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Welcome & Overview of the Meeting Felix J. Herrmann



Wednesday, 28 October, 15



WIFI

Login:

Password:



The team...



Total of 25 (under)graduate students, PDFs, visitors, faculty, and staff...





John "Ernie" Esser (May 19, 1980 – March 8, 2015)

In memory of Ernie Esser, the UW Math Department, with additional generous funding from Ernie's family and friends and Sub Salt Solution, has created the **Ernie Esser Undergraduate Support Fund**. Gifts to the fund will support undergraduate students who are engaged in research with faculty. The UW Math Department plans to increase the fund with further contributions from Ernie's friends and others who share Ernie's passion for enlarging the mathematical research community. For more information about supporting the Ernie Esser Undergraduate Support Fund, contact Alexandra Haslam, Associate Director of Advancement, Natural Sciences, at <u>alexeck3@uw.edu</u> • (206) 616-1989, Or, to make your gift online, please visit <u>www.washington.edu/giving</u> and search for "Ernie Esser Undergraduate Award."



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Schlumberger



Our mission

Development of the next-generation of seismic data acquisition, processing, imaging, & inversion technology

Dissemination of research findings to spark innovations

Training of the next-generation of seismologists at

- undergraduate
- graduate, and
- post-graduate level



Gods

Acquisition:

- quantitative design criteria & assessment of risk

Wave-equation based inversion (WEI):

- order-of-magnitude improvement in computational efficiency
- reduced reliance on starting models, resilient & versatile workflows
- convergence guarantees & uncertainty quantification





Impact

Curvelet-based processing:

Randomized (timelapse) acquisition / Compressive Sensing:

- validated & practiced by ConocoPhilips & SLB
- major (5–10 X) improvements in production & environmental imprint

Structure-promoting inversion by (convex) optimization:

- enabler of high-quality recovery from severe undersamplings
- Shell validated EPSI & time-lapse surveys will be shot

noise removal, multiple elimination, sparse inversions, e.g. SRME & EPSI Incorporated by Chevron & others leading to major improvements



Impact

Randomized sampling in FWI:

- ► (4 8 X) reduction in computational costs
- makes WEI's computationally & economically feasible
- allowed Schlumberger to develop FWI into a viable service

FWI with extensions & convex constraints:

- removal of sensitivity to starting models
- EAGE distinguished lecture series
- automatic salt flooding developed in collaboration w/ Sub Salt Solutions



Bottom line

We have developed a suite of new approaches that

- greatly reduce acquisition & computational costs
- make the industry more cost effective in finding key resources in conventional as well as unconventional (sweet spots) plays
- add tangible value



Highlights '15

Disseminated research findings via

- ▶ 5 journal papers + 8 in review
- ▶ 17 presentations at the 2015 EAGE & SEG
- ► **31** SINBAD presentations
- ▶ 27 other presentations at ASEG, IEEE, SIAM, AIP, SEG Workshops, CSEG, others
- 14 software releases (Jan, May, Sept)



Software releases

https://sinbad.eos.ubc.ca/SoftwareReleases/highlights

Available at

https://www.slim.eos.ubc.ca/consortiumsoftware





SLIM-release-apps PRIVATE

Main SLIM software release to SINBAD sponsors - containing all applications, algorithms, tools, and utilities

Updated 4 days ago

SLIM-release-developers PRIVATE

SLIM developer notes and templates

Updated 27 days ago

SLIM-release-comp PRIVATE

3rd-party software for multi-user installation of SLIM software release to SINBAD sponsors - not required by some of appliactions from SLIM-release-apps

Updated on Aug 6

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Recent software releases

Stable Software Release (Added from Master Branch) — January 2015

- **1.3D Frequency-Domain Modeling Kernel.** This package contains Matlab functions to manipulate the discrete 3D acoustic Helmholtz system in frequency domain. It is primarily based on a staggered grid-dispersion minimizing second-order finite-differences stencil first proposed by <u>Stéphane</u> by <u>Xavier Pinel</u> for more details). For questions contact Rafael Lago. [Read more] [GitHub]
- much better than conventional FWI. For questions contact Bas Peters. [Read more] [GitHub]
- [GitHub]

Beta Software Release (Master Branch) — February 2015

- 1. Rank minimization based source separation in time-jittered marine acquisition. In this work, we present a computationally efficient rankdata, since it avoids SVD computations and uses a low-rank factorized formulation instead. For questions contact Rajiv Kumar. [GitHub]
- 2. Large-scale seismic data interpolation using SVD-free low-rank matrix factorization. This software package allows you to complete a large-scale, distributed matrix with missing entries using the SPGLR algorithm. The L and *R*

factors are themselves distributed along with the input data and a copy of the full data matrix is never explicitly formed. We apply this solver to interpolate a very large frequency slice with missing sources and/or receivers. For questions contact Curt DaSilva. [GitHub]

time-lapse models and speed-up the inversion, respectively. For questions contact Felix Oghenekohwo. [GitHub]

Operto et al., using PML. In addition, we currently have implemented a standard second-order 7 points finite-difference stencil with PML (see PhD thesis

2. 2D Wavefield Reconstruction Inversion. Wavefield Reconstruction Inversion (WRI) is a recently introduced method for full-waveform inversion, based on a penalty-form objective. This software release contains a 2D implementation based on a direct solver, including an example where WRI performs

3. Total Variation Regularized Wavefield Reconstruction Inversion. This code implements a scaled gradient projection method to minimize the wavefield reconstruction inversion (WRI) objective subject to total variation and spatially varying bound constraints. For questions contact Ernie Esser. [Read more]

minimization algorithm to deblend seismic data in the case of time-jittered marine acquisition. The proposed algorithm is suitable for large-scale seismic

3. Full-Waveform Inversion for time-lapse seismic data. This package is an application for full-waveform inversion of time-lapse seismic data sets using a modified Gauss-Newton inversion framework. Ideas from distributed compressive sensing and stochastic optimization are exploited to create improved



Recent software releases

- 1. 3D Frequency-Domain Modeling Kernel. (update in Master branch) This package contains the Matlab functions to manipulate the discrete 3D acoustic wave equation operator in frequency domain. It is primarily based on a staggered grid dispersion minimizer second order finite differences stencil using PML. In addition, we currently have implemented the standard second order 7 points finite differences stencil with PM. For questions contact Rafael Lago. [Read more] [GitHub]
- 2. Krylov solvers. (new in Master Branch) This package contains all the basic Krylov solvers (such as CRMN, CGMN and FGMRES) we use for computing an approximate solution for the wave equation. This is not a standalone package, but instead used extensively by our 3D Frequency-Domain Modeling Kernel. For questions contact Rafael Lago. [GitHub]
- 3. Multigrid Preconditioners. (new in Master branch) A collection of multigrid preconditioners to be used together with FGMRES (from Krylov solvers package) for solving the time-harmonic wave equation. It implements some of the preconditioners from <u>Calandra et al</u>, but also extend and improve them for use with 27 points stencils. This is not a standalone package, but it is intended for use in the future by our 3D Frequency-Domain Modeling Kernel package. For questions contact <u>Rafael Lago</u>;. [<u>GitHub</u>]
- 4. 2D Frequency-domain acoustic modeling. (update in Master branch) This package contains a MATLAB implementation of a 2D frequency-domain constantdensity acoustic modeling operator and its Jacobian as well as the analytic Greens function for constant and linearly increasing velocity. For questions contact Curt DaSilva. [GitHub]
- 5. Wavefield Reconstruction Inversion. (update in Master branch) This toolbox provides functions that are the core for the Wavefield reconstruction Imaging application (SLIM-release-apps/applications/Imaging/WRimaging/) and the Wavefield Reconstruction Inversion application (not yet published). The scripts compute objective function values, gradients of the objective functions as well as a Gauss-Newton Hessian. For questions contact <u>Curt DaSilva</u>. [GitHub]





3D Frequency-domain FWI with batching: results

Contents

- CARP-CG
- FWI

CARP-CG

Here we present some results of the Helmholtz solver on the overthrust model. The model and a wavefield for 2 Hz are shown below.



We compute the wavefield for various frequencies with a fixed number of gridpoints per wavelength. The convergence histories are shown below



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2015	
Philipp Witte, Mathias Louboutin, and Felix J. Herrmann, "Overview on anisotropic modeling and inversion". 2015. Abstract BibTex	
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Brendan Smithyman, Bas Peters, and Felix J. Herrmann, "Constrained waveform inversion of colocated VSP and surface seismic data", in EAGE Annual Conference Proceedings, 2015. Abstract BibTex	
Zhilong Fang, Chia Ying Lee, Curt Da Silva, Felix J. Herrmann, and Rachel Kuske, "Uncertainty quantification for Wavefield Reconstruction Inversion", in EAGE Annual Conference Proceedings, 2015. Abstract BibTex	
Felix Oghenekohwo, Rajiv Kumar, Ernie Esser, and Felix J. Herrmann, "Using common information in compressive time-lapse full-waveform inversion", in EAGE Annual Conference Proceedings, 2015. Abstract BibTex	
Felix J. Herrmann, "Randomized algorithms in exploration seismology", in ASEG Annual Conference Proceedings, 2015. Abstract BibTex	
Mathias Louboutin and Felix J. Herrmann, "Time compressively sampled full-waveform inversion with stochastic optimization". 2015. Abstract BibTex	
2014	
Felix J. Herrmann, Ernie Esser, Tristan van Leeuwen, and Bas Peters, "Wavefield Reconstruction Inversion (WRI) – a new take on wave-equation based inversion", in SEG Workshop on Full Waveform Inversion - Elastic Approaches and Issues with Anisotropy, Nonshallow Inversion, Poor Starting Model; Denver, 2014. BibTex	
Rafael Lago, Art Petrenko, Zhilong Fang, and Felix J. Herrmann, "Fast solution of time-harmonic wave-equation for full-waveform inversion", in EAGE Annual Conference Proceedings, 2014. Abstract BibTex	
Zhilong Fang, Curt Da Silva, and Felix J. Herrmann, "Fast uncertainty quantification for 2D full-waveform inversion with randomized source subsampling", in EAGE Annual Conference Proceedings, 2014. Abstract BibTex	







New hires







Ben Bougher — MSc works on deep learning & AVO

Philipp Witte — PhD works on anisotropic FWI & RTM

Shashin Sharan — PhD works on simulation based acquisition design & noise



New hires





Yiming Zhang— new MSc, top Geophysics grad 2015 from China University of Petroleum (East)





Moving on...



Ian Hanlon





Rafael Lago



Xiang Li



Tim Lin

Ning Tu





Xiang Li's Thesis Sparsity promoting seismic imaging and full-waveform inversion

benchmark datase

defended July 7, joined PGS

software release: Time-domain Gauss-Newton full-waveform inversion for Chevron 2014





Wednesday, 28 October, 15



Tu Ning's Thesis Fast imaging with surface-related multiples

Software release: Fast least-squares imaging with source estimation using multiples

Defended July 23, will become professor @ Tongi









Tim Lin's Thesis Primary estimation with sparsity-promoting bi-convex optimization

offset interpolation

Will join Sub Salt Solutions, November 1



software release: Multilevel Robust EPSI with scattering-based multiple prediction for near-



Primary estimation with sparsity-promoting bi-convex optimization

- 1. Robust EPSI, a new formulation of the EPSI primary estimation problem which avoids *ad-hoc parameter*
- 2. Near-offset mitigation with scattering, a correction to the multiple prediction in face of missing data, using Born scattering off the free surface. A powerful alternative to near-offset reconstruction in REPSI.
- 3. A multigrid acceleration strategy for REPSI, can greatly 2 order in 3D)

adjustments in favour of self-tuning bi-convex optimization

reduce REPSI computation time (1 order of magnitude in 2D,



Robust EPSI

New formulation of the EPSI primary estimation problem which avoids *ad-hoc parameter adjustments* in favour of self-tuning bi-convex optimization



Data

EPSI Solution







Robust EPSI Solution



Near-offset mitigation with scattering

A correction to the multiple prediction in face of missing data using Born scattering off the free surface. A powerful alternative to near-offset reconstruction in REPSI.



30

$\widetilde{\mathcal{M}}(\mathbf{G},\mathbf{Q};\mathbf{P}') = \mathbf{K} \circ [\mathbf{G}\mathbf{Q} + \mathbf{R}\mathbf{G}\mathbf{P}']$

2nd Order Scattering

3rd Order Scattering

$$+ \operatorname{RGK}_{\mathbf{c}} \circ (\operatorname{\mathbf{GQ}} + \operatorname{RGP'})$$

$$+ \operatorname{RGK}_{\mathbf{c}} \circ (\operatorname{RGK}_{\mathbf{c}} \circ (\operatorname{\mathbf{GQ}} + \operatorname{RGP'}))$$

$$+ \mathcal{O}(\operatorname{\mathbf{G}}^{4})]$$

$$= \operatorname{\mathbf{K}} \circ \sum_{n=0}^{\infty} (\operatorname{\mathbf{RGK}}_{\mathbf{c}} \circ)^{n} (\operatorname{\mathbf{GQ}} + \operatorname{\mathbf{RGP'}}).$$

Correction w/ 3rd Ord. Scattering









DNOISE III

DNOISE II ended in August

Wrote new proposal entitled:

"DNOISE III – Exploration Seismology in the Petascale Age"

Designed to maximally leverage extended research team & industry contributions.



DNOISE III — Exploration Seismology in the Petascale Age

Felix J. Herrmann

Seismic Laboratory for Imaging and Modeling (SLIM), University of British Columbia, Canada

Synopsis

This current proposal describes a comprehensive five-year continuation of our research project in dynamic nonlinear optimization for imaging in seismic exploration (DNOISE). DNOISE III—Exploration Seismology in the Petascale Age builds on the proven track record of our multidisciplinary research team that conducts transformative research in the fields of seismic-data acquisition, processing, and wave-equation based inversion. The overarching goals of the DNOISE series of projects can be simply summarized as:

"How to image more deeply and with more detail?" and "How to do more with less data?"

Also, to help overcome the current substantial challenges in the oil and gas industry, we maintain this focus with more specific follow-up questions such as:

"How can we control costs and remove acquisition-related artifacts in 3D (time-lapse) seismic data sets?" and "How can we replace conventional seismic data processing with wave-equation based inversion, control computational costs, assess uncertainties, extract reservoir information and remove sensitivity to starting models?"

To answer these questions, we have assembled an expanded cross-disciplinary research team with backgrounds in scientific computing (SC), machine learning (ML), compressive sensing (CS), hardware design, and computational and observational exploration seismology (ES). With this team, we will continue to drive innovations in ES by utilizing our unparalleled access to high-performance computing (HPC), our expertise and experience in CS and wave-equation based inversion (WEI) and our proven abilities in incorporating our research findings into practical scalable software of our inversion solutions.

https://www.slim.eos.ubc.ca/Publications/Private/TechReport/NSERC/2014/DNOISEIII/crd.html





Update

Proposal was met with a "perfect storm"

- NSERC changed their interpretation of their policies regarding eligibility of companies for matching
- In the oil price & the associated uncertainty
- decided to hold off

Next steps

- considering to recycle the proposal
- refocus on changed situation
- possible in the form of a Canadian research chair



III — International Inversion Initiative

Collaboration between

- UFRN in Natal
- FULLWAVE Consortium at Imperial College London
- SINBAD Consortium at the University of British Columbia

Sponsored by BG Group (from the pre-salt levy) & Supported by SENAI Enabler of technology validation on 3-D seismic Research findings will be shared amongst SINBAD members





III — International Inversion Initiative

Yemoja compute system:

- #1 in Latin America
- Iargest (4k workers) parallel matlab installation in the world
- very strict access control

Designed for

- technology validation for wave-equation based inversions
- development of practical workflows on 3D field data sets
- training

▶ 17k cores, 405 Teraflop, 132k GB RAM, 2Petabyte storage, 18GBs IO











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Wednesday, 28 October, 15

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BG 3D Compass model



40

x direction













Source-receiver layout







Receiver



Computational resources used

Node partition: 128 GB Number of nodes: 660

Time & memory usage

Simulation per 3D shot: 1.5 hours Cumulative simulation time (85 x 85 shots): 27 hours Memory storage of one shot record: 2.5 GB Memory storage of all shot records: 18 TB



Running jobs & activated nodes (SENAI Yemoja cluster)

Actions Options Query Help



Sview

	Name	State	Time Running	Node Count	NodeList
, 	Name	State		Node Count	-1:0=0
an	58	RUNNING	00:09:34	1	rliono
an	56	RUNNING	00:25:30	1	r1i0n1
an	56	RUNNING	00:22:11	1	r1i0n10
an	56	RUNNING	00:24:49	1	r1i0n11
an	58	RUNNING	00:11:40	1	r1i0n12
an	59	RUNNING	00:07:01	1	r1i0n13
an	56	RUNNING	00:23:38	1	r1i0n14
an	57	RUNNING	00:16:48	1	r1i0n15
an	53	RUNNING	02:08:44	1	r1i0n16
an	58	RUNNING	00:12:04	1	r1i0n17
an	58	RUNNING	00:09:33	1	r1i0n2
an	56	RUNNING	00:24:11	1	r1i0n3
an	56	RUNNING	00:24:09	1	r1i0n4
an	57	RUNNING	00:16:50	1	r1i0n5
an	57	RUNNING	00:17:01	1	r1i0n6
an	54	RUNNING	01:52:03	1	r1i0n7
an	58	RUNNING	00:14:00	1	r1i0n8
an	54	RUNNING	02:08:10	1	r1i0n9
an	56	RUNNING	00:24:50	1	r1i1n0
an	56	RUNNING	00:22:07	1	rlilnl
an	59	RUNNING	00:04:15	1	rliln10
an	57	RUNNING	00:17:07	1	rlilnll
an	59	RUNNING	00:05:44	1	r1i1n12
an	53	RUNNING	02:11:06	1	r1i1n13
an	58	RUNNING	00:11:18	1	r1i1n14
an	59	RUNNING	00:07:28	1	rliln16
an	57	RUNNING	00.14.17	1	r1i1n2



Program

Monday:

- Randomized Seismic Survey Design & Recovery
- Wave-equation based Inversion recent developments in FWI

Tuesday:

- Wave-equation based Inversion UQ & computational aspects

Wave-equation based Inversion – leveraging (multiple) reflections

Wave-equation based Inversion – novel formulations & convex constraints



Online program

https://www.slim.eos.ubc.ca/SINBAD2015Fall



