

# Numerical Simulation Methods in Geophysics, Part 1: Foundations

1. MGPY+MGIN, 3. MDRS+MGEX-CMG

*Thomas Günther, [thomas.guenther@geophysik.tu-freiberg.de](mailto:thomas.guenther@geophysik.tu-freiberg.de)*

# Introduction

# Content

0. Some introduction
1. Partial differential equations in geophysics
2. Finite Differences
3. Numerical integration
4. Integral equations and Method of Moments
5. Solving linear systems
6. Finite element method
7. Finite Volume method
8. High-performance computing

# Schedule

**Lectures** Wednesday, 11:30, MEI-2122  $\Rightarrow$  Meeting room MEI-211

14 slots : 16.10., 23.10., 30.10., 06.11., (13.11.), 27.11., 04.12., 11.12., 18.12., 08.01., 15.01., 22.01., 28.01., 05.02.

**Exercises** Thursday, 08:00-09:30, CIP pool MEI1203a

14 slots : 17.10., 24.10., 07.11., 14.11., 21.11., 28.11., 05.12., 12.12., 19.12., 09.01., 16.01., 23.01., 29.01., 06.02.

**Grade:** submitting a report including codes

# What should you know already?

- Higher mathematics: differential equations, algebra (1.-2. BSc)
- Experimental and theoretical physics: governing equations
- Numerics for engineers (2. BSc)
- Programming (1. BSc), Software development (3. BSc)
- Geophysics: feeling for physical fields & methods
- Electromagnetics (5. BSc), Theory EM,
- now: Scientific programming, HPC, seismic imaging

# Topics to be covered

- recap on partial differential equations
- (1D) heat equation: stationary and instationary (Geothermics course)
- 2D: magnetotellurics
- 3D DC modelling (content of Spitzer videos)
- 2D ground-penetrating radar (EM) and pressure waves (seismics)
- excursion to hydrodynamic modelling
- modelling the Eikonal equation (the travelling salesman)
- exercises: code FD & FE by hand, use packages to obtain feeling

# Literature

- Haber (2015): Computational methods geophysical electromagnetics
- Morra (2018): Pythonic Geodynamics - Implementations for fast computing, frei verfügbar unter <https://doi.org/10.1007/978-3-319-55682-6>, zum Eintauchen ins Programmieren (MSc)
- Warnick: Numerical Methods for Engineering : An Introduction Using MATLAB® and Computational Electromagnetics Examples [Link](#)
- Igel (2007): Numerical modelling in geophysics, short course <https://www.geophysik.uni-muenchen.de/~igel/nmg-short/> <https://www.geophysik.uni-muenchen.de/~igel/downloads/>
- Logg et al. (2011): Automated Solution of Differential Equations by the Finite Element Method: [Link](#)
- Press (2007): Numerical recipes: the art of scientific computing,



# Further links

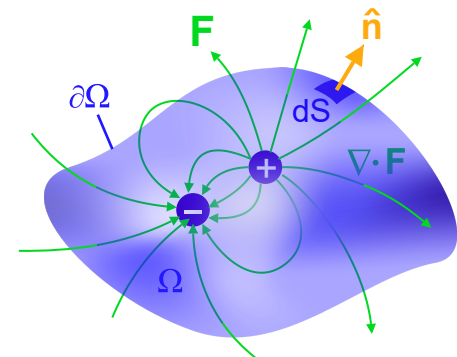
- pyGIMLi: Python Geophysical Inversion and Modelling Library <https://pygimli.org>
- Geoscience.XYZ: <https://geosci.xyz>
- Fenics handbook
- Theory of electromagnetics <https://ruboerner.github.io/ThEM/>

# Differential operators

- single derivative in space  $\frac{\partial}{\partial x}$  or time  $\frac{\partial}{\partial t}$
- gradient  $\nabla = \left( \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right)^T$
- divergence  $\nabla \cdot \mathbf{F} = \left( \frac{\partial F_x}{\partial x}, \frac{\partial F_y}{\partial y}, \frac{\partial F_z}{\partial z} \right)^T = \begin{pmatrix} \frac{\partial F_x}{\partial x} \\ \frac{\partial F_y}{\partial y} \\ \frac{\partial F_z}{\partial z} \end{pmatrix}$

Gauss': *what's in (volume) comes out (surface)*

$$\int_V \nabla \cdot \mathbf{F} dV = \iint_S \mathbf{F} \cdot \mathbf{n} dS$$



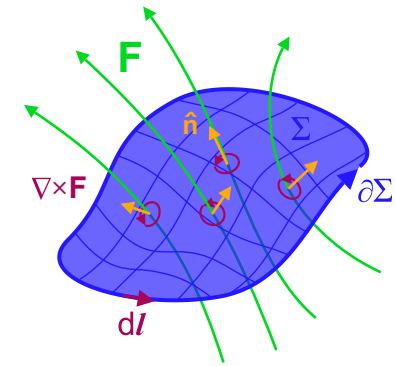
Gauss's theorem in EM

# Curl (rotation)

- $\text{curl } \nabla \times \mathbf{F} = \left( \frac{\partial F_z}{\partial y} - \frac{\partial F_y}{\partial z}, \frac{\partial F_x}{\partial z} - \frac{\partial F_z}{\partial x}, \frac{\partial F_y}{\partial x} - \frac{\partial F_x}{\partial y} \right)^T$

Stoke: *what goes around comes around*

$$\int_S \nabla \times \mathbf{F} \cdot d\mathbf{S} = \iint_S \mathbf{F} \cdot d\mathbf{l}$$



Stoke's theorem in EM

- curls have no divergence:  $\nabla \cdot (\nabla \times \mathbf{F}) = 0$
- potential fields have no curl  $\nabla \times (\nabla u) = 0$

# Numerical simulation

Mostly: solution of partial differential equations (PDEs) for either scalar (potentials) or vectorial (fields) quantities

PDE Types:

- elliptic PDE:  $\nabla^2 u = f$
- parabolic PDE  $\nabla^2 u - a \frac{\partial u}{\partial t} = f$
- hyperbolic  $\nabla^2 u - c^2 \frac{\partial^2 u}{\partial t^2} = f$  (plus diffusive term)

$$\frac{\partial^2 u}{\partial x^2} - c^2 \frac{\partial^2 u}{\partial t^2} = 0$$

- coupled  $\nabla \cdot u = f$  &  $u = K \nabla p = 0$  (Darcy flow)
- nonlinear  $(\nabla u)^2 = s^2$  (Eikonal equation)

# Poisson equation

potential field  $u$  generates field  $\vec{F} = -\nabla u$

causes some flow  $\vec{j} = a\vec{F}$

$a$  is some sort of conductivity (electric, hydraulic, thermal)

continuity of flow: divergence of total current  $\mathbf{j} + \mathbf{j}_s$  is zero

$$\nabla \cdot (a \nabla u) = -\nabla \cdot \mathbf{j}_s$$

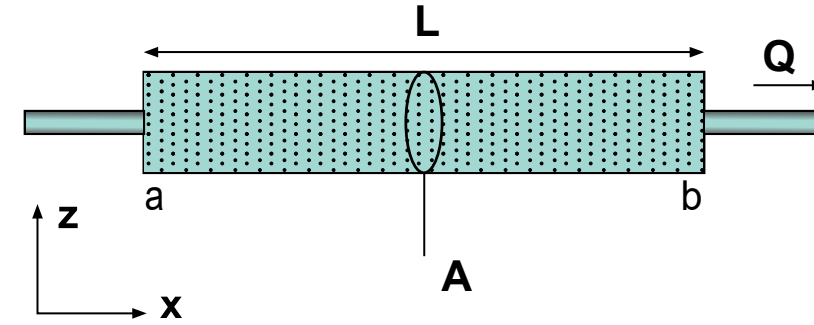
# Darcy's law

volumetric flow rate  $Q$  caused by gradient of pressure  $p$

$$Q = \frac{kA}{\mu L} \Delta p$$

$$\mathbf{q} = -\frac{k}{\mu} \nabla p$$

$$\nabla \cdot \mathbf{q} = -\nabla \cdot (k/\mu \nabla p) = 0$$



Darcy's law

# The heat equation in 1D

sought: Temperature  $T$  as a function of space and time

heat flux density  $\mathbf{q} = \lambda \nabla T$

$q$  in W/m<sup>2</sup>,  $\lambda$  - heat conductivity/diffusivity in W/(m.K)

Fourier's law:  $\frac{\partial T}{\partial t} - a \nabla^2 T = s$  ( $s$  - heat source)

temperature conduction  $a = \frac{\lambda}{\rho c}$  ( $\rho$  - density,  $c$  - heat capacity)



# Maxwell's equations

- Faraday's law: currents & varying electric fields  $\Rightarrow$  magnetic field

$$\nabla \times \mathbf{H} = \frac{\partial \mathbf{D}}{\partial t} + \mathbf{j}$$

- Ampere's law: time-varying magnetic fields induce electric field

$$\nabla \times \mathbf{E} = -\frac{\partial \mathbf{B}}{\partial t}$$

- $\nabla \cdot \mathbf{D} = \rho$  (charge  $\Rightarrow$ ),  $\nabla \cdot \mathbf{B} = 0$  (no magnetic charge)

- material laws  $\mathbf{D} = \epsilon \mathbf{E}$  and  $\vec{B} = \mu \mathbf{H}$

# Helmholtz equations

$$\nabla^2 u + k^2 u = f$$

results from wavenumber decomposition of diffusion or wave equations

$$\text{approach: } \mathbf{F} = \mathbf{F}_0 e^{i\omega t} \quad \Rightarrow \quad \frac{\partial \mathbf{F}}{\partial t} = i\omega \mathbf{F} \quad \Rightarrow \quad \frac{\partial^2 \mathbf{F}}{\partial t^2} = -\omega^2 \mathbf{F}$$

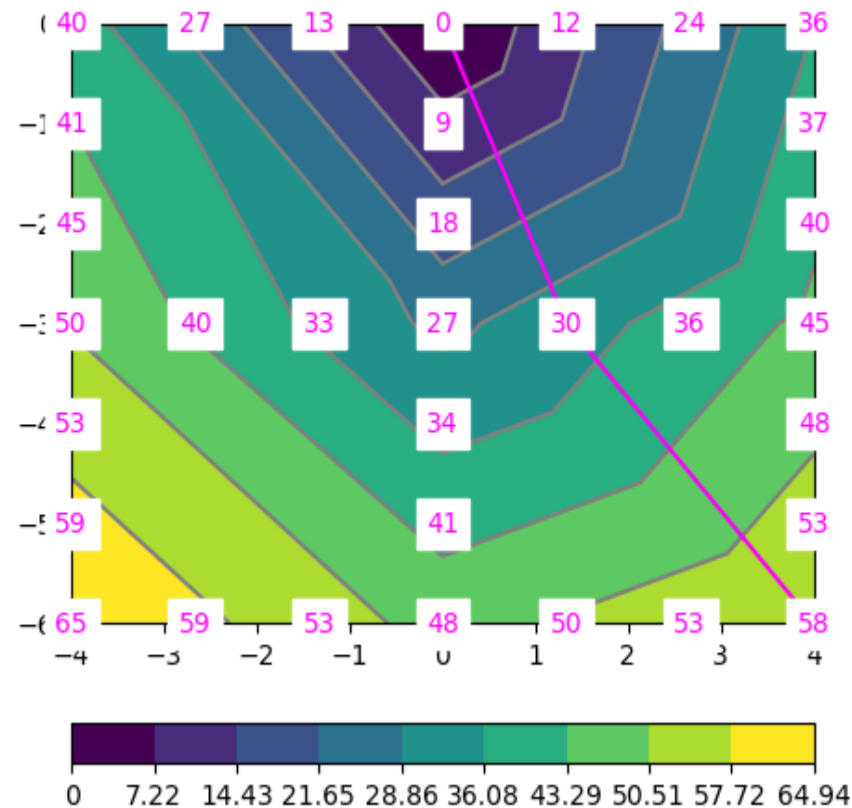
$$\nabla^2 \mathbf{F} - a \nabla_t \mathbf{F} - c^2 \nabla_t^2 \mathbf{F} = 0$$

$$\Rightarrow \nabla^2 \mathbf{F} - a i\omega \mathbf{F} + c^2 \omega^2 \mathbf{F} = 0$$

# The eikonal equation

Describes first-arrival times  $t$  as a function of velocity ( $v$ ) or slowness ( $s$ )

$$|\nabla t| = s = 1/v$$



# Taylor expansion