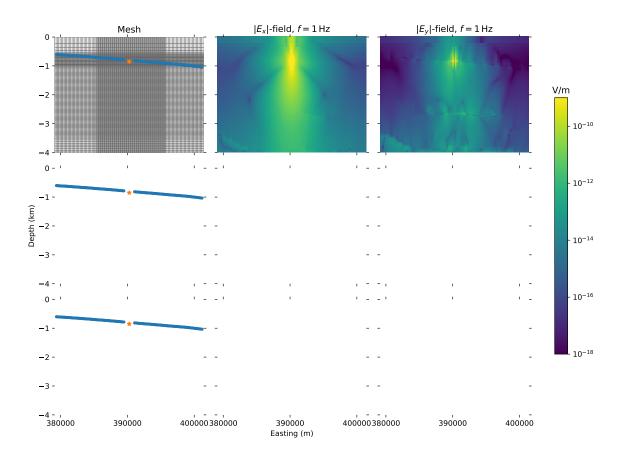


Figure 9:

DISCUSSION

Even if modelling results may look completely valid, they could not be correct at all. Verifying the performance of 3D CSEM codes for real 3D problems is only possible by cross-validating multiple solutions. Overall, we observed an excellent match between all solutions. The relative misfits, almost always smaller than 10%, were related to the either weak or strong amplitudes of real or imaginary parts and can be attributed to particularities regarding the discretization, boundary effects, and interpolation. Considering this satisfactory result in terms of accuracy and robustness, it is more interesting to discuss the characteristics of the four considered codes with focus on the demand of computational resources and the capability of handling the investigated CSEM geometries, including the very important underlying mesh design. The following arguments are based on a comparison of only marine CSEM models, which are the focus of industry applications. Nevertheless, we are confident that many observations would hold in a similar manner for land-based, airborne, or mixed setups.

We point out that making a synthetic and a real benchmark model available to cross-validate any 3D CSEM code was the determining reason for their choice, regardless of the suitability of the considered FD and FE codes for these problems. The first model, including the block-anomalies variation, is exactly reproducible by using any numerical method with either regular or irregular computational domains. Aside from the idea of analysing an industrially relevant benchmark example, the Marlim R3D model was also considered since the primary design from Correa and Menezes (2019) uses a regular discretization. At least theoretically, the exact geometry might be reconstructed with unstructured meshes, but it is never possible to convert an irregular geometry to a regular grid without approximations. Hence, the chosen examples favoured the FD codes, since they used either regular grids or octree-meshes, whereas the two FE codes were required to tetrahedralise the model geometries.

In the first model, the necessity of discretizing regular structures with tetrahedra, especially thin layers, led to comparatively large FE problem sizes and computational resource demands. FE codes with unstructured meshes were probably the poorest choice of all commonly used methods for this setup in terms of computational performance. However, thinking about introducing just one slight irregularity such as bathymetry, a thin dipping plate or an anticline, the performance behaviour could likely switch. All of these changes would barely change the problem size for the FE codes, but significantly increase it for the FD codes if the true geometry should be approximated sufficiently accurate.

The real Marlim R3D model was, ironically, the ideal case for FE codes because it's structure was characterised by irregular lithological horizons obtained from seismic data. Since the corresponding published resistivity model was defined on a regular grid, we were forced to approximate the comparatively fine regular discretization by an unstructured one and interpolate the resistivity data for being able to apply the FE codes to this problem. We are completely aware about the ineptness of this re-approximation procedure, unless it served for the cross-validation purposes. Nevertheless, the chosen tetrahedral discretization, especially in combination with second order basis functions, showed clearly the intrinsic strength of the FE codes, requiring significantly less dof for meshing irregular geometries in general. The p2 FE solution required only ≈ 9 M dof instead of ≈ 90 M dof for the FD system by Correa and Menezes (2019), disregarding the structure of the system matrices.

The codes under consideration use direct and indirect solvers. In general, the biggest advantage of iterative solvers with appropriate preconditioners are the comparatively small memory requirements. Direct solvers can be considered as most robust to solve any ill-conditioned SLE, which is most important for systems of the FE method on unstructured meshes. As the consumed computational resources indicate, a more powerful machine than a laptop is required for most 3D CSEM problems, but no high-performance-computing architecture.

The computation times can differ significantly for specific simulations, but there is no clear general advantage for one of the solver types. In our models, the runtime comparison favoured the iterative solver and therefore, emg3d. Even though not shown here, direct solvers exhibit their strongest advantage in terms of computation times if responses of multiple CSEM transmitters need to be computed in the same computational domain. As the system matrix factorisation requires 98-99% of the solution time, computations for additional sources come at almost no cost for direct solvers, i.e., MUMPS, whereas it would come at the same cost as the first source for emg3d. For the sake of completeness, note that there are also advanced techniques for iterative solvers to make use of preconditioners, factorisations, or intermediate solutions of the previous SLE to speed up the computation for multiple sources, but this argumentation is beyond the scope of this work.

We see this work as the start for future elaboration on the validation of modelling codes, not necessarily restricted to CSEM problems. Much more comparisons and examples are required which not only result in the finding that a sufficient accuracy was observed. 3D CSEM modelling is a difficult task, which requires many considerations. It starts with the selection of the right code for the problem. We found that the meshing task, which is most performance determining, is particularly difficult and relevant, choosing cells small enough to appropriately represent the model yet to be as coarse as possible still achieving the desired precision. The required model extent has to be considered as well, thinking also about effects of the so-called airwave in marine setups or boundary meshes in general. This is not a new finding but rather well known fact. We are surprised that only the minority of publications in the field of 3D EM modelling considers a sufficiently detailed elaboration of the meshing process.

A completely objective evaluation of codes is only possible by cross-validation. Nevertheless, we point out that using different discretizations or formulations of the numerical approach, e.g. by choosing field or potential approaches, second or total field formulations, different polynomial order basis functions, and others, is a suitable alternative to the cross-comparison of multiple codes for self-validating complex 3D results. This is a very powerful method to confirm the general functionality of codes for any modelling problem, which might not be covered by existing cross-validation benchmark examples. Considering for instance this study, it would be very optimistic to estimate the accuracy of the utilised codes for a land-based mineral exploration setup with a highly-conductive, steeply-dipping conductor. However, each modeller could run multiple simulations with different configurations to increase the reliability of the obtained results.

[DW]: I would like to capture as many as possible of the (I) differences, (II) difficulties, (III) advantages, and (IV) disadvantages, that we encountered in this exercise. This includes differences from direct to iterative solver and differences from FE to FD codes etc. Please just jot down things that come to your mind.

[OCR]: I think an important point is the user experience (modeller). I know this is an intangible element but perhaps we could add a line about it. It is my opinion

[LH]: From the discussion in slack - also a TODO on adding points on if there were any changes (or new motivation for development) based on this exercise -> goal: highlight benefits of open source collaborations.

Within SimPEG: This work has motivated feature development including: (a) interpolation and averaging strategies from mapping physical properties on a fine mesh to a coarser mesh for computation and (b) new examples to include in the documentation for designing octree meshes. Furthermore, as a part of a broader development objective of inter-operating with other forward-simulation engines, connecting emg3d and SimPEG provided a motivating use-case for the latest refactor and release of SimPEG 0.14.0.

TODOS

- Add cross-section
- Focus on the different open source tools that can deliver industry-standard results. That there is choice. That these people work together (!). That the collaboration improved all codes. That you can do things with tetrahedrals or tensor meshes or octree meshes, some are better for one task, the other is better for another task. Because, as you mentioned Lindsey, in the end for SimPEG, custEM, and PETGEM speed and memory in the end falls a lot on the solver used (Fenics, petsc, pardiso), and not actually on the code. Swapping the solver might yield very different metrics.
- Focus on Result Comparison, as this is the only way to verify 3D modellers.

Add what improvements were initiated by article ("But also, a plus-point of such collaboration is if it brings the realm as such further. So we should note down if this collaboration resulted in new features implemented in some codes, new releases etc. What did it push forward? It would be a motivation for further cross-project/community collaborations. Something for the discussion or conclusion part."):

- Lindsey: For SimPEG this will result in new utilities for volume averaging, and likely more documentation on tips for designing tree meshes. This could be a pretty compelling piece to bring in to the discussion
- Raphael:
 - cell-wise resistivity interpolation added
 - multi-layer subsurface topography first time applied
 - reciprocity modeling (even though that has not too much to do with implementation)
 - mesh design (resolution, refinement, etc.)

Add somewhere Trivia: All codes could be used for a multitude of applications (oil, mining, geothermal, groundwater, environmental, even non-geophysical). The main work, however:

- custEM: mining;
- SimPEG: mining, environmental;
- PETGEM: used to be oil, now medical and geothermal;
- emg3d: developed for project dealing with oil, methane, and deep sea mining.

Many things to discuss and take into account

- Examples are in favour of FD codes, (rectangle blocks, complex model provided as FD model)
- Examples are in favour of iterative solver, as only one source was computed. Iterative solvers (emg3d) will require the same amount of time for each new source, whereas direct solvers have additional source locations almost for free
- Not possible to exactly reproduce published results unless the codes is also opensource, as one cannot know what internally is actually done (show example!)
- In the end the codes (custEM, emg3d, PETGEM, SimPEG) define mainly, how easy the interaction is. How easy is it to set-up the mesh, to create sources and receivers, etc etc. The *actual* computation time, however, is mostly NOT defined by these codes, but by the underlying solver. (The exception to that is emg3d, which is its own solver.)
- In the end it comes down to the most important, crucial, difficult, AND TIME CONSUMING point: mesh generation. It took all of us MUCH more time to generate appropriate meshes, then to actually compute the responses.
- very different application area. E.g. emg3d is for f-domain, CSEM; not too low frequencies, as it becomes slow (null-space). SimPEG, on the other hand, has from 1D, 2D, 3D, DC, IP, Magnetic, TEM, inversion, you-name-it things; so from very specialist to very broad.

CONCLUSIONS & OUTLOOK

We compared four different open-source 3D CSEM modellers by computing responses for a layered, anisotropic model, including a modification with three resistive blocks, and the realistic marine Marlim R3D model. All comparisons exhibited an excellent reliability of the solutions. Our data should make it very easy for new codes to have a readily available data set to test against and verify. We are confident that the discussions about runtimes, memory consumption, solver choices, and, most important, discretizations of the 3D CSEM problems help potential users not only to decide which modeller is best suited for specific tasks, but also to support their individual projects.

As none of the considered methods is best suited for all problems, it is important to have more test models for various scenarios in future. Our study is limited to marine CSEM

cases in the frequency-domain. Reasonable extensions include providing benchmark models for land, airborne, or mixed CSEM environments as well as time-domain data. Another addition to this work would be focusing on complex irregular models, tailored for an FE or FV code based on unstructured meshes, and to compare how the FD codes can cope with it.

We encourage the community to not only work on new open-source code developments but also to create a landscape of easily accessible benchmark models for increasing the number of reliable and reproducible solutions. Our study could provide one of the primary inputs for this task. We are confident that the mentioned development will and should be taking place, taking into account the current general trend in science to open-source papers, codes or data.

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DATA

All files to rerun the different models with the four codes and reproduce the shown results are available at

Put up on Zenodo, link here.

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