

an open-source framework for simulation and parameter estimation in geophysics

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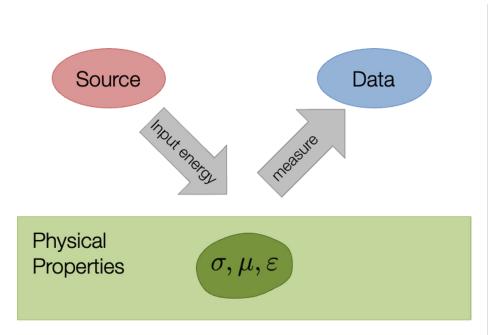
⁵Curvenote Inc

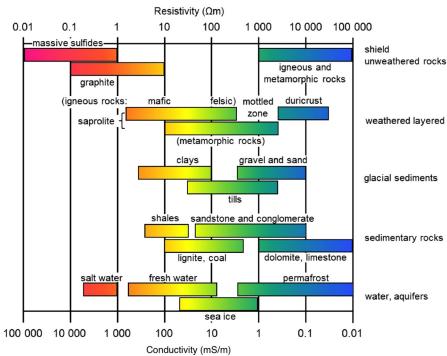
applications



in all... need to "image" the subsurface non-invasively

generic geophysical experiment



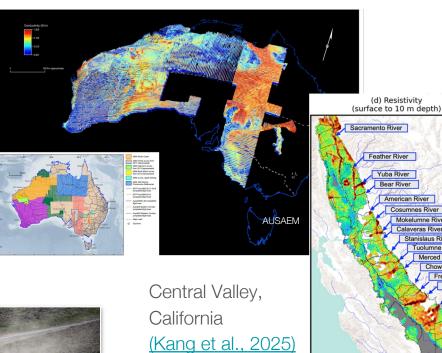


geophysical experiments



ground or borehole

often on large scales



Yuba River

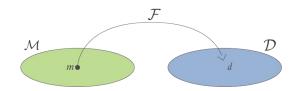
Resistivity (Ωm)

American River Cosumnes River Mokelumne River Stanislaus River Tuolumne River Chowchilla River

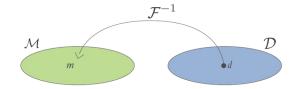
statement of the inverse problem

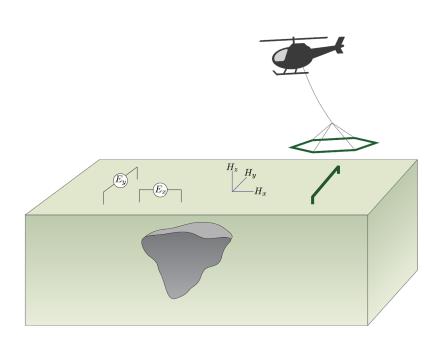
Given

- observations: d_j^{obs} , j = 1, ..., N
- uncertainties: ϵ_i
- ability to forward model: $\mathcal{F}[m] = d$



Find an Earth model that fits those data and a-priori information



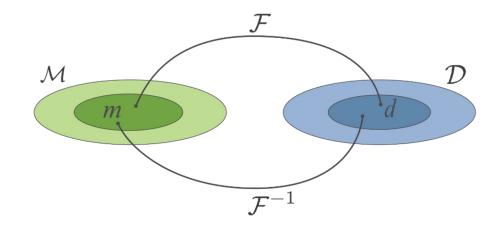


inverse problem

The inverse problem is ill-posed

- non-unique
- ill-conditioned

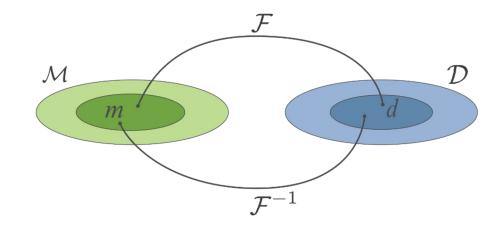
Any inversion approach must address these issues.



inverse problem

Prior information important to constrain the inversion

- geologic structures
- boreholes
- reference model
- bounds
- physical properties
- other geophysical data
- ...



need a framework for inverse problem

Tikhonov (deterministic)

Bayesian (probabilistic)

Find a single "best" solution by solving

optimization

minimize $\phi = \phi_d + \beta \phi_m$

subject to $m_L < m < m_H$

Two approaches:

Find a particular solution that maximizes $P(m|d^{obs})$

Use Bayes' theorem

 $P(m|d^{obs}) \propto P(d^{obs}|m)P(m)$

 $\begin{cases} P(m): \text{ prior information about } m \\ P(d^{obs}|m): \text{ probability about the data errors (likelihood)} \\ P(m|d^{obs}): \text{ posterior probability for the model} \end{cases}$

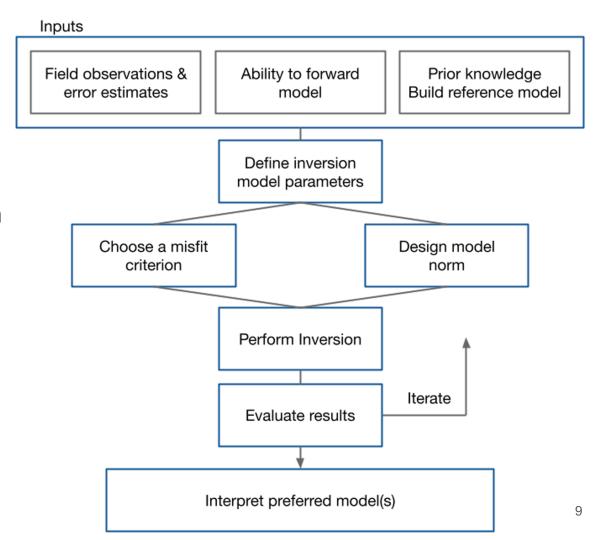
(a) Characterize $P(m|d^{obs})$

MAP: (maximum a posteriori) estimate

 $\begin{cases} \phi_d: \text{ data misfit} \\ \phi_m: \text{ regularization} \\ \beta: \text{ trade-off parameter} \\ m_L, m_H: \text{ lower and upper bounds} \end{cases}$

flow chart for the inverse problem

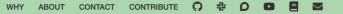
- iterative process to obtain solution
- each component requires evaluation, adjustment by user
- opportunities for research within each component





Simulation and parameter estimation in geophysics

common framework for simulations & inversions accelerate research: build upon others work facilitate reproducibility of results build & deploy in python open-source





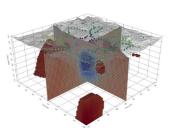
Simulation and Parameter Estimation in Geophysics

An open source python package for simulation and gradient based parameter estimation in geophysical applications.

Geophysical Methods

Contribute to a growing community of geoscientists building an open foundation for geophysics. SimPEG provides a collection of geophysical simulation and inversion tools that are built in a consistent framework.

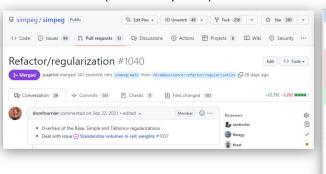
- Gravity
- Magnetics
- · Direct current resistivity
- · Induced polarization
- Electromagnetics
 - Time domain
 - $\circ \ \ \text{Frequency domain}$
 - Natural source (e.g Magnetotellurics)
 - Viscous remanent magnetization
- · Richards Equation



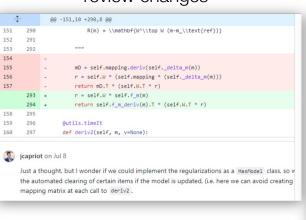
https://simpeg.xyz

open development: how contributions get included

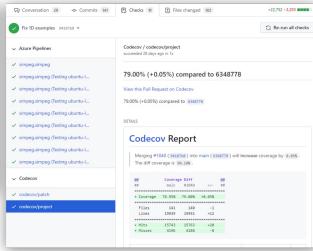
Submit proposed changes (Pull Request)



SimPEG community + maintainers review changes



Ensure existing unit tests pass and changes are also tested



codecov

86%

maintainers





S. Soler J. Capriotti

https://github.com/simpeg/simpeg

testing

mathematical properties



analytic solutions, convergence criteria

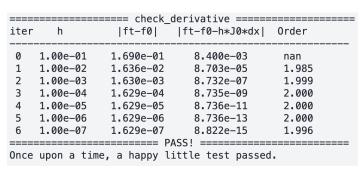
code comparisons

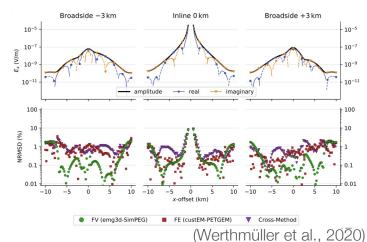
```
vector identity: \nabla \cdot \nabla \times \vec{v} = 0
```

[2]: v = np.random.rand(mesh.nE)
np.all(mesh.faceDiv * mesh.edgeCurl * v == 0)

[2]: True

confidence





user tutorials

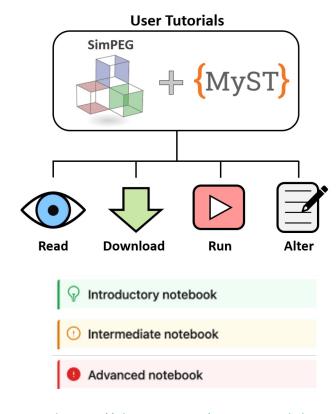
growing library of training materials:

- parameter choices in setting up forward simulations, inversions, e.g.mesh design, regularization parameters
- basic, intermediate, and advanced forward simulation and inversion approaches
- understanding SimPEG objects



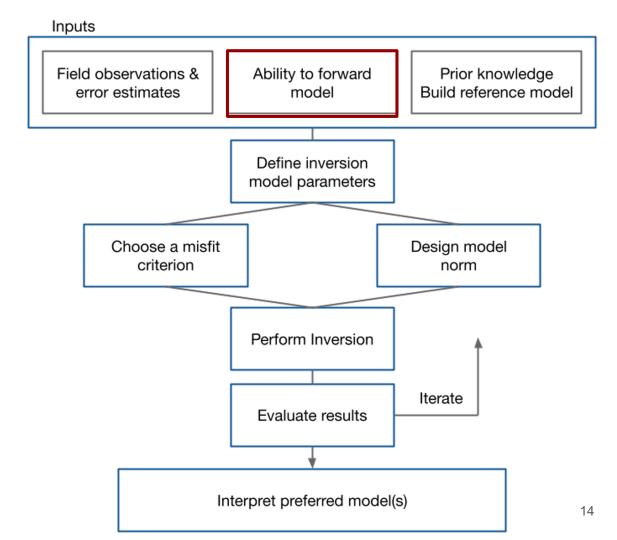


D. Cowan S. Soler



https://simpeg.xyz/user-tutorials

flow chart for the inverse problem



electromagnetics: basic equations (quasi-static)

	Time	Frequency
Faraday's Law	$ abla imes ec{e} = -rac{\partial ec{b}}{\partial t}$	$ abla imes ec{E} = -i\omega ec{B} rac{\partial ec{\partial}}{\partial ec{\partial}}$
Ampere's Law	$ abla imes ec{h} = ec{j} + rac{\partial ec{d}}{\partial t}$	$oldsymbol{ abla} imes ec{H} = ec{J} + i\omega ec{D} ec{J}$
No Magnetic Monopoles	$ abla \cdot ec{b} = 0$	$\nabla \cdot \vec{B} = 0$
Constitutive	$ec{j}=\sigmaec{e}$	$ec{J}=\sigmaec{E}$
Relationships (non-dispersive)	$ec{b}=\muec{h}$	$ec{B} = \mu ec{H}$
(11011-0150615146)	$ec{d}=arepsilonec{e}$	$ec{D}=arepsilonec{E}$

^{*} Solve with sources and boundary conditions

electromagnetics: frequency domain

Continuous equations

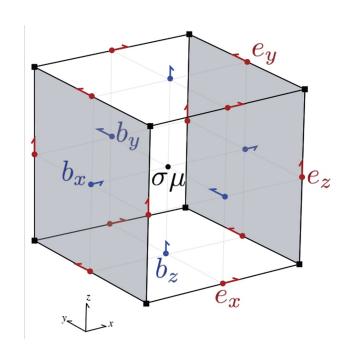
$$\nabla \times \vec{E} + i\omega \vec{B} = 0$$
$$\nabla \times \mu^{-1} \vec{B} - \sigma \vec{E} = \vec{J}_s$$
$$\hat{n} \times \vec{B}|_{\partial\Omega} = 0$$

Finite volume discretization

$$\mathbf{C}\mathbf{e} + i\omega\mathbf{b} = 0$$
$$\mathbf{C}^{\top}\mathbf{M}_{\mu^{-1}}^{f}\mathbf{b} - \mathbf{M}_{\sigma}^{e}\mathbf{e} = \mathbf{M}^{e}\mathbf{j}_{s}$$

Eliminate **b** to obtain a second-order system in **e**

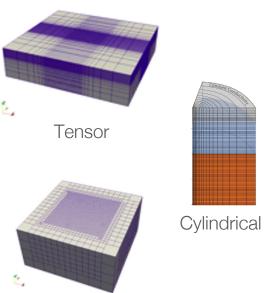
$$\underbrace{(\mathbf{C}^{\top}\mathbf{M}_{\mu^{-1}}^{f}\mathbf{C} + i\omega\mathbf{M}_{\sigma}^{e})}_{\mathbf{A}(\sigma,\omega)}\underbrace{\mathbf{e}}_{\mathbf{u}} = \underbrace{-i\omega\mathbf{M}^{e}\mathbf{j}_{\mathbf{s}}}_{\mathbf{q}(\omega)}$$



solving a FDEM problem

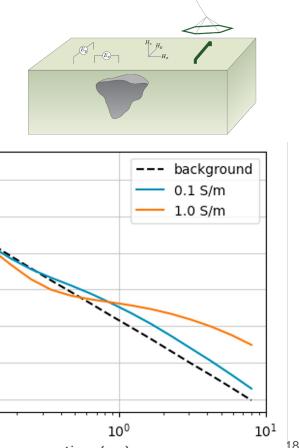


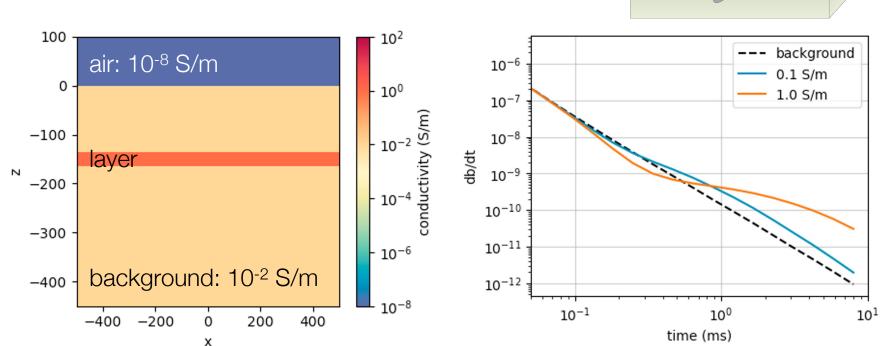
```
\omega = 2 * pi * frequency
                                       C = mesh.edge_curl
                                       Mfµi = mesh.get_face_inner_product(1/mu_0)
                                       Me\sigma = mesh.get_edge_inner_product(sigma)
                                                                                                                  Tensor
(\mathbf{C}^{\top}\mathbf{M}_{\mu^{-1}}^{f}\mathbf{C} + i\omega\mathbf{M}_{\sigma}^{e}) \underbrace{\mathbf{e}}_{\mathbf{u}}
                                       A = C.T @ Mf\mu i @ C + 1j * \omega * Me\sigma
                                       Ainv = Solver(A) # acts like A inverse
                                       Me = mesh.get_edge_inner_product()
                     =-i\omega\mathbf{M}^{e}\mathbf{j_{s}}
                                       q = -1j * \omega * Me @ js
                            \mathbf{q}(\omega)
                                                                                                                  OcTree
                                       u = Ainv @ q
```



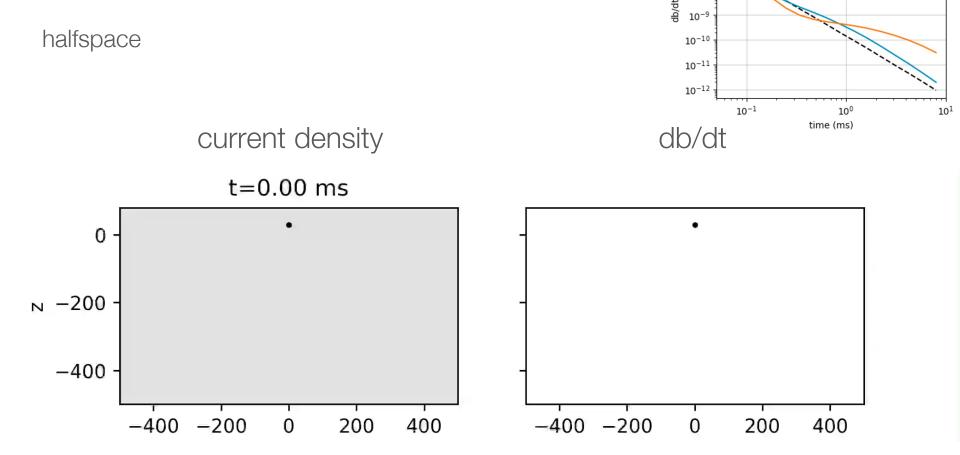
from simpeg import electromagnetics

example: airborne electromagnetics





example: airborne electromagnetics



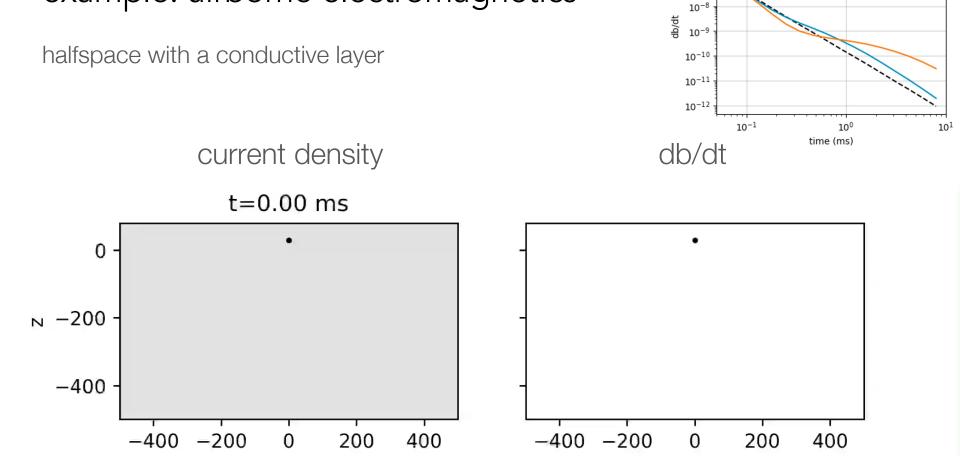
--- background

- 0.1 S/m - 1.0 S/m

 10^{-6}

10⁻⁷

example: airborne electromagnetics



background

0.1 S/m 1.0 S/m

 10^{-6}

 10^{-7}

sensitivities

For inverse problem, need sensitivities (and adjoint)

$$\mathbf{J} = \frac{\partial \mathcal{F}[\mathbf{m}]}{\partial \mathbf{m}}$$
$$= \frac{\partial \mathbf{P}(\mathbf{u}, \omega)}{\partial \mathbf{u}} \frac{\partial \mathbf{u}}{\partial \mathbf{m}}$$

where the derivative of the fields (**u**) is computed implicitly (requires a solve)

$$\frac{\partial \mathbf{A}(\sigma, \omega) \mathbf{u}^{\text{fixed}}}{\partial \mathbf{m}} + \mathbf{A}(\sigma, \omega) \frac{\partial \mathbf{u}}{\partial \mathbf{m}} = 0$$

J is a large, dense matrix → compute products with a vector if memory-limited

flow chart for the inverse problem

What do we need for inversion?

minimize
$$\phi = \phi_d + \beta \phi_m$$

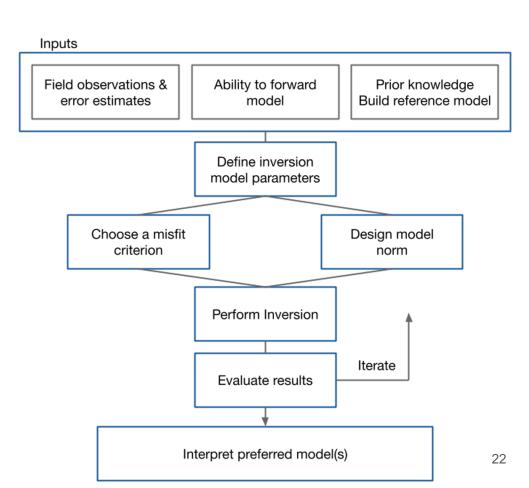
subject to $m_L < m < m_H$

From the simulation

- adjoint sensitivity times a vector
- sensitivity times a vector

Inversion components:

- define a model norm
- perform optimization



inversion as an optimization problem

$$\min_{\mathbf{m}} \phi(\mathbf{m}) = \phi_d(\mathbf{m}) + \beta \phi_m(\mathbf{m})$$
s.t. $\phi_d \le \phi_d^* \quad \mathbf{m}_L \le \mathbf{m} \le \mathbf{m}_U$

data misfit

$$\phi_d = \|\mathbf{W}_d(\mathcal{F}(\mathbf{m}) - \mathbf{d}^{\text{obs}})\|^2$$

uncertainties captured in W

$$\mathbf{W}_d = \operatorname{diag}\left(\frac{1}{\epsilon}\right)$$

$$\epsilon_j = \% |d_j^{\text{obs}}| + \text{floor}$$

typical model norm

$$\phi_m = \alpha_s \int_V w_s (m - m_{\text{ref}})^2 dV + \alpha_x \int_V w_x \frac{d(m - m_{\text{ref}})^2}{dx} dV$$
smallness first-order smoothness

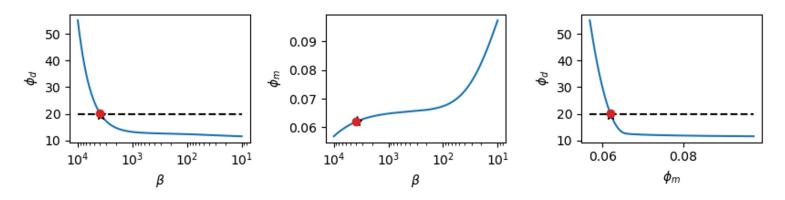
discretize

$$\phi_m = \alpha_s \|\mathbf{W}_s(\mathbf{m} - \mathbf{m}_{ref})\|^2 + \alpha_x \|\mathbf{W}_x(\mathbf{m} - \mathbf{m}_{ref})\|^2$$

solving the optimization problem

$$\min_{\mathbf{m}} \phi(\mathbf{m}) = \phi_d(\mathbf{m}) + \beta \phi_m(\mathbf{m})$$
s.t. $\phi_d \le \phi_d^* \quad \mathbf{m}_L \le \mathbf{m} \le \mathbf{m}_U$

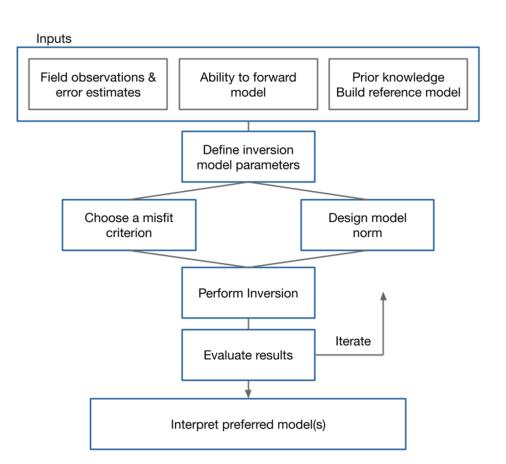
standard approach: Gauss Newton–CG + β-cooling strategy



different flavours of inversion & research opportunities

Two examples:

- Sparse & compact norms
- Using a GMM in the model norm



example 1: sparse / compact norms

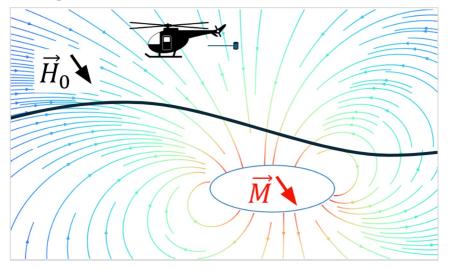
sparse / compact norms with IRLS



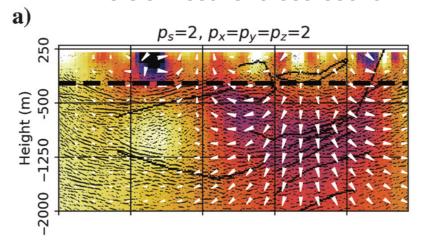
$$\phi_m = \alpha_s \int_V w_s |m - m_{\text{ref}}|^{p_s} dV + \alpha_x \int_V w_x \left| \frac{d(m - m_{\text{ref}})}{dx} \right|^{p_x} dV$$

Fournier et al, 2019

Magnetic vector inversion (MVI)



inversion results: cross-section

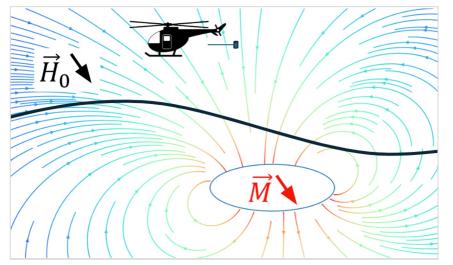


sparse / compact norms with IRLS

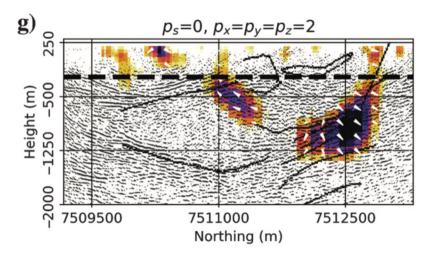


$$\phi_m = \alpha_s \int_V w_s |m - m_{\text{ref}}|^{p_s} dV + \alpha_x \int_V w_x \left| \frac{d(m - m_{\text{ref}})}{dx} \right|^{p_x} dV$$

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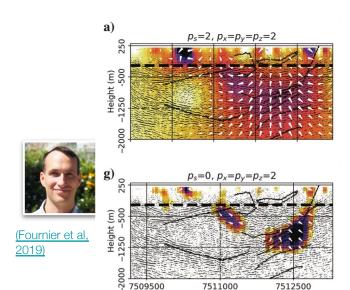
sparse / compact norms with IRLS

$$\phi_m = \alpha_s \int_V w_s |m - m_{\text{ref}}|^{p_s} dV + \alpha_x \int_V w_x \left| \frac{d(m - m_{\text{ref}})}{dx} \right|^{p_x} dV$$

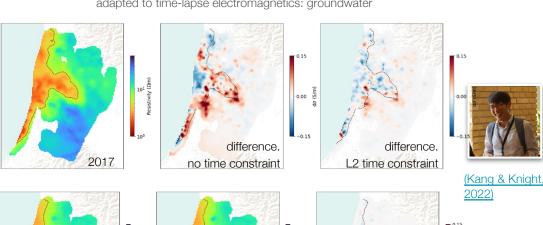
2017

developed in potential fields

adapted to time-lapse electromagnetics: groundwater



Northing (m)



2019

difference.

L0 time constraint

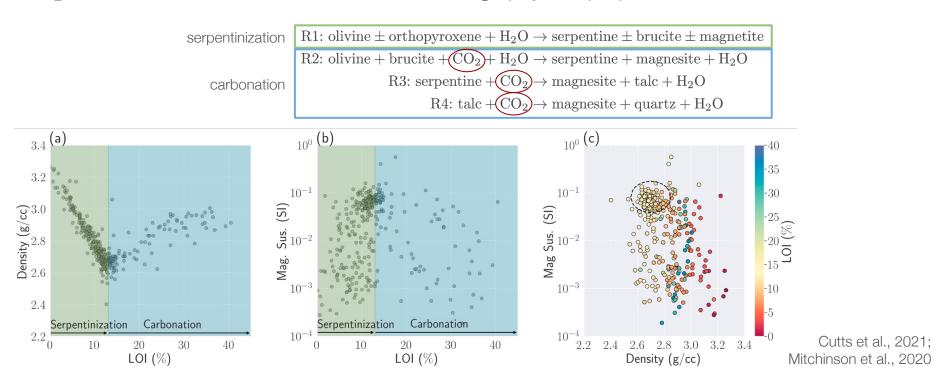
29

inversion

example 2: using a gaussian mixture model in the

Using a Gaussian Mixture Model in the model norm

Example: Carbon mineralization – Rocks that have been serpentinized (altered) can react with CO₂ to from carbonated minerals. Reactions change physical properties



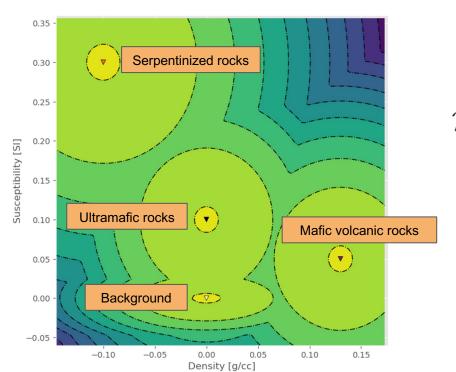
Using a Gaussian Mixture Model in the model norm

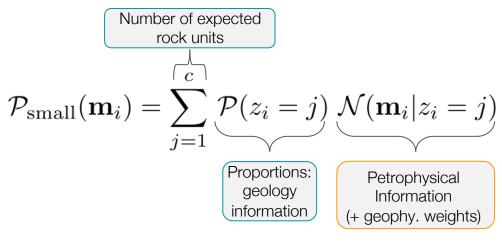


Petrophysically and Geologically guided Inversion

Astic & Oldenburg, 2020







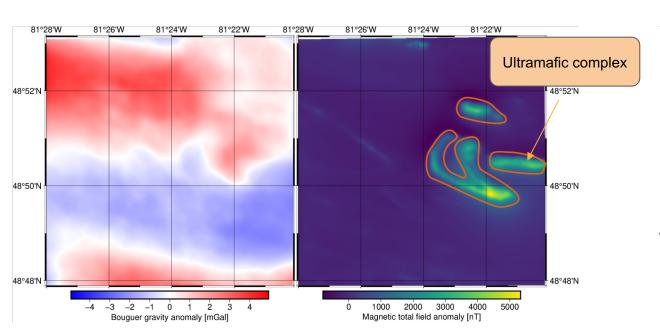
Define:
$$\Phi_{\mathrm{small}}(\mathbf{m}) = -\log\left(\mathcal{P}_{\mathrm{small}}(\mathbf{m})\right)$$

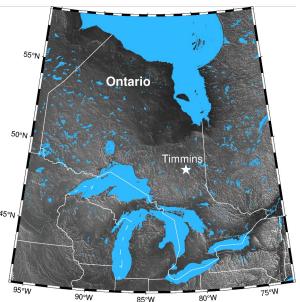
Using a Gaussian Mixture Model in the model norm

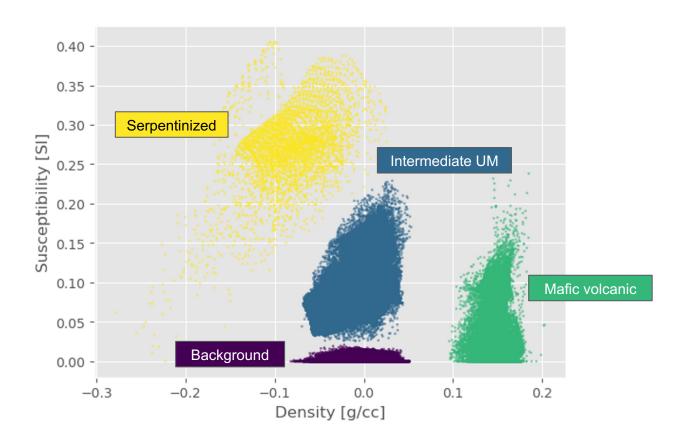
Soler et al., in prep

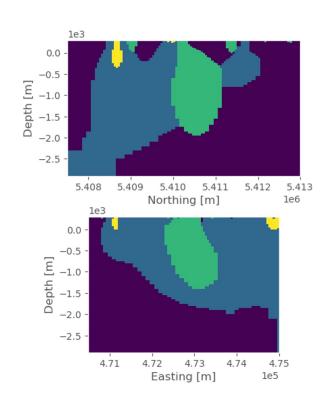
Petrophysically and Geologically guided Inversion

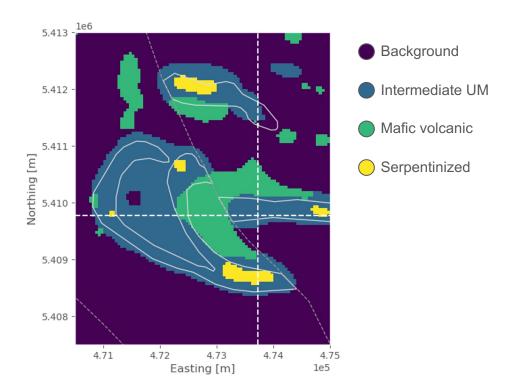
gravity gradiometry & magnetic data

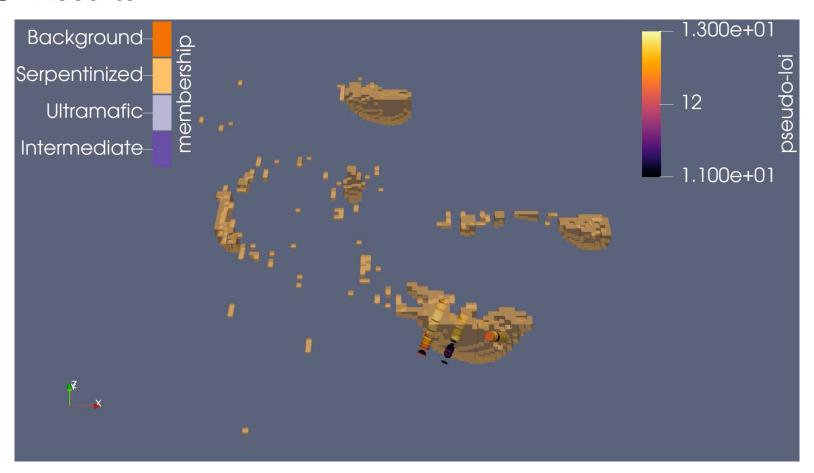






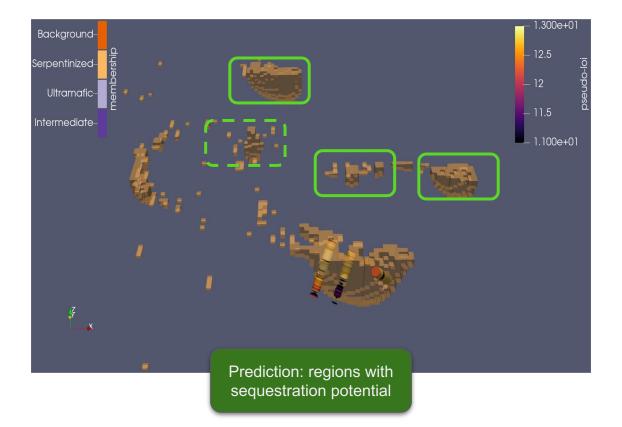




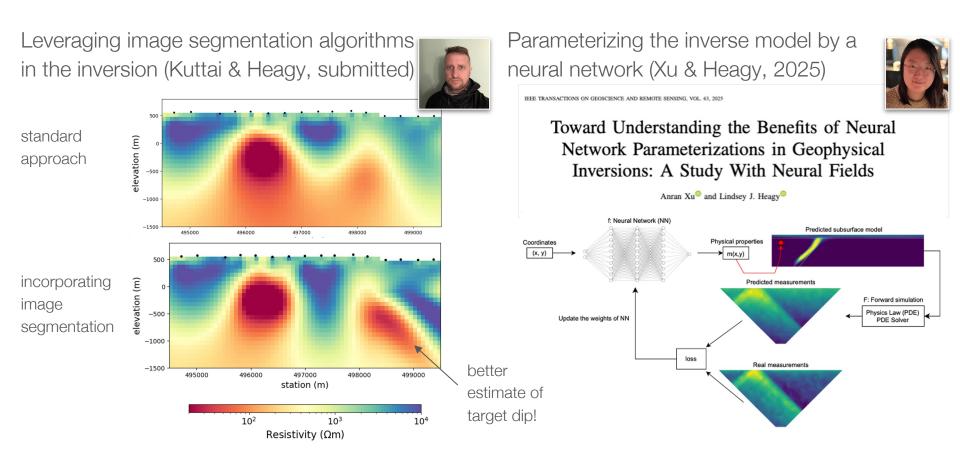




Soler et al., in prep



Other examples



Summary



modular, open-source framework provides a foundation for research

- accelerates on-boarding
- eases technology transfer
- opens collaboration opportunities



Thank you!





simpeg.xyz



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UBC GIF research consortium:



























kaicalee



banesullivan



bluetyson





bsmithyman









domfournier Doug Oldenburg









mrocklin















codebase contributions from:























