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Welcome & Overview of the Meeting Felix J. Herrmann



Tuesday, October 25, 2016





Hosts of the 2016 SINBAD Consortium Meeting

Tuesday, October 25, 2016





HSE Egress:



LEVEL 1





PGS Guest

Password: dinosaur



Our mission

Fast & agile 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























































































The team...



Total of 20 (under)graduate students, PDFs, visitors, faculty, & staff...





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Guests

- Raymond Abma (BP)
- Francois Audebert (Total)
- Leonardo Borges (Intel)
- Joe Dellinger (BP)
- Mingqiu Luo (SINOPEC)
- Rami Nammour (Total)
- Paul Williamson (Total)
- Zhou Yu (BP)



Highlights '16

Disseminated research findings via

- ▶ 8 journal papers + 6 in review
- 12 presentations at the 2016 SEG
- ► **19** SINBAD presentations
- other presentations at IEEE, SEG Workshops, CSEG, others 17 software releases (Jan, April, Aug)



Recent software releases

August 2016

- I1-norm minimization. For questions contact Haneet Wason. [Read more][GitHub]
- 2 Source separation via SVD-free rank minimization in the Hierarchical Semi-Separable (HSS) Haneet Wason. [Read more][GitHub]
- computational efficiency and flexibility of our modeling and inversion toolboxes. Specifically, we have immediately to 3D examples.
 - i. Merged WRI in to the FWI codebase, to allow for easy comparisons between the two methods. before moving to fully fledged 3D examples.

For questions, contact Curt Da Silva. See 2D Frequency-domain acoustic modeling, 3D Frequency-domain acoustic modeling, Common Frequency-domain acoustic modeling.

1 Source separation for towed-streamer marine data via sparsity promotion. (beta in master branch) This

package contains a MATLAB implementation of a 2-D over/under blended marine acquisition scheme, and a deblending (or source separation) algorithm based on sparsity-promoting inversion in the curvelet domain using

representation. (update in master branch) A parallel version of the code was added. For questions contact

3 Several updated frequency-domain modeling and FWI/WRI tools. (in master branch) We have improved the i. Unified the interfaces for 2D and 3D, to allow for prototyping algorithms on 2D examples before applying them

i. Added automatic source estimation, as well as other features such as arbitrary source/receiver locations. i. Added 2.5D modeling/inversion functions, to enable algorithmic prototyping on examples with the correct physical behaviour (spherical wave spreading, correct source behaviour, etc.) at a reasonable computational cost



Recent software releases

April 2016

- PDE solves by a factor of 10 or more. For questions contact Philipp Witte. [Read more][GitHub]
- 2 MATLAB interface to running iWAVE. (beta in master branch) MATLAB toolbox for iWAVE++. With this toolbox, users may do time-domain RTM, least-squares migration and FWI. For questions contact Zhilong Fang. [GitHub]
- 3 Examples for using iWAVE interface for different applications. (beta in master branch) This application provides a set of migration and FWI. For questions contact Zhilong Fang. [Read more][GitHub]
- modeling].
- application is being used, and 2) that the application is executed in proper location.
- Mathias Louboutin. [Read more] [GitHub]
- travel-time inversion for the 2012 Chevron data set. For questions contact Zhilong Fang. [GitHub]

1 Time-domain least-squares reverse-time migration (LS-RTM) with sparsity promotion. (beta in master branch) This software contains our version of sparsity-promoting least-squares RTM in the time domain. We use the linearized Bregman method, as the solver for the sparsity-promoting optimization problem. The use of linearized Bregman allows us, while maintaining convergence, to subsample the sources during each iteration, thus limiting the usual high cost of LS-RTM. We thereby reduce the overall number of

simulate the time-domain acoustic wave data, Born linearized data and its adjoint. This application also provides simple examples to

examples of using MATLAB toolbox for iWAVE++. With this application, users are able to simulate the time-domain acoustic wave data, Born linearized data and its adjoint. This application also provides simple examples to do time-domain RTM, least-squared

4 Code-efficiency/stability updates. (in master branch) Numerous changes aiming at increasing code efficiency and stability, notably in modeling toolboxes: [2D Frequency-domain acoustic modeling], [3D Frequency-domain acoustic modeling], and [Time-domain

5 RunApplication helper function. (beta in master branch) A provided MATLAB function RunApplication [GitHub] helps running applications in our software release, in both interactive and batch mode. It ensures that: 1) appropriate toolboxes are added before

6 Examples of constrained FWI in time-domain frequency-domain and time-domain. (beta in master branch) This application contains one frequency-domain and one time-domain example of the constrained FWI toolbox on the same simple 2D model. Each of the example highlights how to setup the available constraints and how to include it in FWI. For questions contact Bas Peters or

7 Case study for Chevron 2012 blend test data set. This release contains setup scripts and the starting model obtained by first-break



Recent software releases

Software Release – Jan 2016 Master branche

- 1 Fast imaging with surface-related multiples by sparse inversion. (update in master branch) This package includes 1) the algorithm 2) synthetic examples to produce the main results shown in paper "N. Tu and F. J. Herrmann, Fast imaging with surface-related multiples by sparse inversion, Geophysical Journal international, 2015, 201, 304–317". For questions contact Ning Tu. [Read more] [GitHub]
- **2 Fast least-squares imaging with source estimation using multiples. (update in master branch)** This package includes 1) the algorithm 2) synthetic examples to produce the main results shown in the manuscript "N. Tu et al., Source estimation with surface-related multiples—fast ambiguity-resolved seismic imaging, submitted to Geophysical Journal international, 2015". For questions contact Ning Tu. [Read more] [GitHub]
- **3 2D/3D Time-domain modeling kernel for inversion. (update in master branch)** This package contains a MATLAB implementation of a 2D time-domain acoustic modeling operator and its Jacobian. You can use up to 8th-order finite difference in space and 2nd-order in time. We also use PML boundary layer. This code is also implemented with domain-decomposition. Multiple matlab works are highly recommended for the simulations of large model. Hard or mirrored free-surface boundary condition is also included (optional). For questions contact Mathias Loubouting. [GitHub]


Recent software releases

Jan 2016 Beta in master branche

- questions contact Haneet Wason. [Read more] [GitHub]
- necessary) and is acoustic only. For questions contact Mathias Louboutin. [Read more] [GitHub]
- questions contact Mathias Louboutin. [Read more] [GitHub]
- 4 Constrained FWI. (beta in master branch) This package contains a set of routines that imposes multiple more] [GitHub]

1 Sparsity-promoting denoising of seismic data. (beta in master branch) This package contains a MATLAB implementation of sparsity-promoting denoising of seismic data in the curvelet domain using L1 minimization. For

2 Time-domain 2D/3D modelling and linearized modelling. (beta in master branch) This package contains basic examples of time-domain modelling. The 2D version allows acoustic and TTI acoustic anisotropic modelling and linearized modelling. The 3D modelling and linearized modelling has domain decomposition (parallel matlab

3 Time-domain 2D FWI with TTI anisotropy. (beta in master branch) This package contains basic examples of timedomain FWI. The data is modelled and inverted with an TTI anisotropic kernel. We only invert for velocity. This simple example shows the result after 5 gradient step and also compare it with a purely acoustic kernel inversion. For

constraints onto "black-box" implementations of nonlinear inverse problems—such as full-waveform inversion—that aim to minimize an objective using local derivative (gradient) information. This package can work with any black box code that provides an objective function value and a gradient. Constraints include box constraints, TV-norm constraint, transform-domain sparsity constraints, various nonconvex constraints, several implementations of minimum smoothness constraints and several others. When provided a function value and gradient, this package sets up the constraints and solves the constrained optimization problem. For questions contact Bas Peters. [Read



New hires



Ali Siahkoohi — PhD MSc in Geophysics, Univ Tehran **BSc in Electrical Engineering**



Emmanouil Daskalakis — PDF PhD Applied Mathematics, University of Crete Thesis: Velocity estimation from ambient noise recordings using cross-correlations.

coming Jan 2016 — Marie Kray, PDF



Graduating this year....



Haneet Wason —

"queen marine" acquisition, time-lapse



Felix Oghenekohwo acquisition, time-lapse





Rajiv Kumar rank minimization, matrix completion, **WEMVA**



Curt Da Silva —

matrix completion, optimization, FWI



Moving on



Ben Bougher, MSc.

Thesis: Machine learning applications to geophysical data analysis AVA classification as an unsupervised machine-learning problem

defended Aug 15, joined Agile Geoscience



Ben's journal publications/submissions:

Ben B. Bougher and Felix J. Herrmann, "Using the scattering transform to predict stratigraphic units from well logs", CSEG Recorder, vol. 41, p. 22-25, 2016.

Conference expanded abstracts:

Ben B. Bougher and Felix J. Herrmann, "AVA classification as an unsupervised machine-learning problem", in SEG Technical Program Expanded Abstracts, 2016.

Ben B. Bougher and Felix J. Herrmann, "Prediction of stratigraphic units from spectral co-occurance coefficients of well logs", in CSEG Annual Conference Proceedings, 2015.



Collaborators Mike Warner & Gerard Gorman (Imperial College London)

Ben Recht on large-scale matrix completion (Berkeley)

Tristan van Leeuwen (Utrecht University)













Sasha Aravkin (UoW)



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



What's next

Leverage our

- work on wave-equation based inversion w/ constraints
- collaboration w/ OPESCI on fast near-peak HPC time stepping
- agility & ability to manage complex algorithms w/ abstractions

towards

- In the dramatically reduced costs by eliminating need to replicate surveys enhanced recovery w/ new low-cost reservoir seismic monitoring Improved seismic reservoir characterization





CAI- Compressive time-lapse **Acquisition & Imaging**

Grant proposal submitted:

- to ITF's call IMPROVED RESERVOIR IMAGING 2016 in the UK in collaboration w/ Gerard Gorman
- budget: 2,524,000 GPB
- duration: 36 months

Personnel:

- 6 FTEs for post-doctoral fellows
- ► 3 FTEs research faculty/associate
- 1.5 FTEs of a software support person
- ► 3 FTEs of student research time





CAI

Objectives:

- Form & analyze high-amplitude fidelity full-subsurface pre-stack image volumes for target-oriented reservoir delineation, characterization, & monitoring
- Create artifact-free highly repeatable high-resolution time-lapse images from data with multiples in (shallow) marine settings
- Create an agile development framework that will enable rapid translation of research to the field
- Minimize cost of acquiring time-lapse seismic data without impacting 4D repeatability
- Make developed technology available in the cloud



Time domain extended sources Mathias Louboutin



Tuesday, October 25, 2016



Matrix-free least-squares solves

Extension of Symes's work in time domain (Matched Source Waveform Inversion: Space-time Extension, Guanghui Huang, William W. Symes & Rami Nammour, '16)

Least-squares solve instead of matlab's " $\$ "



Agility

Example of our agility.

Research output of <24 h...



Formulation



Adjoint-state derivation

The PDE-constrained problem:

- $\underset{\mathbf{m},\mathbf{u}}{\text{minimize}} \ \frac{1}{2} \left\| \mathbf{P}_r \mathbf{u} \mathbf{d} \right\|_2^2$
- subject to $A(\mathbf{m})\mathbf{u} = \mathbf{q}_s$

Eliminate the PDE & sum all sources:

$$\underset{\mathbf{m}}{\operatorname{minimize}} \Phi(\mathbf{m}) = \frac{1}{2} \sum_{i=1}^{n_s} \|\mathbf{e}_{i-1}\|$$

$\mathbf{d}_i - \mathbf{P_r} \mathbf{A}(\mathbf{m})^{-1} \mathbf{q}_i \|_2^2$



Extended source formulation

Replace PDE constraint by quadratic penalty (WRI – analysis form):

$$\underset{\mathbf{m},\mathbf{u}}{\text{minimize}} \ \frac{1}{2} \left\| \mathbf{P}_r \mathbf{u} - \mathbf{d} \right\|_2^2 + \frac{1}{2\alpha} \left\| A(\mathbf{m}) \mathbf{u} - \mathbf{q} \right\|_2^2$$



W : Focusing operator, equivalent to a weighted L2 norm

Change of variables $Au = q_i$, q = 0 (WRI – synthesis form) & add focussing:

 $\underset{\mathbf{m},\mathbf{q}_{i}}{\text{minimize}} \Phi(\mathbf{m},\mathbf{q}_{i}) = \frac{1}{2} \sum_{i=1}^{n_{s}} \left\| \mathbf{d}_{i} - \mathbf{P}_{\mathbf{r}} \mathbf{A}(\mathbf{m})^{-1} \mathbf{q}_{i} \right\|_{2}^{2} + \frac{1}{2\alpha} \left\| \mathbf{W} \mathbf{q}_{i} \right\|_{2}^{2}$



Methodology: Cosparse regularization

They solve both for the source location & signature from

$\underset{\mathbf{u}}{\underset{\mathbf{u}}{\text{minimize }}} \lambda \|\mathbf{A}\mathbf{u}\|_{1,2} + \|\mathbf{P}\mathbf{u} - \mathbf{d}\|_{F}^{2}$



Alternating variable-projection

Solve for the source (needs to be exact in theory):

WRI synthesis form w/ focussing

$$\begin{pmatrix} \mathbf{P}\mathbf{A}^{-1} \\ \frac{1}{\alpha}\mathbf{W} \end{pmatrix} \mathbf{q} = \begin{pmatrix} \mathbf{d}_{obs} \\ 0 \end{pmatrix}$$
 Frequence Time dom

then solve for velocity (adjoint state):

$$\operatorname{minimize}_{\mathbf{m},\mathbf{q}_{i}} \Phi(\mathbf{m},\mathbf{q}_{i}) = \frac{1}{2} \sum_{i=1}^{n_{s}} \left\| \mathbf{d}_{i} - \mathbf{P}_{\mathbf{r}} \mathbf{A}(\mathbf{m})^{-1} \mathbf{q}_{i} \right\|_{2}^{2} + \frac{1}{2\alpha} \left\| \mathbf{W} \mathbf{q}_{i} \right\|_{2}^{2}$$

cy domain : Backslash main : lsqr

$$\begin{array}{l} \text{WRI synthesis form} \\ \lambda \mathbf{P} \mathbf{A}^{-1} \\ \mathbf{I} \end{array} \right) \mathbf{\bar{q}} = \begin{pmatrix} \lambda \mathbf{d}_{obs} \\ \mathbf{q} \end{pmatrix}$$

Constant for fixed velocity



Gradient, analysis form

$$\underset{\mathbf{m},\mathbf{q}_{i}}{\operatorname{minip}} \Phi(\mathbf{m},\mathbf{q}_{i}) = \frac{1}{2} \sum_{i=1}^{n_{s}} \left\| \mathbf{d}_{i} - \mathbf{P}_{\mathbf{r}} \mathbf{A}(\mathbf{m})^{-1} \mathbf{q}_{i} \right\|_{2}^{2} + \frac{1}{2\alpha} \left\| \mathbf{W} \mathbf{q}_{i} \right\|_{2}^{2}$$

Independent of the velocity for a fixed (solved) source

Adjoint state problem => adjoint state gradient



Gradient, synthesis form

Independent of the velocity for fixed source Go back to $\underset{\mathbf{m},\bar{\mathbf{u}}}{\text{minimize}} \frac{1}{2} \|\mathbf{P}_r \bar{\mathbf{u}} - \mathbf{d}\|_2^2 +$ with $\mathbf{\bar{u}} = \mathbf{A}^{-1}\mathbf{\bar{q}}$ $\bar{\mathbf{q}}$ solution of the least-square problem

then $\mathbf{g} = \sum_{t=1}^{n_t} \left(\frac{d^2 \bar{\mathbf{u}}}{dt^2} [t] \mathbf{W}^T \mathbf{W} \bar{\mathbf{q}}[t] \right) \qquad \text{WRI formulation gradient}$ t=1

$$+ \frac{1}{2\alpha} \left\| A(\mathbf{m}) \bar{\mathbf{u}} \right\|_2^2$$





2D example

Transmission camembert example





True model









Transmission experiment Setup

11 sources on the left 101 receiver on the right 101x101 domain with 10m grid 10Hz Ricker wavelet, 1sec recording Constant initial model 50 LSQR iterations for the source , $\alpha = 0.01$ Compare FWI and extended source . Data 2. first gradient



Focusing operator





True data





Data starting model





Data w/ extended source for starting model



Time (s)



True data





FWI gradient



FWI



True perturbation



Delta m



Extended source gradient Extended sources





III — International Inversion Initiative

Yemoja compute system:

- #1 in Latin America
- ▶ 17k cores, 405 Teraflop, 132k GB RAM, 2Petabyte storage, 18GBs IO
- 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











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Name ∠ Value Image: a logo logo logo logo logo logo logo lo	<pre>connected to 2000 workers. pool = Pool with properties: Connected: true NumWorkers: 2000 Cluster: yemoja_local_r2015a AttachedFiles: {} IdleTimeout: 300 minute(s) (300 minutes remaining) SpmdEnabled: true >> a=distributed.rand(10000,10000,10000); ft >></pre>

Tuesday, October 25, 2016

VNC Viewer <mark>₩2</mark> € 🕼 Mon Aug 24, 7:17 PM henry _ 🗆 🗙 ₽ 🛣 🗛 🗐 🔏 🛍 🔁 🔁 🔁 🕐 Search Documentation 🐴 Community 🔿 Request Support 📫 Add-Ons 👻 RESOURCES - P \odot Command History %-- 08/21/2015 10:24:38 PM --% × path -<u>%-- 08/21/2015 10.42.51 PM --%</u> Sview × Actions Options Query Help Jobs 🗧 Partitions 🚍 Reservations 🚍 Visible Tabs 🕂 ^ 000000000 0000000000 Partition State JobID UserID Name Time Ru Cluster128G henryk RUNNING 00:08:5 ▽ 1875 Job6 Cluster128G henryk worker RUNNING 00:08:5 0 000000000000000 shutting d artition. 0000₩00000 000000₩000 r2015a' pr 28G -t 1:00 ZX SIURM.IISTUIUSTERJODS slurm.getClusterJob(2) slurm.getClusterJob(4) 100 pool=slurm.parpool('Cluster128G',1,2,3) parpool_close pool=slurm.parpool('Cluster128G',1,200,10) a=distributed.rand(10000,10000,10000);



Online program

https://www.slim.eos.ubc.ca/SINBAD2016




Program

Tuesday:

- Extreme-scale optimization w/ constraints
- Computational aspects of wave-equation based inversions

Wednesday:

- Novel wave-equation based inversion technologies
- Cost-effective (time-lapse) seismic data acquisition & recovery

constraints e-equation based inversions

version technologies mic data acquisition & recovery







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."

