

Field Scale



What have we done so far?

- Methodology and understanding for solving the inverse problem
- Solve a non-linear inverse problem
 - Generally voxel-based
 - PDE
 - Integral equation
- Incorporate different types of information
 - Regularization function and bounds
- Case histories that show the utility



 $\nabla \cdot \sigma \nabla V = I \delta(r) = q$





Issues for practical applications

- Inversion in large scale problems
 - Airborne EM data
 - Forward modelling
 - Inversion
 - Field application (e.g. diamond exploration)
- Addressing Uncertainty
 - Exploring model model space
 - Model parameterization
 - Joint inversion
 - Post-inversion classification (multiple physical properties)
 - PGI (petrophysically guided inversion)





Large scale problems: Airborne EM

- Typical airborne EM systems
 - Frequency
 - Time
- Large amount of data
 - ~100,000 soundings
 - multiple frequency or times

Apply this to diamond exploration





Airborne EM: Tli Kwi Cho (TKC) kimerlites



DIGHEM (1992)

,	
Configuration	HCP
Frequency	900Hz-56kHz
Data unit	ppm
Line spacing	200 m
Line km	52 km
# of sounding	6274

VTEM (2003)

Configuration	Colocated-loop
Off time channel	90-6340 (µs)
Data unit	pV/A-m ⁴
Line spacing	75 m
Line km	39 km
# of sounding	26342



Basic Equations

	Time	Frequency	
Faraday's Law	$\nabla \times \mathbf{e} = -\frac{\partial \mathbf{b}}{\partial t}$	$ abla imes \mathbf{E} = -i\omega \mathbf{B}$	
Ampere's Law	$ abla imes \mathbf{h} = \mathbf{j} + \frac{\partial \mathbf{d}}{\partial t}$	$ abla imes \mathbf{H} = \mathbf{J} + i\omega \mathbf{D}$	
No Magnetic Monopoles	$\nabla \cdot \mathbf{b} = 0$	$\nabla \cdot \mathbf{B} = 0$	
	$\mathbf{j} = \sigma \mathbf{e}$	$\mathbf{J}=\sigma\mathbf{E}$	
Relationships	$\mathbf{b}=\mu\mathbf{h}$	${f B}=\mu {f H}$	
(non-dispersive)	$\mathbf{d} = \varepsilon \mathbf{e}$	$\mathbf{D} = arepsilon \mathbf{E}$	

* Solve with sources and boundary conditions

Forward Problem

- Discretize in frequency or time
- Discretize in space:
- Solve system of equations
- Many transmitters

Time	Frequency FDEM
$\nabla \times \mathbf{e} = -\frac{\partial \mathbf{b}}{\partial t}$	$ abla imes {f E} = -i\omega {f B}$
$ abla imes \mathbf{h} = \mathbf{j} + \frac{\partial \mathbf{d}}{\partial t}$	$ abla imes \mathbf{H} = \mathbf{J} + i\omega \mathbf{D}$
$\nabla \cdot \mathbf{b} = 0$	$ abla \cdot \mathbf{B} = 0$
$\mathbf{j} = \sigma \mathbf{e}$	$\mathbf{J} = \sigma \mathbf{E}$
$\mathbf{b}=\mu\mathbf{h}$	${f B}=\mu {f H}$
$\mathbf{d} = \varepsilon \mathbf{e}$	$\mathbf{D}=arepsilon\mathbf{E}$





Time Domain: Mathematical Setup

Maxwell's equations

$$\nabla \times \mathbf{e} + \frac{\partial \mathbf{b}}{\partial t} = 0$$
$$\nabla \times \mu^{-1} \mathbf{b} - \sigma \mathbf{e} = \mathbf{s}(t)$$



time: $[0, t_f]$

 $\mathbf{n} \times \mathbf{b} = 0$

Boundary conditions

Initial conditions

$$\mathbf{e}(x, y, z, t = 0) = \mathbf{e}_0$$
$$\mathbf{b}(x, y, z, t = 0) = \mathbf{b}_0$$

Need to solve in space and time

Semi-discretization in space

Staggered Grid

- Physical properties: cell centers
- Fields: edges
- Fluxes: faces

Continuous second-order equations

$$\nabla \times \mu^{-1} \nabla \times \mathbf{e} + \sigma \frac{\partial \mathbf{e}}{\partial t} = -\frac{\partial \mathbf{s}}{\partial t}$$

Semi-discretized second order equations

$$\mathbf{C}^{ op} \mathbf{M}_{\mu^{-1}}^{f} \mathbf{C} \mathbf{e} + \mathbf{M}_{\sigma}^{e} \frac{\partial \mathbf{e}}{\partial t} = - \frac{\partial \mathbf{s}}{\partial t}$$



Discretizing in time

First order backwards difference (implicit)

• e^{n+1} depends upon e^n

$$\mathbf{C}^{\top}\mathbf{M}_{\mu^{-1}}^{f}\mathbf{C}\mathbf{e} + \mathbf{M}_{\sigma}^{e}\frac{\partial\mathbf{e}}{\partial t} = -\frac{\partial\mathbf{s}}{\partial t} \qquad \Delta t = t_{n+1} - t_{n}$$

$$\left(\mathbf{C}^{\top}\mathbf{M}_{\mu^{-1}}^{f}\mathbf{C} + \frac{1}{\Delta t}\mathbf{M}_{\sigma}^{e}\right)\mathbf{e}^{n+1} = -\frac{\mathbf{s}^{n+1} - \mathbf{s}^{n}}{\Delta t} + \frac{1}{\Delta t}\mathbf{M}_{\sigma}^{e}\mathbf{e}^{n}$$

Solve system at each time step

$$\mathbf{A}_{n+1}\mathbf{u}_{n+1} = -\mathbf{B}_n\mathbf{u}_n + \mathbf{q}_{n+1}$$

Factor $\mathbf{A}_{n+1} = \mathbf{L}\mathbf{L}^ op$

Solving a TDEM Problem

Solve with forward elimination \mathbf{u}_0

- Initial conditions provide
- To propagate forward, solve

$$\mathbf{A}_{n+1}\mathbf{u}_{n+1} = -\mathbf{B}_n\mathbf{u}_n + \mathbf{q}_{n+1}$$

Some details of solving system

- Refactor only if $\mathbf{A}_{n+1}(\sigma, \Delta t)$ changes
- Divide modelling time into *P* partitions



 $\begin{pmatrix} \mathbf{A}_{0} & & & \\ \mathbf{B}_{1} & \mathbf{A}_{1} & & & \\ & \mathbf{B}_{2} & \mathbf{A}_{2} & & & \\ & & \ddots & \ddots & & \\ & & & \mathbf{B}_{n-1} & \mathbf{A}_{n-1} & \\ & & & & \mathbf{B}_{n} & \mathbf{A}_{n} \end{pmatrix} \begin{pmatrix} \mathbf{u}_{0} & \\ \mathbf{u}_{1} \\ \mathbf{u}_{2} \\ \vdots \\ \mathbf{u}_{n-1} \\ \mathbf{u}_{n} \end{pmatrix} = \begin{pmatrix} \mathbf{a}_{1} & \\ \mathbf{q}_{2} \\ \vdots \\ \mathbf{q}_{n-1} \\ \mathbf{q}_{n} \end{pmatrix}$

• Total computation time:

$$T = P(N_{\Delta t} N_{TX} t_{\text{solve}} + t_{\text{factor}})$$

Time to solve factored system

Inverse problem



minimize $\phi(\mathbf{m}) = \phi_d(\mathbf{m}) + \beta \phi_m(\mathbf{m})$

subject to $\mathbf{m}_{lower} < \mathbf{m} < \mathbf{m}_{upper}$

Data misfit
$$\phi_d(\mathbf{m}) = \frac{1}{2} ||\mathbf{W}_d(F[\mathbf{m}] - \mathbf{d}_{obs})||_2^2.$$

Regularization $\phi_m(\mathbf{m}) = \frac{1}{2} ||\mathbf{W}_m(\mathbf{m} - \mathbf{m}_{ref})||_2^2.$

 $\begin{cases} d: \text{ data for all transmitters} \\ \mathbf{m} = log(\boldsymbol{\sigma}) \\ M: \text{ number of cells} \end{cases}$

Gauss-Newton approach

• Inverse problem $\min_{\mathbf{m}} \phi(\mathbf{m}) = \phi_d(\mathbf{m}) + \beta \phi_m(\mathbf{m})$

$$= \frac{1}{2} \|\mathbf{W}_d(F[\mathbf{m}]) - \mathbf{d}^{obs}\|^2 + \frac{\beta}{2} \|\mathbf{W}_m(\mathbf{m} - \mathbf{m}_{ref})\|^2$$

- Gradient $\mathbf{g}(\mathbf{m}) = \mathbf{J}^{\top} \mathbf{W}_d^{\top} \mathbf{W}_d (F[\mathbf{m}] \mathbf{d}^{obs}) + \beta \mathbf{W}_m^{\top} \mathbf{W}_m (\mathbf{m} \mathbf{m}_{ref})$
- Taylor expand: Gauss Newton equation $(\mathbf{J}^{\top}\mathbf{W}_{d}^{\top}\mathbf{W}_{d}\mathbf{J} + \beta\mathbf{W}_{m}^{\top}\mathbf{W}_{m})\delta\mathbf{m} = -\mathbf{g}(\mathbf{m})$
- Use inexact PCG to solve for model update (N_{CG} iterations)

 $\mathbf{m}_{k+1} = \mathbf{m}_k + \delta \mathbf{m}$

Number of forward modellings: $2(N_{CG}+1)\sim 20$

Gauss-Newton approach

$$\begin{split} \min_{\mathbf{m}} \phi(\mathbf{m}) &= \phi_d(\mathbf{m}) + \beta \phi_m(\mathbf{m}) \\ &= \frac{1}{2} \| \mathbf{W}_d(F[\mathbf{m}]) - \mathbf{d}^{obs} \|^2 + \frac{\beta}{2} \| \mathbf{W}_m(\mathbf{m} - \mathbf{m}_{ref}) \|^2 \end{split}$$

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Choose \beta_0, \boldsymbol{m}_{\text{ref}}
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Evaluate \phi(\mathbf{m}_{ref}), g(\mathbf{m}_{ref}), matrices W_d, W...
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for i in range([0, max_beta_iter]):
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for k in range([0, max_inner_iterations]):

- IPCG to solve $(\mathbf{J}^{\top}\mathbf{W}_{d}^{\top}\mathbf{W}_{d}\mathbf{J} + \beta\mathbf{W}_{m}^{\top}\mathbf{W}_{m})\delta\mathbf{m} = -\mathbf{g}(\mathbf{m})$
- line search for step length $\boldsymbol{\alpha}$

• Update model
$$\mathbf{m}_{k+1} = \mathbf{m}_k + lpha \delta \mathbf{m}$$

• Exit if
$$\phi < \phi_d^*$$
 or $\frac{\|\mathbf{g}(\mathbf{m}_{k+1})\|}{\|\mathbf{g}(\mathbf{m}_k)\|} < \mathrm{tol}$

Reduce β

Tally up the computations

Number of transmitters	1000
Number of time steps	50
Solving a GN step	20
Number of GN iterations	20

- Total number of Maxwell solutions is 20,000,000
- Suppose: t_{factor}=1 sec
 - 100 processors: 55 hours
 - 1000 processors 5.5 hours

Need:

- Fast forward modelling
- Multiple cpu

Mesh

- Trade off (accuracy vs. computation)
- Consider a 3D airborne EM simulation (1000 sources)

Octree mesh



> 1,000,000 cells (this is big!)

How do we tackle this?

Mesh decomposition

• Separate forward modelling mesh for each transmitter



Mesh decomposition

• Separate forward modelling mesh for each transmitter



Mesh decomposition

• Separate forward modelling mesh for each transmitter



3D inversion (TKC)



Recovered 3D conductivity



Summary: Large-scale Inversions

Same methodology as small-scale

Advances in scientific computing

- Direct solvers (factor Maxwell operator)
- Semi-structured meshes (OcTree)
- Separate forward and inverse meshes
- Handling the sensitivity matrix
- Access to multi-cores





Addressing Uncertainty

- Exploring model space
 - Solutions with different character
 - Hypothesis testing
 - DOI
- Model parameterization
- Joint inversion
- Post-inversion classification (multiple physical properties)
- PGI (petrophysically guided inversion)

 $p_x = p_v = p_z = 0$

Ce nt character $p_s=1$ $p_s=p_y=p_z=2$ $p_s=p_y=p_z=1$ $p_s=p_y=p_z=1$ $p_s=p_y=p_z=1$ $p_s=p_y=p_z=1$ $p_s=p_y=p_z=1$



Hypothesis testing

- Generate "best" model
- Analyze for features of interest

Initial 3D DC inversion

Hypothesis testing

- Generate "best" model
- Analyze for features of interest
- Test existence: Generate a counter example.
- Use a weighted reference model that doesn't have feature.

$$\phi_s = \int_V w_s (m - m_{ref})^2 dv$$



Hypothesis testing

- Generate "best" model
- Analyze for features of interest
- Test existence: Generate a counter example.
- Use a weighted reference model that doesn't have feature.

$$\phi_s = \int_V w_s (m - m_{ref})^2 dv$$



DOI (Depth of Investigation)

Model objective function for 1D AEM inversion:

$$\phi_m = \phi_s + \phi_z$$

Reference model in smallness term:

$$\phi_s = \int_V (m - m_{ref})^2 dv$$

• Carry out inversion with two different reference models





DOI (Depth of Investigation)

Model objective function for 1D AEM inversion:

$$\phi_m = \phi_s + \phi_z$$

Reference model in smallness term:

$$\phi_s = \int_V (m - m_{ref})^2 dv$$

- Carry out inversion with two different reference models
- Compute DOI:

DOI index =
$$\left| \frac{m^1 - m^2}{m_{ref}^1 - m_{ref}^2} \right|$$

 $\begin{cases} m^1: \text{ inversion model with } m^1_{ref} \\ m^2: \text{ inversion model with } m^2_{ref} \end{cases}$



Depth (m)

DOI (Depth of Investigation)

Model objective function for 1D AEM inversion:

$$\phi_m = \phi_s + \phi_z$$

Reference model in smallness term:

$$\phi_s = \int_V (m - m_{ref})^2 dx$$

- Carry out inversion with two different reference models
- Compute DOI:

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Depth (m)

Parameterizations

Use voxel model: M $\sim 10^5$ - 10^7 cells

May always need this for solving forward problem

Inverse Problem: Options to parameterize

(1) Geologic Knowledge: Isolated body

- \vec{m} for inversion
 - (x, y, z) location of body
 - parameters of body
 - orientation
 - Physical property
 - e.g. sphere

$$\vec{m} = (x, y, z, r, \sigma_{sphere}, \sigma_b)$$





Parameterizations

(2) Resolution in certain locations doesn't justify fine scale inversion

Fracturing problem

Field objective: where are the fractures?

• Model the fracture plane as a plate

Note: inverse problem has completely changed

- Only search for a few parameters
 - Objective function $\phi(\mathbf{m}) = \phi_d(\mathbf{m}) + \beta \phi_m(\mathbf{m})$ $= \|\mathbf{W}_d(\mathcal{F}[\mathbf{m}] - \mathbf{d})\|^2$

Same gradient methods can still be used, but final solution can be more sensitive to starting values

EM inversions







Multiple EM surveys

- Resolve (frequency domain)
- Geotem (airborne TDEM)
- NanoTEM (ground TDEM)

We can invert each survey in 3D Joint inversion is a challenge



Setting up the inversion

Modular: Each datum has own forward mapping

• For jointly inverting multiple EM data sets:

Data misfit:
$$\phi_d = \Sigma ig(d_i^{obs} - F_i[\mathbf{m}] ig)^2$$

$$d_i = F_i[\mathbf{m}]$$

$$\mathcal{M}$$

$$m \bullet$$

$$m \bullet$$

$$m \bullet$$

$$data space$$

System	Maxwell's Eqs.	Source	Time or frequency range	Depth of investigation
Resolve	Frequency	\leftarrow	400Hz-130kHz	~70m
Geotem	Time		100µs-10ms	~300m
NanoTEM	Time		1μ s-1ms	~100m

+ Mesh options: 1D, 2D, 3D, parametric

Separate inversions

$$\phi_{\mathrm{m}}(\mathbf{m}) = \frac{1}{2} \|\mathbf{W}_{m}(\mathbf{m} - \mathbf{m}_{\mathrm{ref}})\|_{2}$$





Joint inversion

$$\phi_{\mathrm{m}}(\mathbf{m}) = \frac{1}{2} \|\mathbf{W}_{m}(\mathbf{m} - \mathbf{m}_{\mathrm{ref}})\|_{2}$$











Joint Inversion: Multiple physical properties

- What do we want to extract from the data?
- Physical property values are often not of intrinsic interest.
- Multiple Properties: How are they connected?
 - Analytic relationship (e.g. seismic velocity and density)
 - Structurally: Properties change at the same location
 - Connection through physical property values
 - Geologic insight from posterior inference: TKC kimberlite



Physical Properties



Physical property table

Rock type	Glacial till	Host rock	НК	VK	РК
Density	Moderate	Moderate	Low	Low	Low
Susceptibility	None	None	High	Low-moderate	Low-moderate
Conductivity	Moderate-high	Low	Low-moderate	Moderate-high	Moderate-high
Chargeability	Low	Low	?	?	?

- Kimberlite rocks: low density
- HK: high susceptibility
- VK and PK:
 - Low-moderate susceptibility
 - Moderate-high conductivity



Joint conductivity inversion

556800 557000 557200 557400 557600 557800 Easting (m)



Potential field data at TKC

Gravity gradiometry data



VTEM mag data



Density: ρ



Susceptibility: *κ*

Recovered 3D model



Pseudo-chargeability (Early): $\tilde{\eta}_E$



IP = Observation - Fundamental

Pseudo-chargeability (Late): $\tilde{\eta}_L$



IP = Observation - Fundamental

Interpretation

Petrophysical model



Distinction of PK and VK

- PK is deposited after an explosive event
- PK has greater pore size than VK
- Result in greater time constant: τ
- R4 (small τ) "VK", R5 (greater τ) "PK"

Interpreted rock table (R0-R5)

Rock	ρ	κ	σ	$\tilde{\eta}_E$	$\tilde{\eta}_L$	τ	Interpre-
Unit							tation
R0	Mod.	Low	Low	Low	Low	N/A	Host Rock
R 1	Low	Low	Low	Low	Low	N/A	Kimberlite
R2	Low	High	Low	Low	Low	N/A	HK
R 3	Low	Mod.	Mod.	Low	Low	N/A	PK or VK
R 4	Low	Mod.	Mod.	High	Low	Small	VK
R 5	Low	Mod.	Mod.	Low	High	Large	PK

3D cut-off volume

Petrophysical model from geophysics





Geological model from drillings





(Towards) Geologic inversion

Petrophysics

Petrophysics

On-site lab



Measured resistivity and chargeability



Drill cores



Physical properties measurements



Trends

-1.5

-6.0

-10.5

ability ability

-24.0



How do we include this in our inversions?

Synthetic diamond deposit









Physical Property values from inversion

• L₂ inversion (smooth)





Find a geologic inversion result



Each pixel

- needs a physical property value that is associated with a viable rock unit
- needs a geologic identifier

Globally

 both geophysical and petrophysical data must be fit

Tie geophysical, petrophysical and geological information together in a single conventional geophysical inversion framework

Linking Geophysics, Petrophysics and Geology











Separate inversions without petrophysics





- Invert each data, obtain density and susceptibility model
- Apply rock classification using GMM

$$\mathcal{M}(m|\theta) = \sum_{j=1}^{c} \pi_j \mathcal{N}(m|\mu_j, \Sigma_j)$$

 $\begin{cases} \pi_j: \text{ proportionality} \\ \mu_j: \text{ mean} \\ \Sigma_j: \text{ convariance} \end{cases}$

Joint inversion with petrophysics





- Use together:
 - Geophysical data
 - Petrophysics
 - Geology
- Petrophysically guided inversion



Summary



Each pixel

- needs a physical property value that is associated with a viable rock unit
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Practical needs for field applications

- Inversion in large scale problems
 - Airborne EM data
 - Forward modelling
 - Inversion
 - Field application (e.g. diamond exploration)
- Addressing Uncertainty
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Next up ...



The end