

Time Domain Full Waveform Inversion (FWI)

March 13, 2018

Pierre Jacquet
pierre.jacquet@inria.fr

First year PhD Student
Inria - Magique 3D - DIP

Pau, FRANCE



Introduction

The Direct Problem

- Discontinuous Galerkin formulation
- Berstein Polynomials

Inverse Problem

- FWI Gradient formulation
- Strategy for the future implementation in Total environment

Conclusion

PhD started the 6th of November 2017 :

- ▶ First main axis : The Direct Problem
- ▶ Second main axis : The Inverse Problem

PhD started the 6th of November 2017 :

- ▶ First main axis : The Direct Problem
 - ▶ Coupling SEM & DG (Aurélien's thesis)
 - ▶ Familiarization with DG formulation and implementation
 - ▶ Comparison between Lagrange and Bernstein polynomial elements
- ▶ Second main axis : The Inverse Problem

PhD started the 6th of November 2017 :

- ▶ First main axis : The Direct Problem
 - ▶ Coupling SEM & DG (Aurélien's thesis)
 - ▶ Familiarization with DG formulation and implementation
 - ▶ Comparison between Lagrange and Bernstein polynomial elements
- ▶ Second main axis : The Inverse Problem
 - ▶ Adjoint state equation
 - ▶ Gradient formulation
 - ▶ Strategy for the implementation in Total environment

First order Acoustic Wave equation discretisation :

Continuous Problem :

$$\begin{cases} \rho_0 \frac{\partial \vec{u}}{\partial t} + \overrightarrow{\text{grad}}(p) = 0 \\ \frac{\partial p}{\partial t} + \kappa_0 \text{div}(\vec{u}) = 0 \end{cases}$$

Discrete Problem :

$$\begin{cases} P^{n+\frac{1}{2}} = P^{n-\frac{1}{2}} + A_p U^n + RHS_p \\ U^{n+1} = U^n + A_u p^{n+\frac{1}{2}} + RHS_u \end{cases}$$

First order Acoustic Wave equation discretisation :

Continuous Problem :

$$\begin{cases} \rho_0 \frac{\partial \vec{u}}{\partial t} + \overrightarrow{\text{grad}}(p) = 0 \\ \frac{\partial p}{\partial t} + \kappa_0 \text{div}(\vec{u}) = 0 \end{cases}$$

Discrete Problem :

$$\begin{cases} P^{n+\frac{1}{2}} = P^{n-\frac{1}{2}} + A_p U^n + RHS_p \\ U^{n+1} = U^n + A_u P^{n+\frac{1}{2}} + RHS_u \end{cases}$$

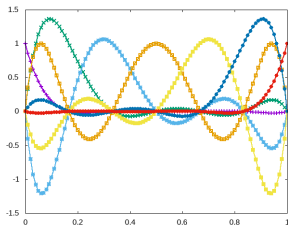


Figure: $P[X^6]$ Lagrange basis on $[0:1]$

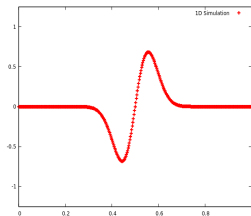


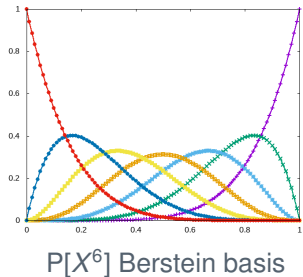
Figure: First 1D DG Simulation

Berstein formulation :

$$B_{ijkl}^N = C_{ijkl}^N \lambda_0^i \lambda_j^j \lambda_2^k \lambda_3^l \quad \text{with : } C_{ijkl}^N = \frac{N!}{i!j!k!l!}$$

Berstein formulation :

$$B_{ijkl}^N = C_{ijkl}^N \lambda_0^i \lambda_j^j \lambda_2^k \lambda_3^l \quad \text{with : } C_{ijkl}^N = \frac{N!}{i!j!k!l!}$$

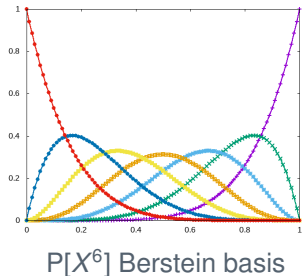


Berstein formulation :

$$B_{ijkl}^N = C_{ijkl}^N \lambda_0^i \lambda_j^j \lambda_2^k \lambda_3^l \quad \text{with : } C_{ijkl}^N = \frac{N!}{i!j!k!l!}$$

Easy Derivative expression :

$$\frac{\partial B_{\alpha}^N}{\partial \lambda_p} = N B_{\alpha - e_p}^{N-1} \quad \text{with : } \alpha = (i, j, k, l)$$



Berstein formulation :

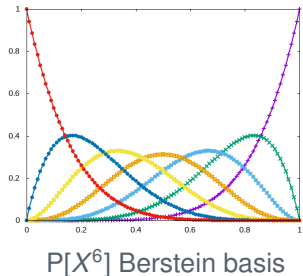
$$B_{ijkl}^N = C_{ijkl}^N \lambda_0^i \lambda_j^j \lambda_2^k \lambda_3^l \quad \text{with : } C_{ijkl}^N = \frac{N!}{i!j!k!l!}$$

Easy Derivative expression :

$$\frac{\partial B_{\alpha}^N}{\partial \lambda_p} = N B_{\alpha - e_p}^{N-1} \quad \text{with : } \alpha = (i, j, k, l)$$

Sparse Degree Elevation operator :

$$B_{\alpha}^{N-1} = \sum_{p=0}^d \frac{\alpha_p + 1}{N} B_{\alpha + e_p}^N$$



Berstein formulation :

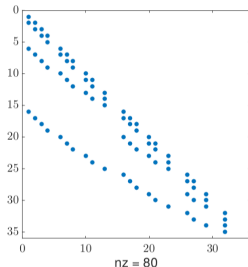
$$B_{ijkl}^N = C_{ijkl}^N \lambda_0^i \lambda_j^j \lambda_2^k \lambda_3^l \quad \text{with : } C_{ijkl}^N = \frac{N!}{i!j!k!l!}$$

Easy Derivative expression :

$$\frac{\partial B_{\alpha}^N}{\partial \lambda_p} = N B_{\alpha - e_p}^{N-1} \quad \text{with : } \alpha = (i, j, k, l)$$

Sparse Degree Elevation operator :

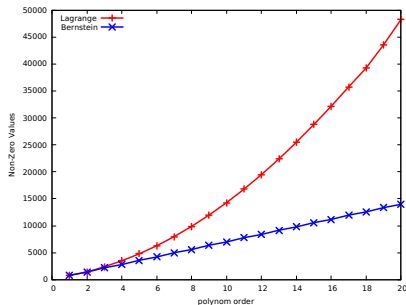
$$B_{\alpha}^{N-1} = \sum_{p=0}^d \frac{\alpha_p + 1}{N} B_{\alpha + e_p}^N$$



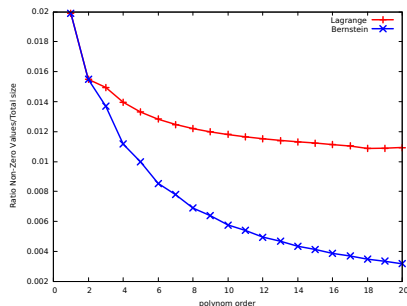
3D D_0 Profil, from J. Chan & T. Warburton [1]

First order Acoustic Wave equation discretisation :
Discrete Problem :

$$\begin{cases} P^{n+\frac{1}{2}} = P^{n-\frac{1}{2}} + A_p U^n + RHS_p \\ U^{n+1} = U^n + A_u p^{n+\frac{1}{2}} + RHS_u \end{cases}$$



A_p/A_u NZVs as a function of the order



A_p/A_u NZVs Sparse (NZVs/Size)

Inverse Problem

FWI Gradient formulation



$$\left\{ \begin{array}{l} M_{\alpha} \partial_t^2 u - \Delta u - f = 0 \text{ on } \Omega \\ u|_{t=0} = 0 \\ \partial_t u|_{t=0} = 0 \\ u|_{\Gamma_1} = 0 \text{ on } \Gamma_1 \\ \partial_t u|_{\Gamma_2} + c \nabla u|_{\Gamma_2} \cdot \vec{n} = 0 \text{ on } \Gamma_2 \\ f = \text{boundaries+sources signal} \end{array} \right.$$

$$\left\{ \begin{array}{l} M_{\alpha} \partial_t^2 \lambda - \Delta \lambda - f' = 0 \text{ on } \Omega \\ \lambda|_{t=T} = 0 \\ \partial_t \lambda|_{t=0} = 0 \\ \lambda|_{\Gamma_1} = 0 \text{ on } \Gamma_1 \\ \partial_t \lambda|_{\Gamma_2} + c \nabla \lambda|_{\Gamma_2} \cdot \vec{n} = 0 \text{ on } \Gamma_2 \\ f' = -R^* R(u(T-t, (\alpha)) - d) \end{array} \right.$$

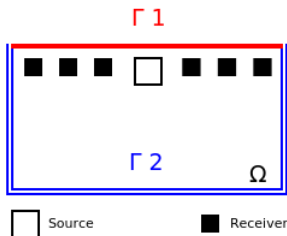


Figure: Domain Ω

$$\left\{ \begin{array}{l} M_{\alpha} \partial_t^2 u - \Delta u - f = 0 \text{ on } \Omega \\ u|_{t=0} = 0 \\ \partial_t u|_{t=0} = 0 \\ u|_{\Gamma_1} = 0 \text{ on } \Gamma_1 \\ \partial_t u|_{\Gamma_2} + c \nabla u|_{\Gamma_2} \cdot \vec{n} = 0 \text{ on } \Gamma_2 \\ f = \text{boundaries+sources signal} \end{array} \right.$$

$$\left\{ \begin{array}{l} M_{\alpha} \partial_t^2 \lambda - \Delta \lambda - f' = 0 \text{ on } \Omega \\ \lambda|_{t=T} = 0 \\ \partial_t \lambda|_{t=T} = 0 \\ \lambda|_{\Gamma_1} = 0 \text{ on } \Gamma_1 \\ \partial_t \lambda|_{\Gamma_2} + c \nabla \lambda|_{\Gamma_2} \cdot \vec{n} = 0 \text{ on } \Gamma_2 \\ f' = -R^* R(u(T - t, (\alpha)) - d) \end{array} \right.$$

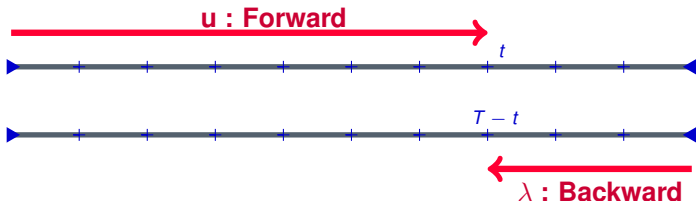
$$\partial_{\alpha} J(u, \alpha) = \int_0^T (\langle \partial_{\alpha}(M_{\alpha}) \partial_t^2 u(t), \lambda(T - t) \rangle_{\Omega}) dt$$

FWI gradient [2] :

$$\partial_{\alpha} J(u, \alpha) = \int_0^T (\langle \partial_{\alpha}(M_{\alpha}) \partial_t^2 u(t), \lambda(T-t) \rangle_{\Omega}) dt$$

RTM Imaging Condition [3]:

$$Im = \int_0^T (\langle u(t), \lambda(T-t) \rangle_{\Omega}) dt$$



Conclusion



- ▶ Direct Problem familiarization
 - ▶ Discontinuous Galerkin
 - ▶ Bernstein polynomials properties and assets

- ▶ Direct Problem familiarization
 - ▶ Discontinuous Galerkin
 - ▶ Bernstein polynomials properties and assets

- ▶ Inverse Problem
 - ▶ Theoretical approach
 - ▶ First implementation via RTM in order to accustom with Total environment
 - ▶ Then FWI in collaboration with Total engineers

- [1] Jesse Chan and T Warburton.
Gpu-accelerated bernstein bézier discontinuous galerkin methods
for wave problems.
SIAM Journal on Scientific Computing, 39(2):A628–A654, 2017.
- [2] R-E Plessix.
A review of the adjoint-state method for computing the gradient of
a functional with geophysical applications.
Geophysical Journal International, 167(2):495–503, 2006.
- [3] Jon F. Claerbout.
TOWARD A UNIFIED THEORY OF REFLECTOR MAPPING.
Geophysics, Feb 1971.