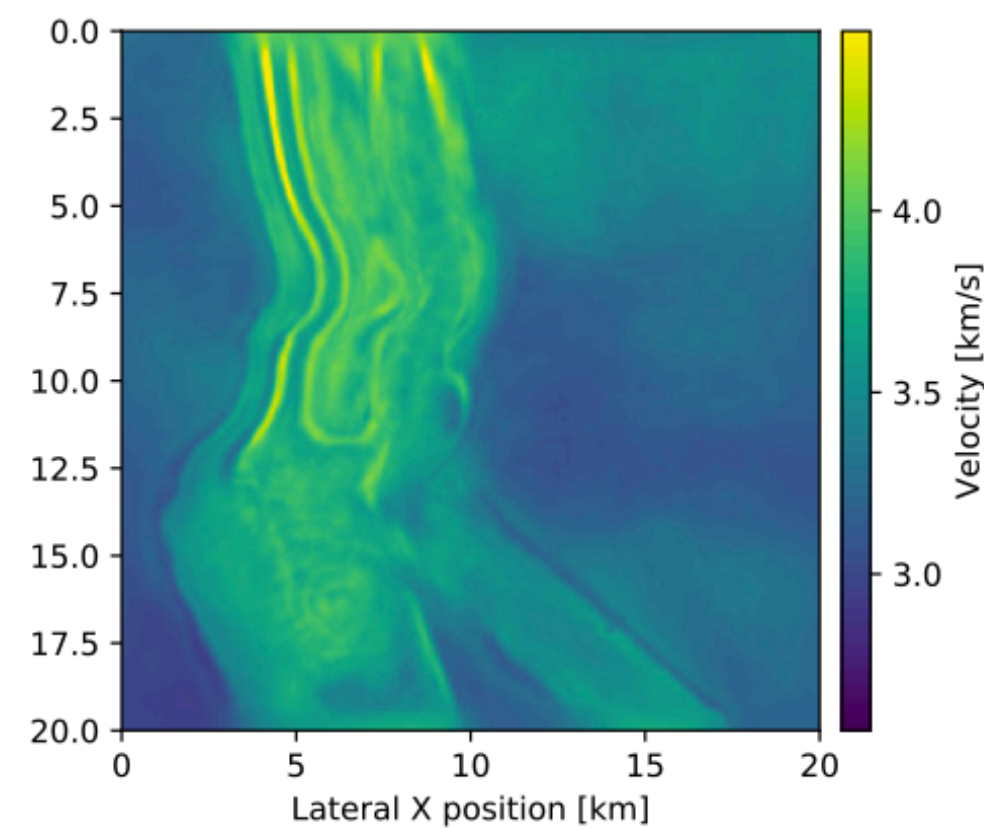
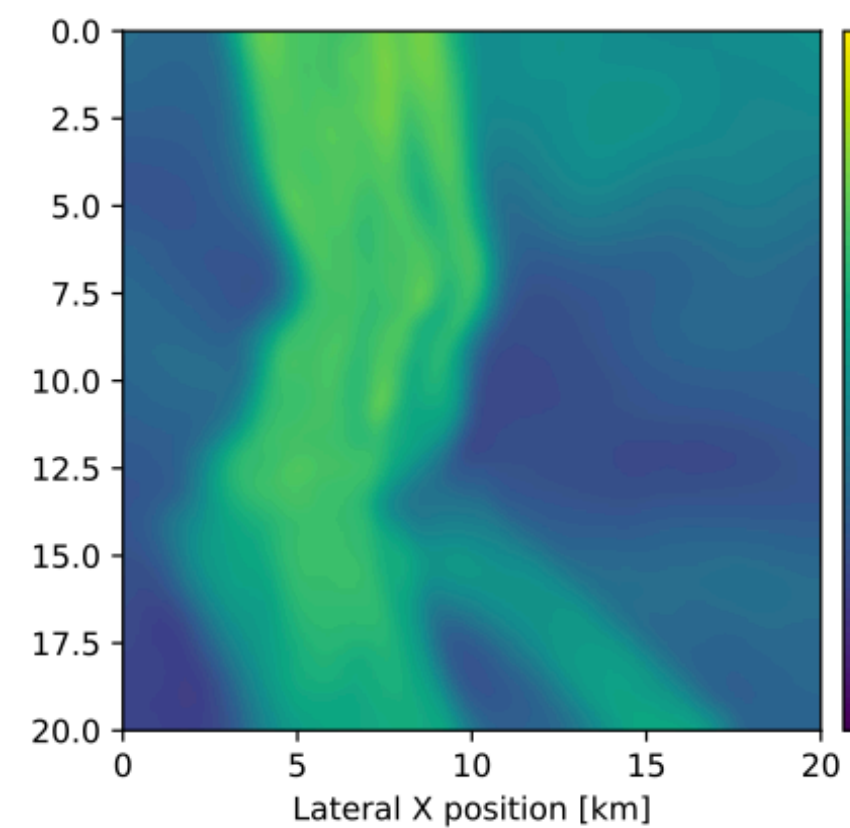
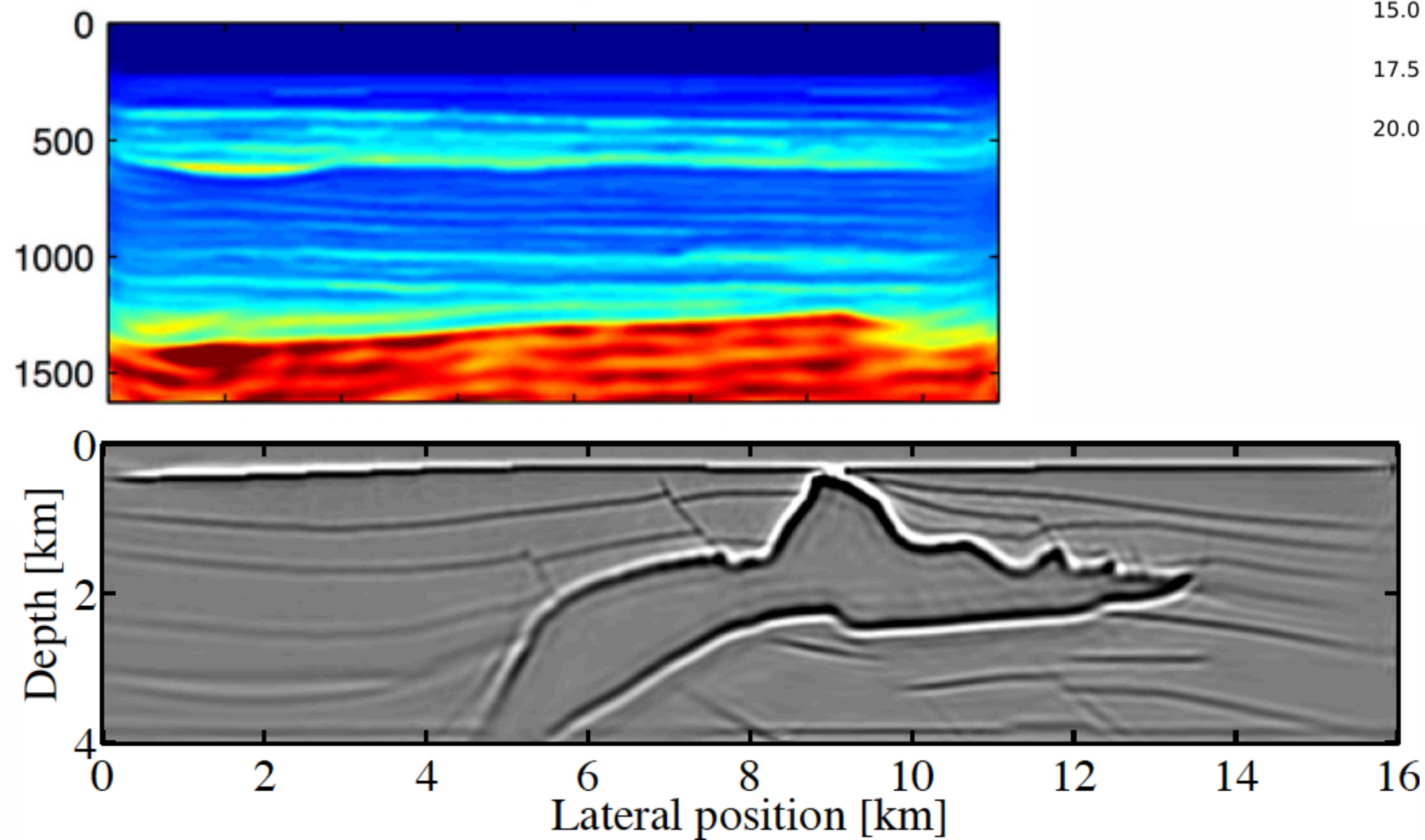


Julia Devito: A scalable research framework for seismic inversion

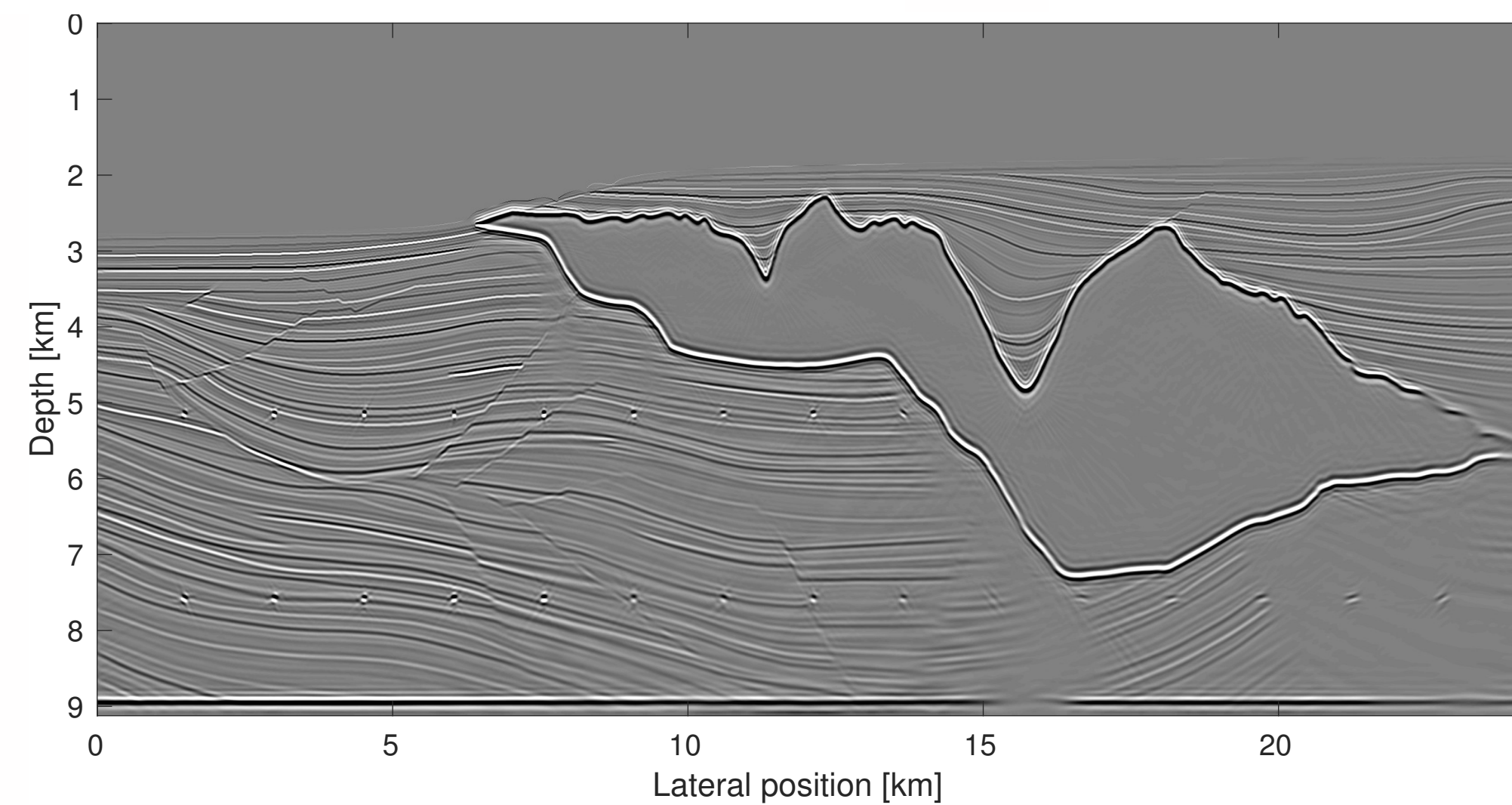
Philipp A. Witte, Mathias Louboutin and Felix J. Herrmann

Research goals

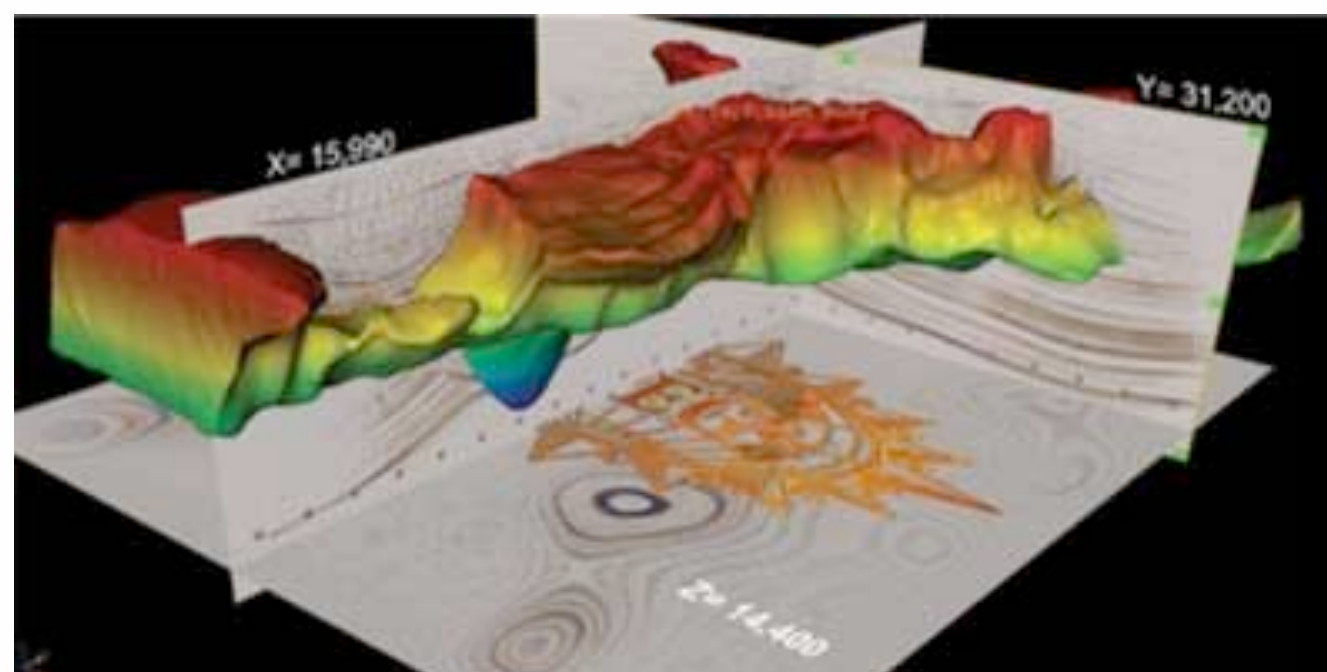
SLIM yesterday:



SLIM today:

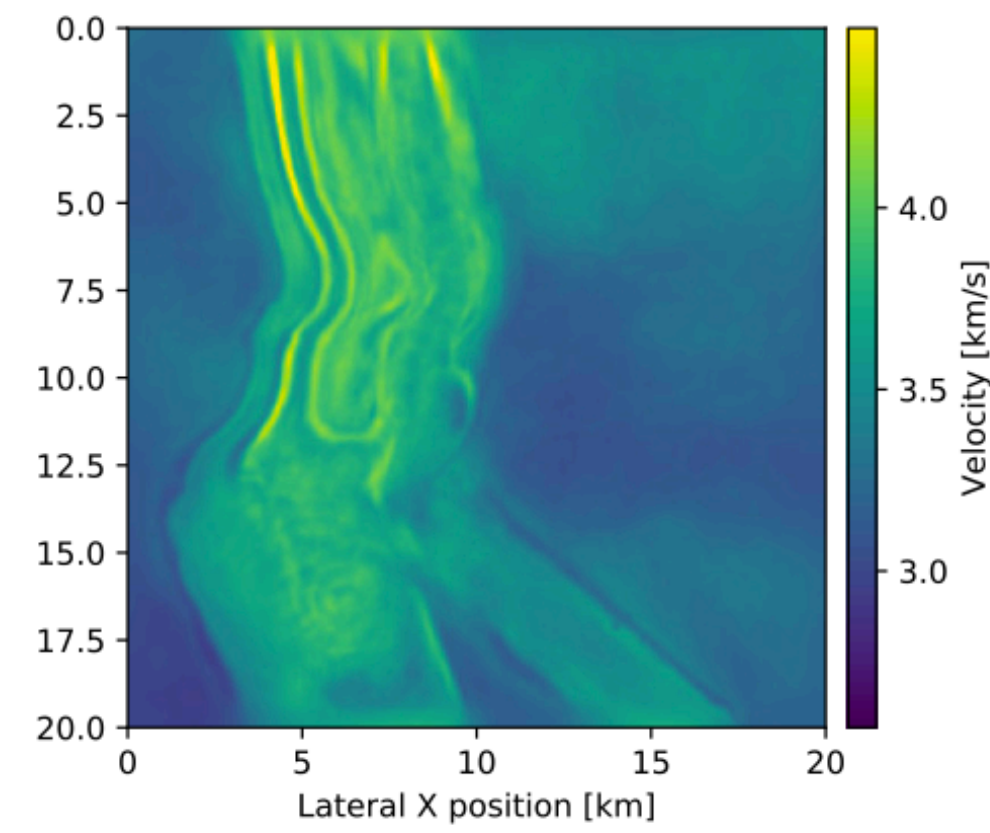
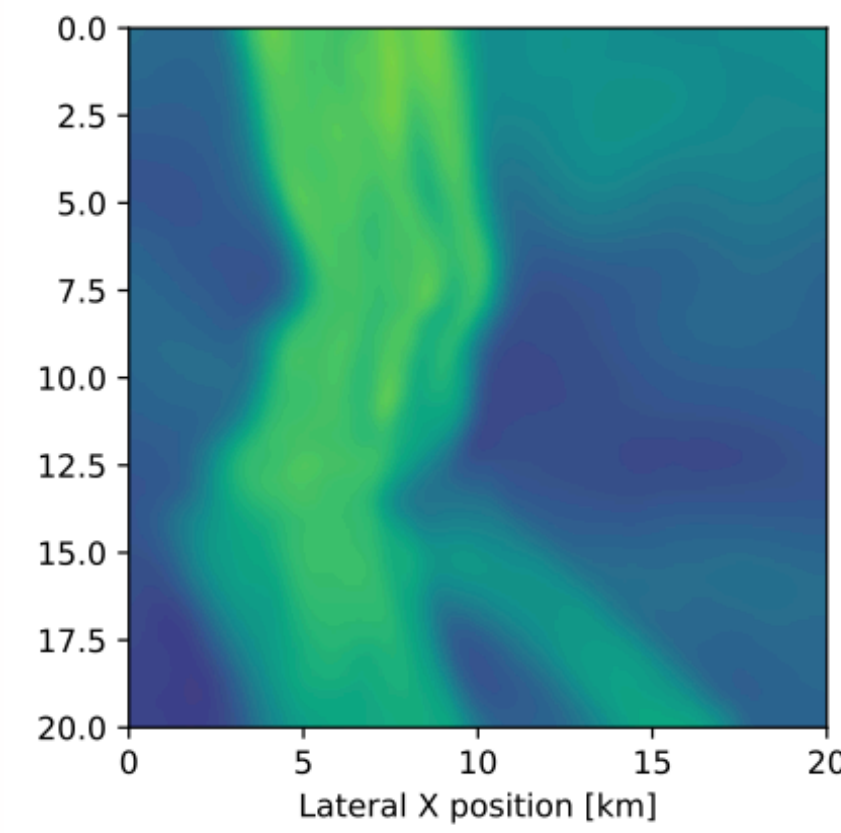
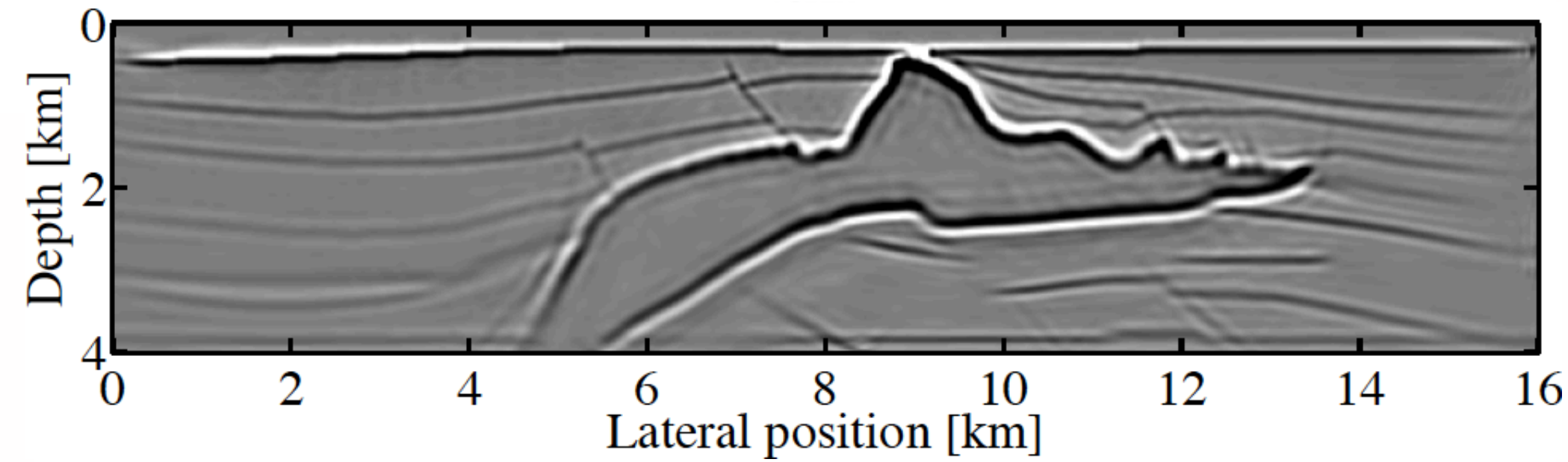
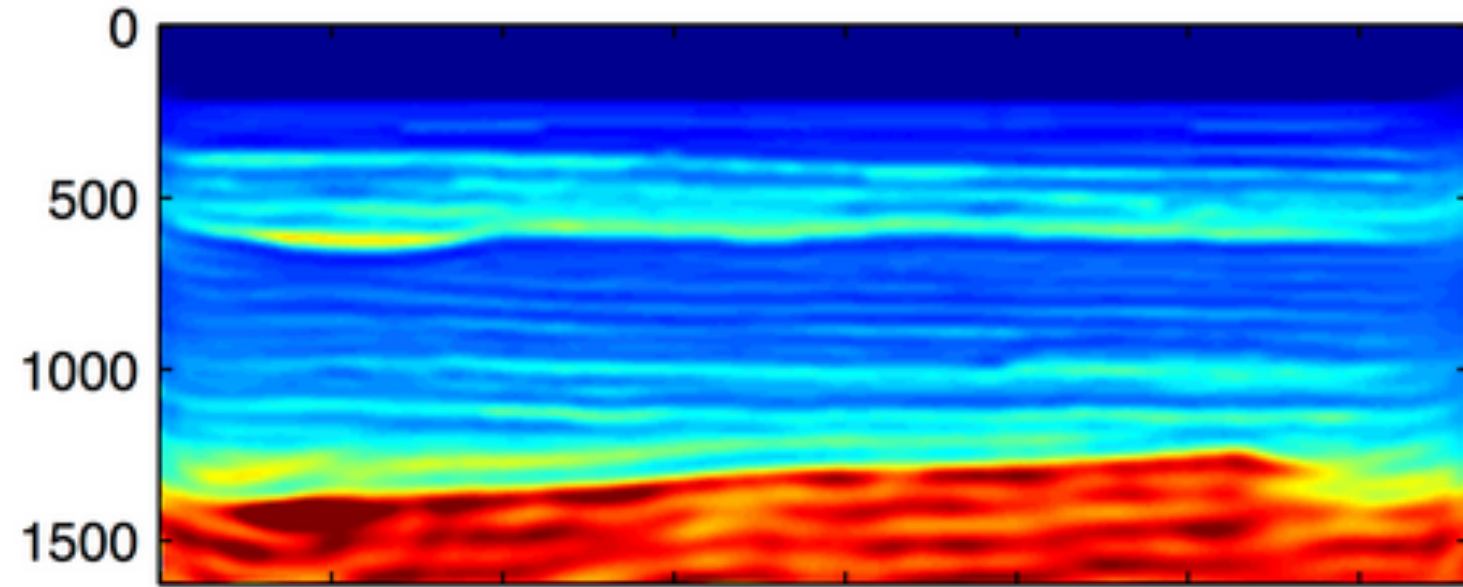


SLIM tomorrow:

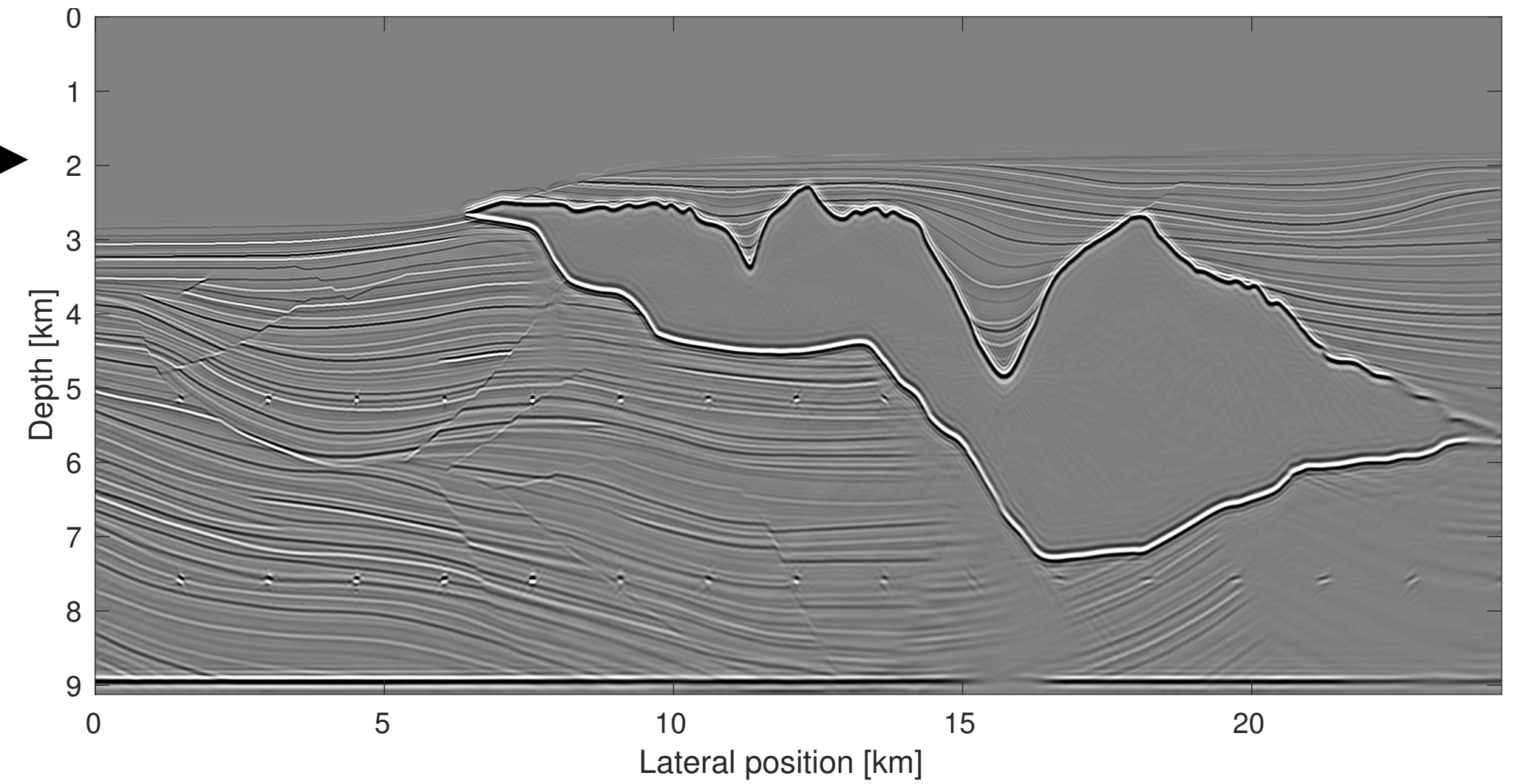


Research goals

SLIM yesterday:

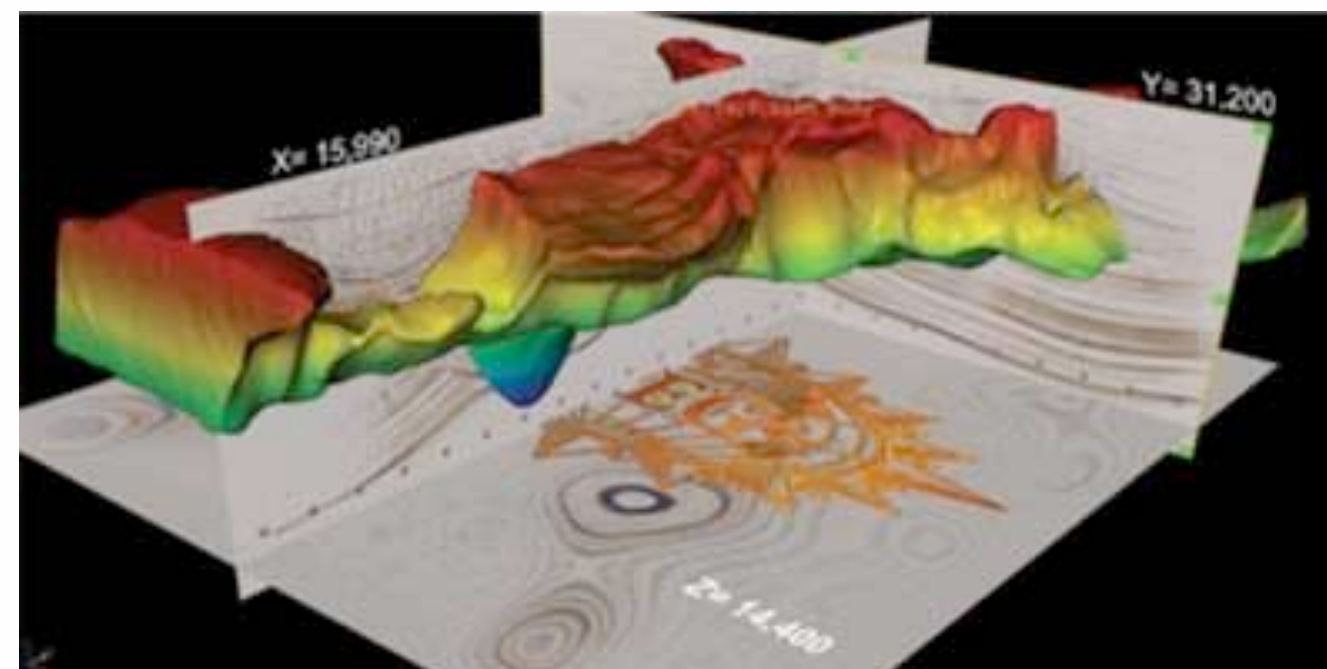


SLIM today:



3 orders of magnitude

SLIM tomorrow:



2 more to go

Motivation

Academic software frameworks:

- ▶ only for small 2D/3D problems (Madagascar, SeismicJulia) **or**
- ▶ unmaintainable low-level black-box spaghetti codes
- ▶ without detailed knowledge of code, hard to:
 - change a line search
 - keep history of gradients (e.g for SPG)
 - change parallelization
 - change the underlying physics, correct adjoints

But there is also iWave:

- ▶ well designed, abstractions
- ▶ high accuracy, testing framework, correct adjoints
- ▶ **but**: written in C/C++, not primarily designed for performance, not very intuitive to use

Motivation

Potential applications of software:

- ▶ linear least squares problems such as LS-RTM

$$\underset{\delta \mathbf{m}}{\text{minimize}} \quad \frac{1}{2} \|\nabla \mathcal{F}(\mathbf{m}_0, \mathbf{q}) \delta \mathbf{m} - \delta \mathbf{d}\|_2^2$$

- ▶ non-linear optimization problems such as FWI

$$\underset{\mathbf{m}}{\text{minimize}} \quad \phi\left(\mathcal{F}(\mathbf{m}, \mathbf{q}) - \mathbf{d}\right), \text{ where } \phi(\mathbf{x}) = \frac{1}{2} \|\mathbf{x}\|_2^2$$

Maintain flexibility:

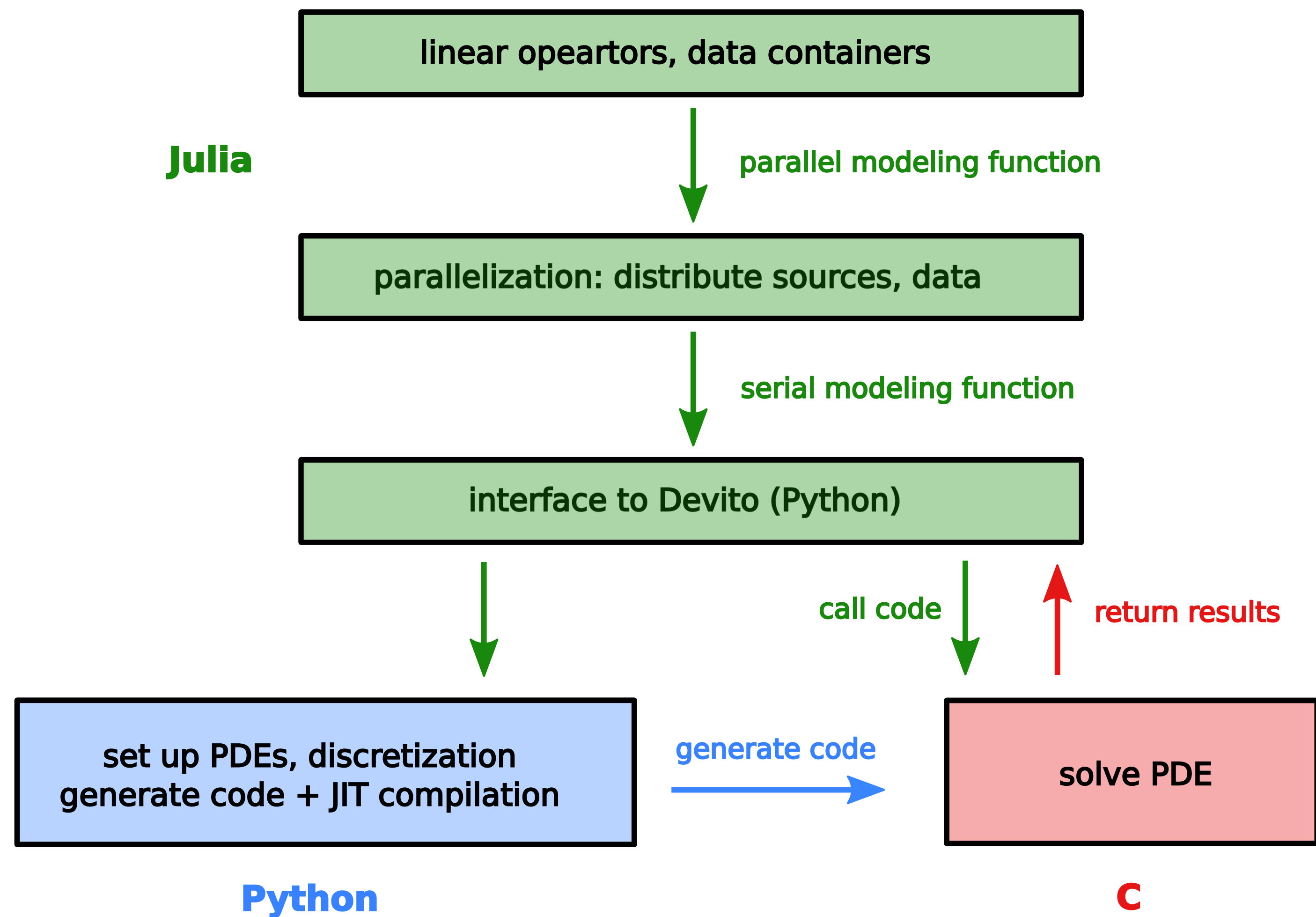
- ▶ change $\mathcal{F}(\mathbf{m}, \mathbf{q})$, the underlying wave equation solver
- ▶ change the formulation (different misfits $\phi(\mathbf{x})$, constraints, penalties)
- ▶ choose from large variety of optimization algorithms

Overview of Julia Devito

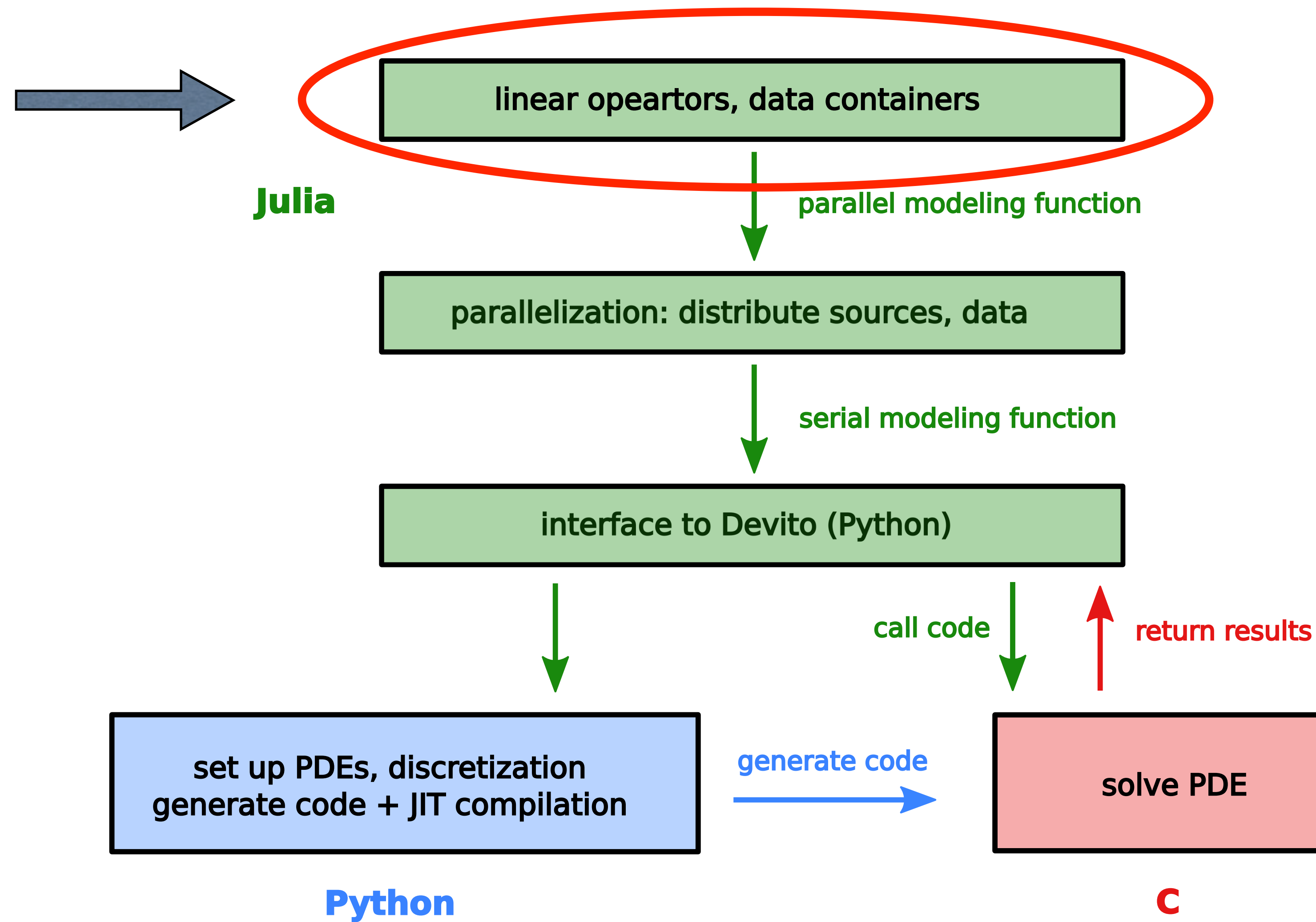
Julia Devito is a wave-equation based inversion framework:

- ▶ non proprietary Julia programming language (public license)
- ▶ uses Devito to express and solve underlying PDEs
- ▶ matrix-free linear operators and out-of-core SEG-Y data containers
- ▶ resilient parallelization
- ▶ unified 2D-3D environment
- ▶ can interact with variety of general-purpose optimization libraries
- ▶ **designed to push inversion to the next scale**
- ▶ **scalable but also flexible**

Overview of Julia Devito



Overview of Julia Devito



Linear operators and data containers

Linear algebra notation is intuitive for seismic operations:

- ▶ forward modeling/time reversal modeling

$$\mathbf{d} = \mathcal{P}_r \mathbf{F} \mathcal{P}_s^\top \mathbf{q}, \quad \hat{\mathbf{q}} = \mathcal{P}_s \mathbf{F}^\top \mathcal{P}_r^\top \mathbf{d}$$

- ▶ demigration/migration

$$\delta \mathbf{d} = \mathbf{J} \delta \mathbf{m}, \quad \widehat{\delta \mathbf{m}} = \mathbf{J}^\top \delta \mathbf{d}$$

- ▶ FWI gradients, Gauss-Newton step, etc.

$$\mathbf{g} = \mathbf{J}^\top (\mathcal{P}_r \mathbf{F} \mathcal{P}_s^\top \mathbf{q} - \mathbf{d}_{obs})$$

$$\delta \mathbf{m} = (\mathbf{J}^\top \mathbf{J})^{-1} \mathbf{J}^\top \delta \mathbf{d}$$

Linear operators and data containers

Challenges of this approach for time-domain modeling/inversion:

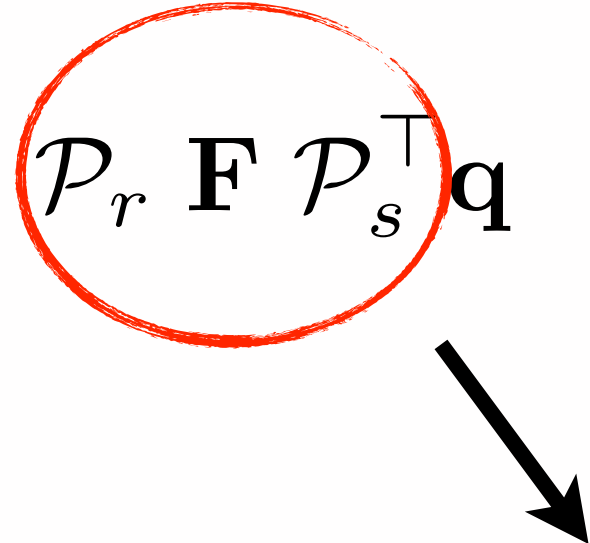
- ▶ seismic data is multidimensional volume with meta data
- ▶ simply vectorizing the input data not an option
- ▶ data typically too big to fit in memory

$$\mathbf{d} = \mathcal{P}_r \mathbf{F} \mathcal{P}_s^\top \mathbf{q}$$

Linear operators and data containers

Challenges of this approach for time-domain modeling/inversion:

- ▶ seismic data is multidimensional volume with meta data
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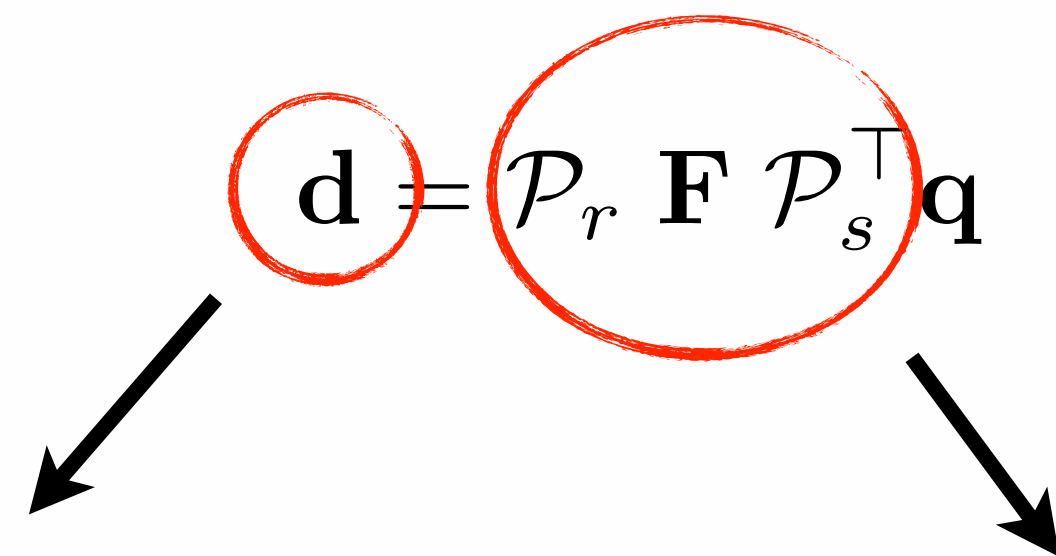
$$\mathbf{d} = \mathcal{P}_r \mathbf{F} \mathcal{P}_s^\top \mathbf{q}$$


- ▶ cannot be formed explicitly
- ▶ need physical information (model, source/receiver locations)

Linear operators and data containers

Challenges of this approach for time-domain modeling/inversion:

- ▶ seismic data is multidimensional volume with meta data
- ▶ simply vectorizing the input data not an option
- ▶ data typically too big to fit in memory

$$\mathbf{d} = \mathcal{P}_r \mathbf{F} \mathcal{P}_s^\top \mathbf{q}$$


- ▶ cannot be kept in memory
- ▶ not a vector
- ▶ contains header information

- ▶ cannot be formed explicitly
- ▶ need physical information (model, source/receiver locations)



Linear operators and data containers

Abstract in-core and out-of-core data vectors:

- ▶ inspired by iWave, RVL and others (Symes, Padula)
- ▶ can be formed directly from single/multiple SEG-Y files
- ▶ parallel read/write chunks of data

(joint work with Keegan Lensink)

```
julia> container = segy_scan(pwd(), "overthrust_shots", ["GroupX", "GroupY"]);
Scanning ... /home/slim/pwitte/overthrust_shots_41_60.segy
Scanning ... /home/slim/pwitte/overthrust_shots_21_40.segy
Scanning ... /home/slim/pwitte/overthrust_shots_61_80.segy
Scanning ... /home/slim/pwitte/overthrust_shots_1_20.segy
Scanning ... /home/slim/pwitte/overthrust_shots_81_97.segy

julia> d = joData(container)
(OpesciSLIM.TimeModeling.joData{Float32}, "Julia seismic data container", 15029763, 1)

julia> size(d)
(15029763, 1)

julia> norm(d)
7371.35f0

julia> dot(d,d)
5.432854f7

julia> typeof(d.data[1])
SeisIO.SeisCon
```

(Instructional video at: <https://www.youtube.com/watch?v=tx530QOPeZo>)

Linear operators and data containers

Matrix-free linear operators

- ▶ read necessary meta information from data objects
- ▶ use like explicit matrices

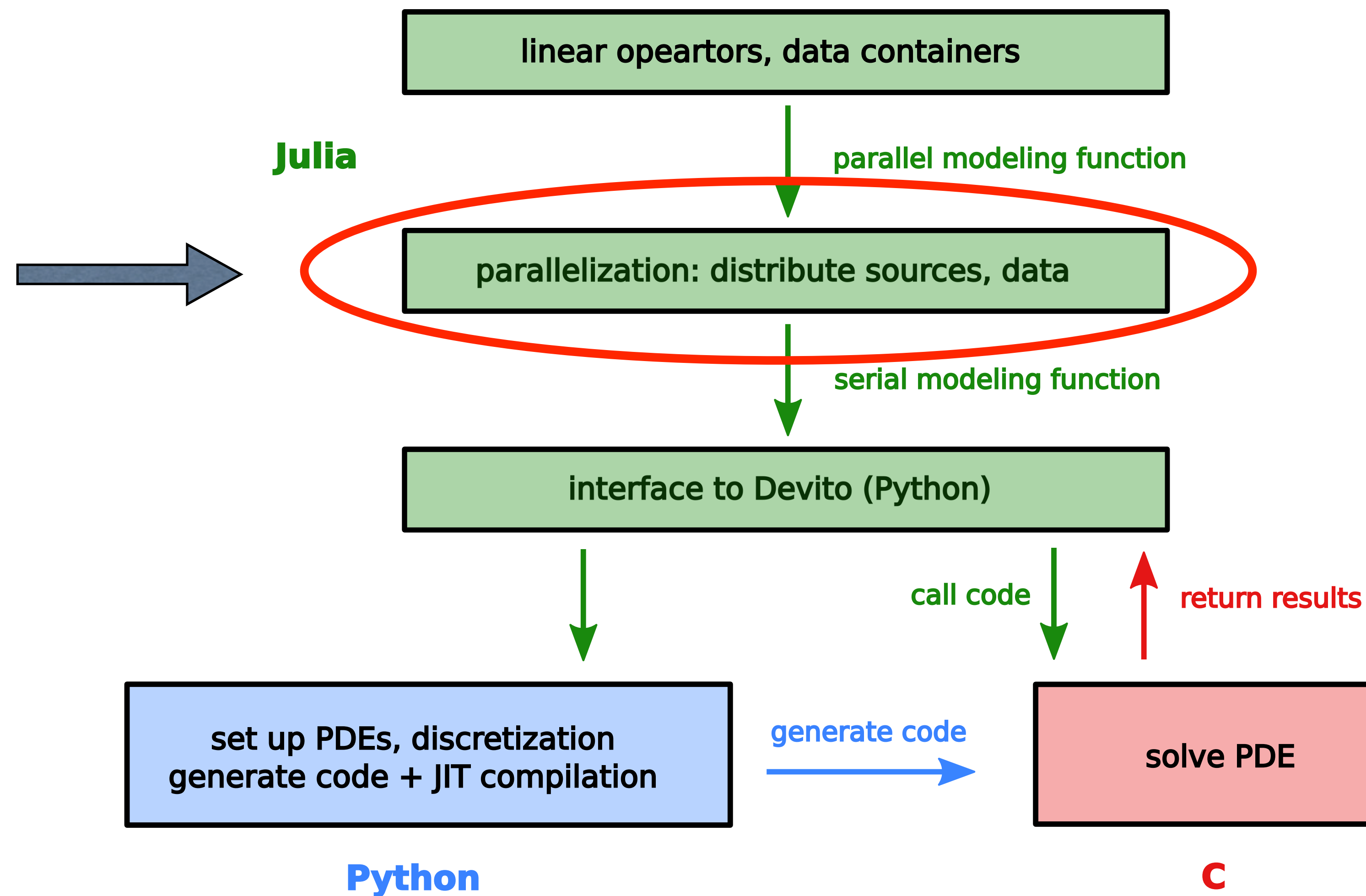
```
julia> F = joModeling(info,model0)
(opesciSLIM.TimeModeling.joModeling{Float32,Float32}, "forward wave equation", 27566740206, 27566740206)
```

```
julia> Pr = joProjection(info,d.geometry)
(opesciSLIM.TimeModeling.joProjection{Float32,Float32}, "restriction operator", 15029763, 27566740206)
```

```
julia> Ps = joProjection(info,q.geometry)
(opesciSLIM.TimeModeling.joProjection{Float32,Float32}, "restriction operator", 72847, 27566740206)
```

```
julia> d_pred = Pr*F*Ps'*q
```

Overview of Julia Devito



Parallelization

Modeling multiple shots happens in parallel:

```
julia> d = Pr*F*Ps'*q
  From worker 2: Nonlinear forward modeling (source no. 1)
  From worker 5: Nonlinear forward modeling (source no. 4)
  From worker 3: Nonlinear forward modeling (source no. 2)
  From worker 4: Nonlinear forward modeling (source no. 3)
(CopesciSLIM.TimeModeling.joData{Float32}, "Seismic data vector", 240480, 1)
```

Same for adjoint modeling:

```
julia> q̂ = Ps*F'*Pr'*d
  From worker 2: Nonlinear adjoint modeling (source no. 2)
  From worker 3: Nonlinear adjoint modeling (source no. 3)
  From worker 4: Nonlinear adjoint modeling (source no. 1)
  From worker 5: Nonlinear adjoint modeling (source no. 4)
(CopesciSLIM.TimeModeling.joData{Float32}, "Seismic data vector", 2004, 1)
```


Parallelization

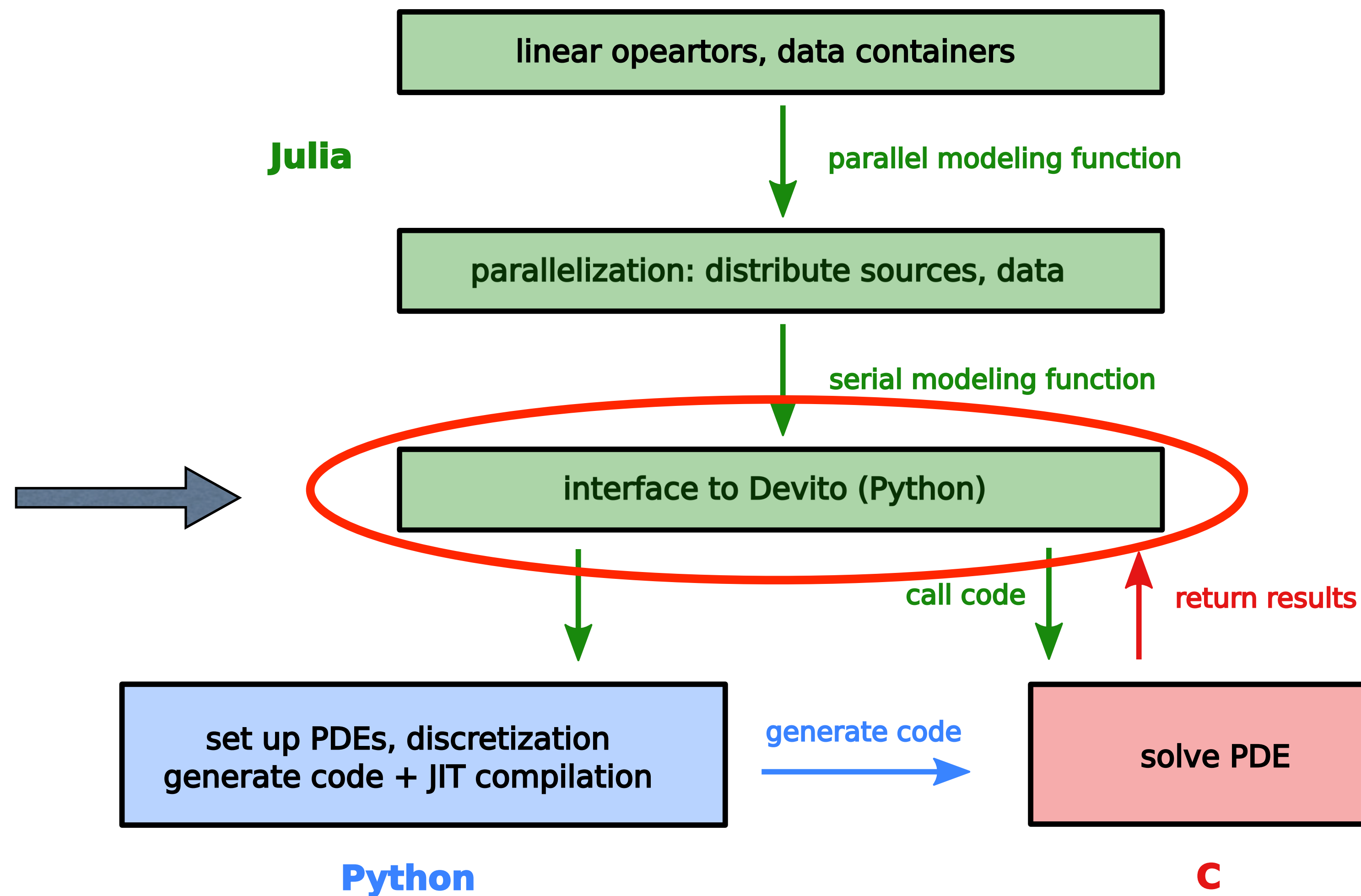
Parallelization in our framework:

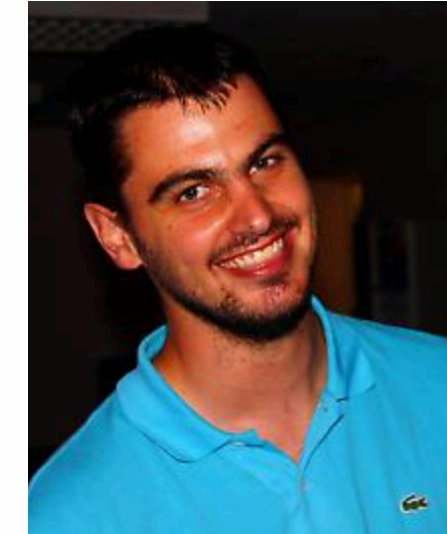
- ▶ 2 levels of parallelization
- ▶ distribution of sources/shots (shared/distributed memory)
- ▶ parallelization over modeling domain via OpenMP (shared memory)
- ▶ in future Devito release: domain decomposition for distributed memory

Julia's parallel framework has built-in resilience:

- ▶ in case of worker/node failure, workload is redistributed to remaining processors
- ▶ program is not interrupted

Overview of Julia Devito





Interface to Devito

(joint work with Mathias Louboutin)

What is Devito?

- ▶ domain-specific language for Python
- ▶ symbolically set up variety of wave equations (acoustic, anisotropic)
- ▶ Devito compiler automatically generates optimized C code
- ▶ optimizes Flop count, loops, memory alignment, etc.
- ▶ details in the next talk by Mathias

Interfacing Devito from Julia:

- ▶ Julia allows direct Python and C function calls
- ▶ call Devito functions that generate optimized C code
- ▶ call generated C code directly from Julia (no data copies)

Numerical case studies

Full-waveform inversion:

- ▶ vanilla FWI w/ gradient descent and line search
- ▶ FWI with different misfit functions
- ▶ Interfacing optimization libraries for more advanced algorithms

Least-squares migration:

- ▶ parallel algorithms: LS-RTM w/ elastic average SGD
- ▶ strategies for large-scale migration: compressive LS-RTM
- ▶ imaging in the presence of salt

Example 1: FWI with a line search

Full-waveform inversion w/ least squares misfit:

$$\underset{\mathbf{m}}{\text{minimize}} \quad \frac{1}{2} \|\mathcal{F}(\mathbf{m}, \mathbf{q}) - \mathbf{d}\|^2$$

Optimization:

- ▶ gradient given by $\mathbf{g} = \mathbf{J}^\top (\mathcal{F}(\mathbf{m}, \mathbf{q}) - \mathbf{d})$
- ▶ implement (stochastic) gradient descent w/ approximate line search
- ▶ bound constraints for velocity

Example 1: FWI with a line search

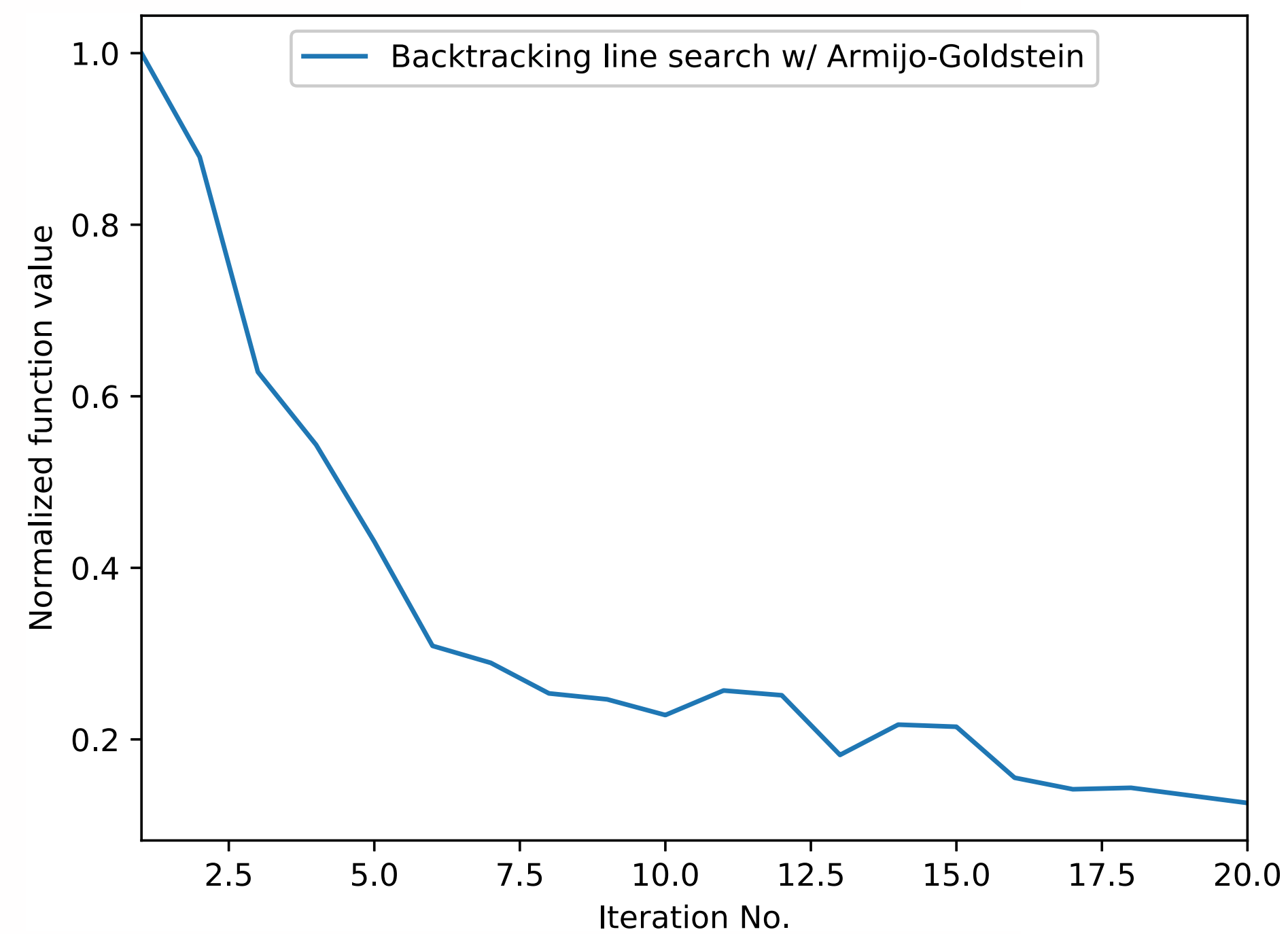
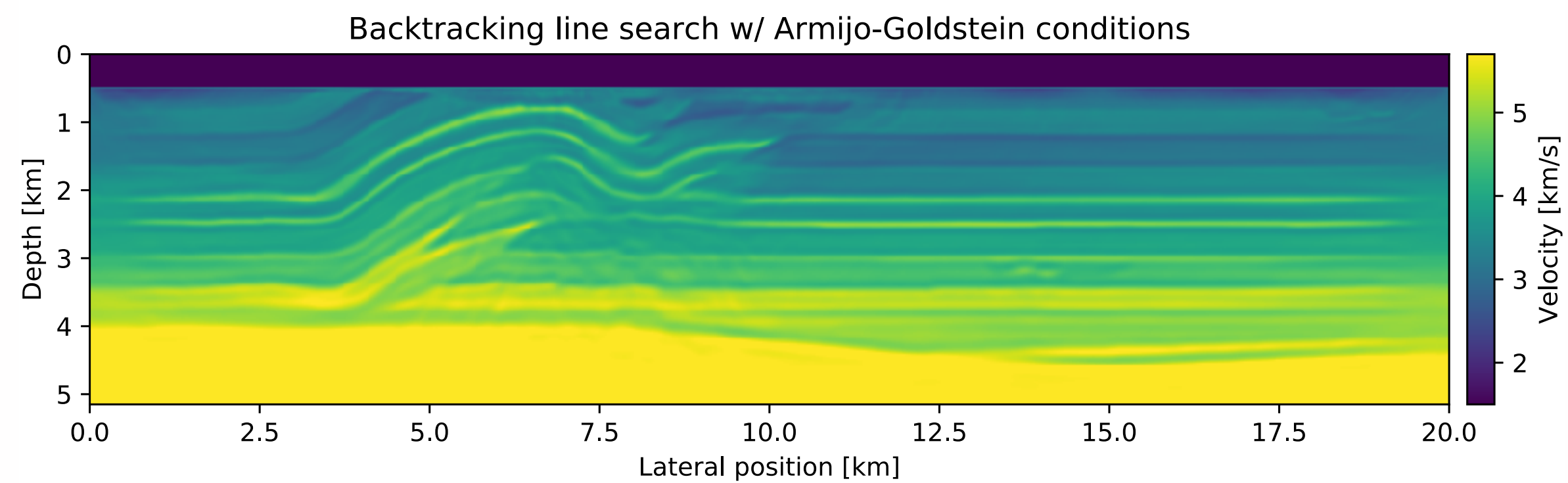
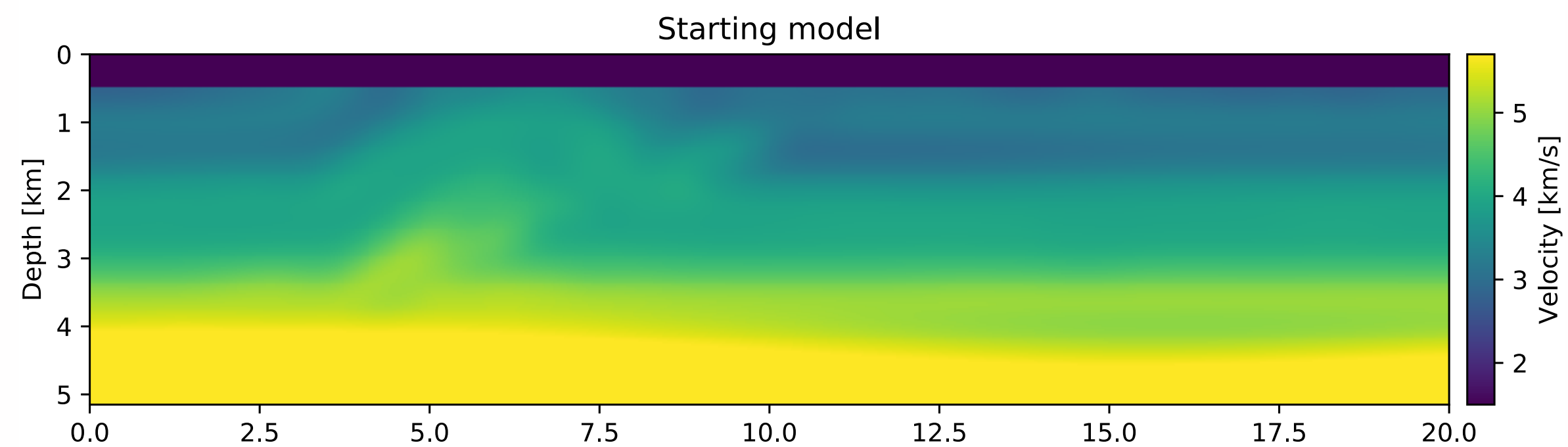
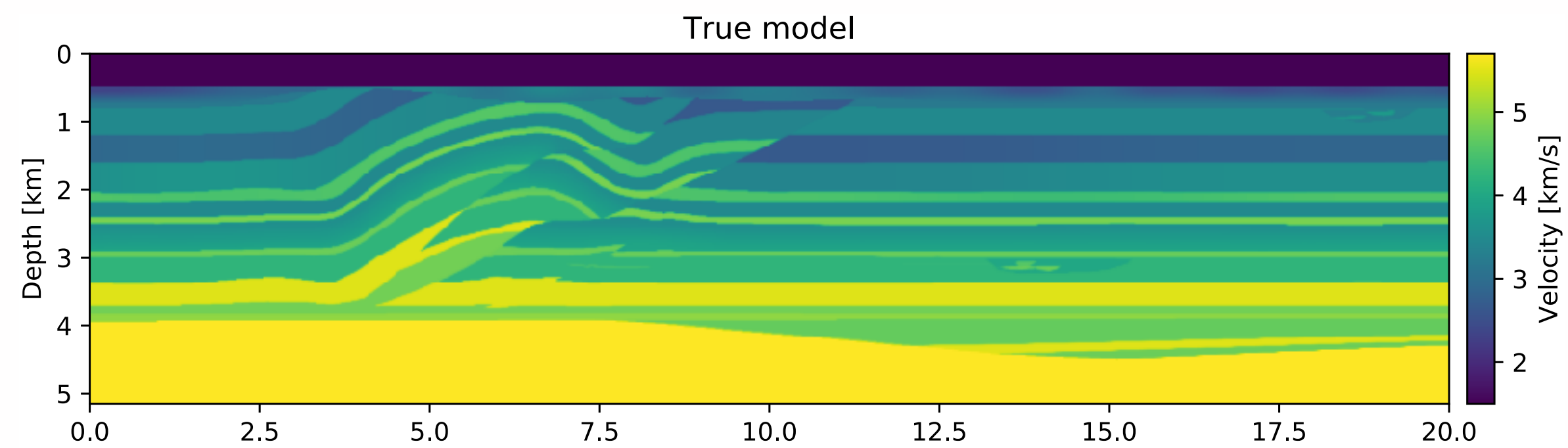
Runnable Julia code:

```
1 # Main loop
2 for j=1:maxiter
3
4     # select current batch
5     idx = randperm(dobs.nsrc)[1:batchsize]
6     dsub = subsample(dobs,idx)
7     qsub = subsample(q,idx)
8
9     # get fwi objective function value and gradient
10    f, g = fwi_objective(model0,qsub,dsub)
11
12    # linesearch
13    step = backtracking_linesearch(vec(model0.m), g; varargs...)
14
15    # Update model and bound projection
16    model0.m = proj(model0.m + step)
17
18    # termination criteria
19    if f <= fTerm || norm(g) <= gradTerm
20        break
21    end
22 end
```

← alternatively:

- ▶ line search w/ (strong) Wolfe conditions
- ▶ Barzilai-Borwein step size
- ▶ constant step size
- ▶ etc.

Example 1: FWI with a line search



Example 2: FWI with different misfit functions

Previous example:

- objective function that returns function value and gradient for ℓ_2 -misfit

```
9 # get fwi objective function value and gradient
10 f, g = fwi_objective(model0, qsub, dsub)
```

Change to different misfit:

- if observed data has strong outliers: (pseudo-) Huber misfit

$$\phi(\mathbf{x}) = \epsilon^2 \sqrt{1 + (\mathbf{x}/\epsilon)^2} - 1 \quad (\text{Guitton and Symes, 2003; van Leeuwen et al., 2013})$$

- gradient given by

$$\nabla \phi(\mathbf{x}) = \frac{\mathbf{x}}{\sqrt{1 + (\mathbf{x}/\epsilon)^2}}$$

Example 2: FWI with different misfit functions

Objective function w/ ℓ_2 -misfit

```
1 # FWI with least squares misfit function
2 function fwi_objective_l2(model::Model,q::joData,d::joData)
3
4 # Set up operators
5 nt = get_computational_nt(q.geometry,d.geometry,model)
6 info = Info(prod(model.n),d.nsrc,nt)
7 F = joModeling(info,model,q.geometry,d.geometry)
8 J = joJacobian(F,q)
9
10 # Data residual, function value and gradient
11 r = F*q - d
12 f = .5*norm(r,2)^2
13 g = J'*r
14 return f,g
15 end
```

Objective function w/ pseudo-Huber misfit:

```
1 # FWI with pseudo-huber misfit function
2 function fwi_objective_huber(model::Model,q::joData,d::joData)
3
4 # Set up operators
5 ...
6
7 # Data residual, function value and gradient
8 r = F*q - d
9 f = eps^2*sqrt(1 + dot(r,r)/eps^2) - eps^2 # e.g. eps=1
10 g = J'*r/sqrt(1 + dot(r,r)/eps^2)
11 return f,g
12 end
```



change misfit independently from the rest of the code

Example 3: FWI using optimization libraries

What if we want to use more complicated algorithms?

- ▶ previous misfit functions can be passed to third-party optimization libraries
- ▶ access to large variety of optimization methods
- ▶ no need to implement everything from scratch

Tested for various libraries:

- ▶ Julia implementation of minConf (included in software release) ([Schmidt et al., 2009](#))
- ▶ Bas' framework for constrained optimization w/ projections onto intersections of convex sets ([Peters and Herrmann, 2017](#))
- ▶ NLOpt.jl (native Fortran library) ([Johnson et al., 2017](#))
- ▶ Optim.jl (native Julia library) ([White et al., 2017](#))

Example 3: FWI using optimization libraries

Does this scale to 3D?

- ▶ case study w/ 3D Overthrust velocity model
- ▶ 801 x 801 x 207 grid points + PML (222 million unknowns)
- ▶ ~ 10k shot records, 8 km max. offset, 3 seconds recording time (100 billion data points, over 1.2 TB of data)
- ▶ spectral-projected gradient algorithm from minConf library
- ▶ backtracking line search
- ▶ 15 iterations w/ 1080 shot records per iteration

Example 3: FWI using optimization libraries

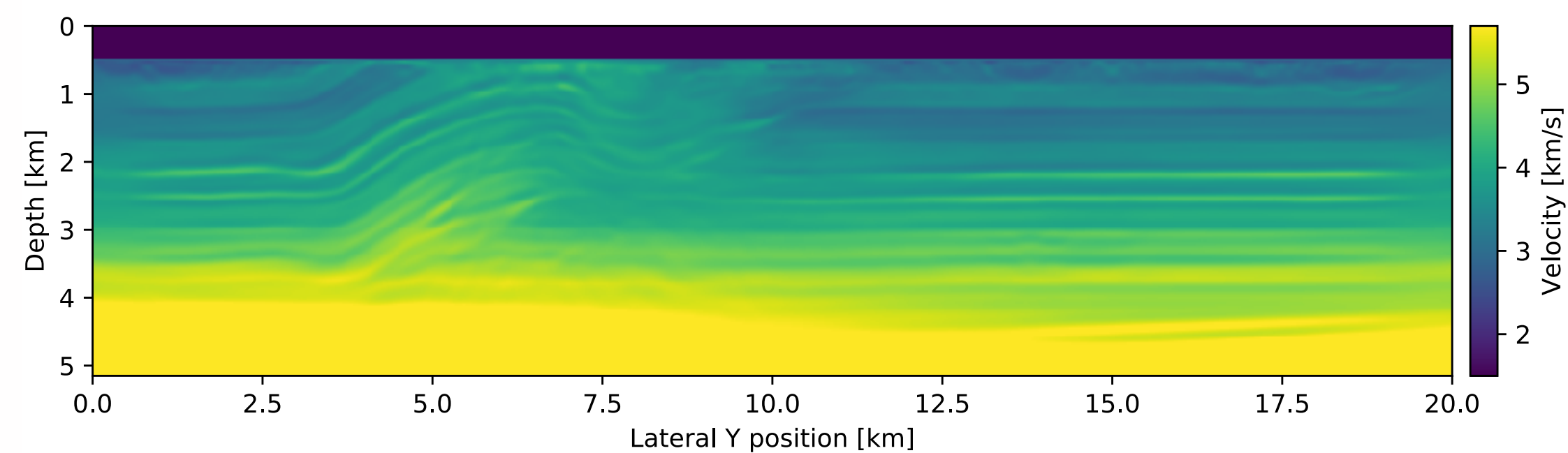
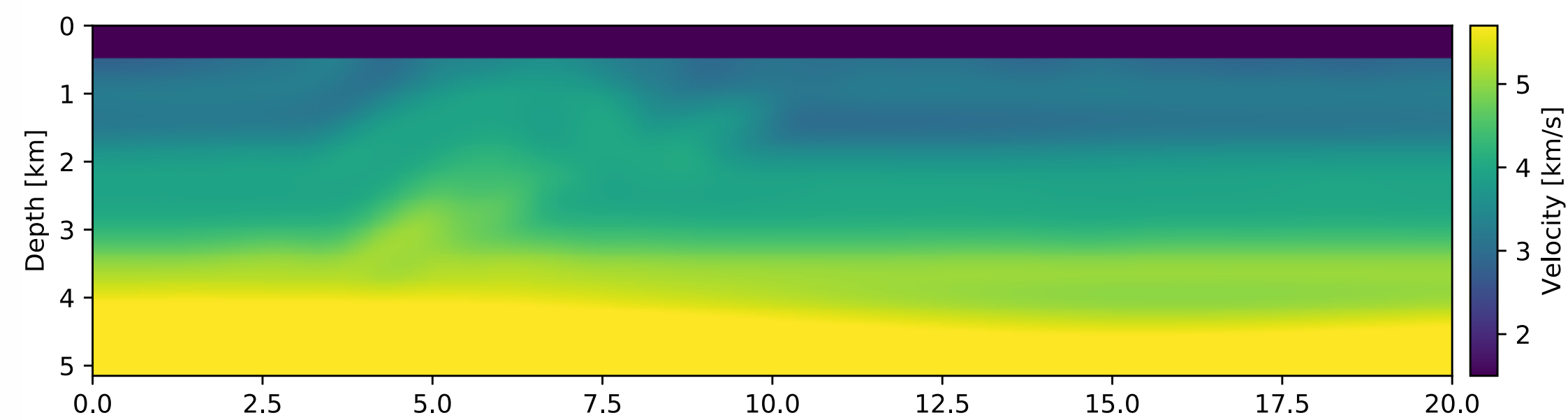
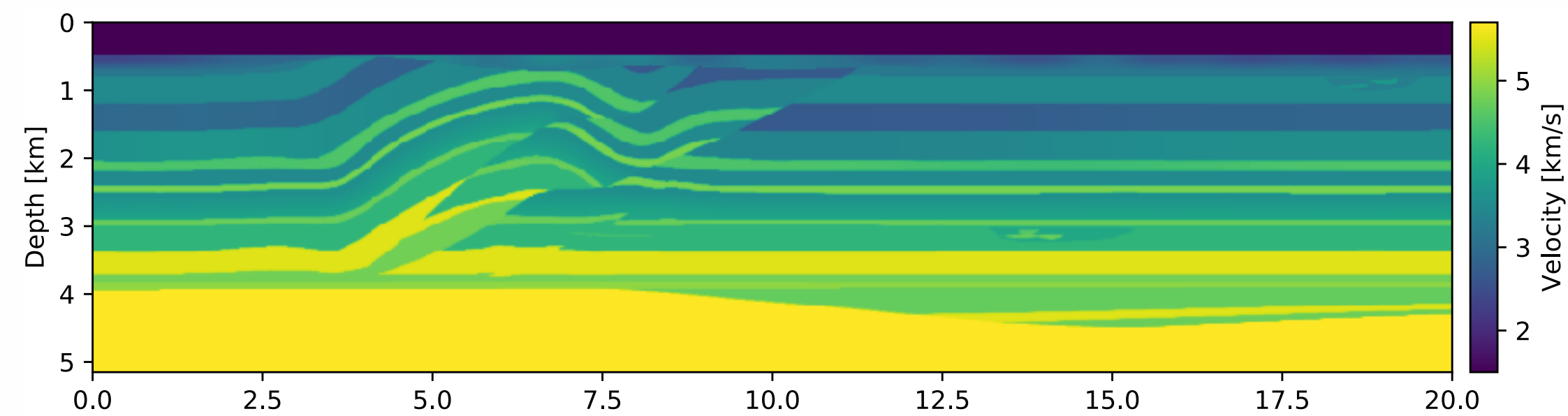
```
1 # Optimization parameters
2 fevals = 15
3 batchsize = 1080
4
5 # Objective function that is passed to library
6 function objective_function(x)
7
8     # update model
9     model0.m = reshape(x,model0.n);
10
11     # select batch
12     idx = randperm(dobs.nsrc)[1:batchsize]
13     dsub = subsample(dobs,idx)
14     qsub = subsample(q,idx)
15
16     # fwi function value and gradient
17     fval, grad = fwi_misfit(model0,qsub,dsub;options=opt)
18
19     # reset gradient in water column to 0.
20     grad = reshape(grad,model0.n)
21     grad[:,:,1:21] = 0.f0
22
23     return fval, vec(grad)
24 end
25
26 # Bound projection
27 Proj(x) = median([mmin x mmax],2)
28
29 # FWI with spectral projected gradient from minConf library
30 x,fval = minConf_SPG(objective_function,vec(model0.m),Proj,opt)
```

Set up 3D FWI in < 50 lines of code:

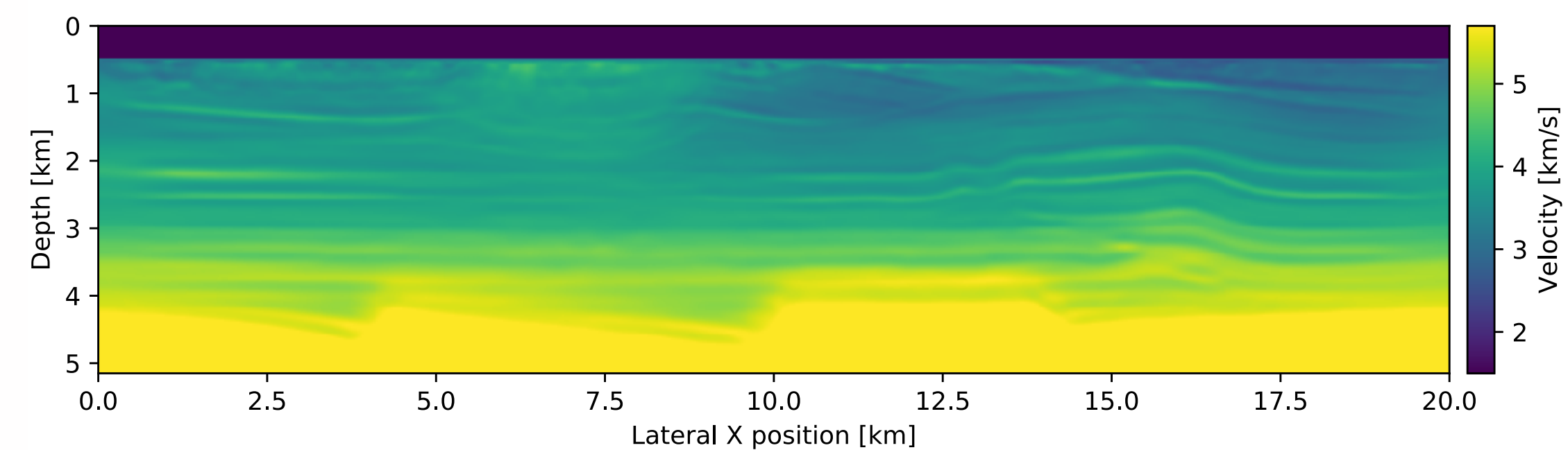
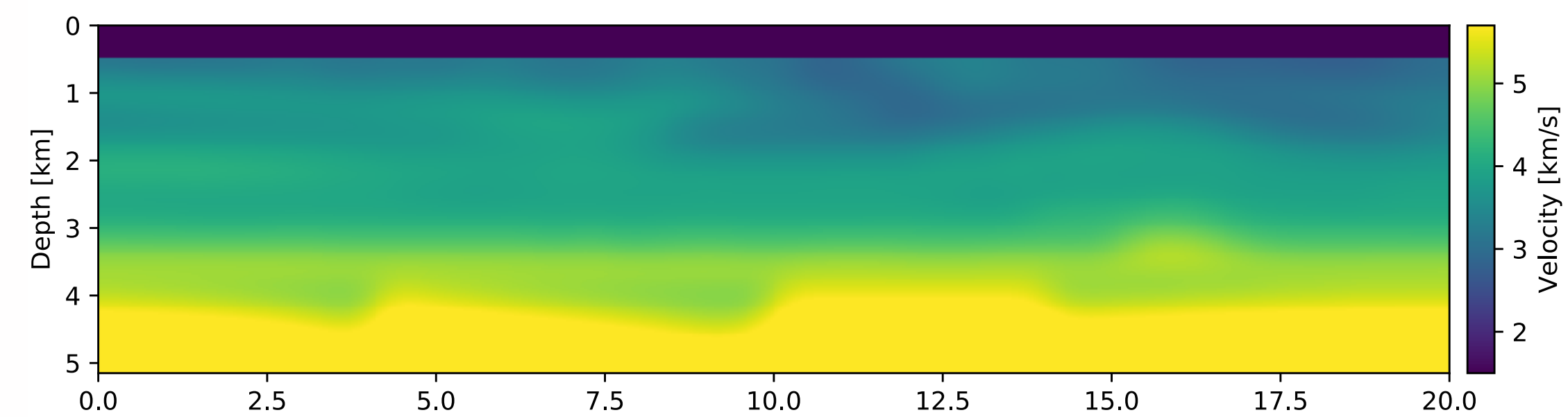
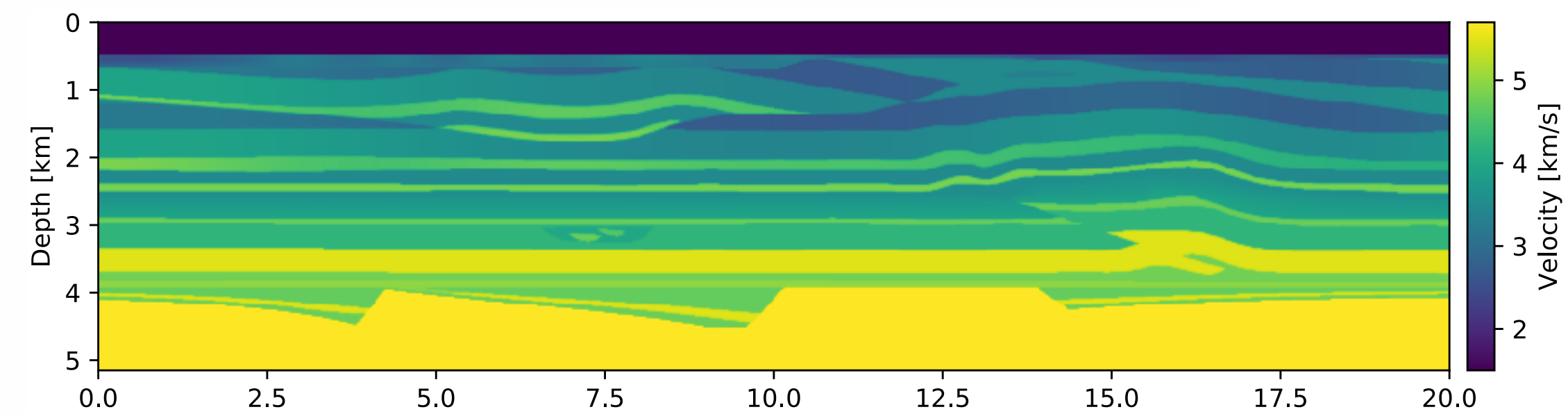
- ▶ possible to work w/ subset of shots
- ▶ still access to gradient (mute, scale etc.)
- ▶ change from SPG to L-BFGS by modifying 2 lines of code
- ▶ works with out-of-core data containers (handle arbitrary sized data sets)
- ▶ 4 minutes per gradient (1 node, 20 threads)

Example 3: FWI using optimization libraries

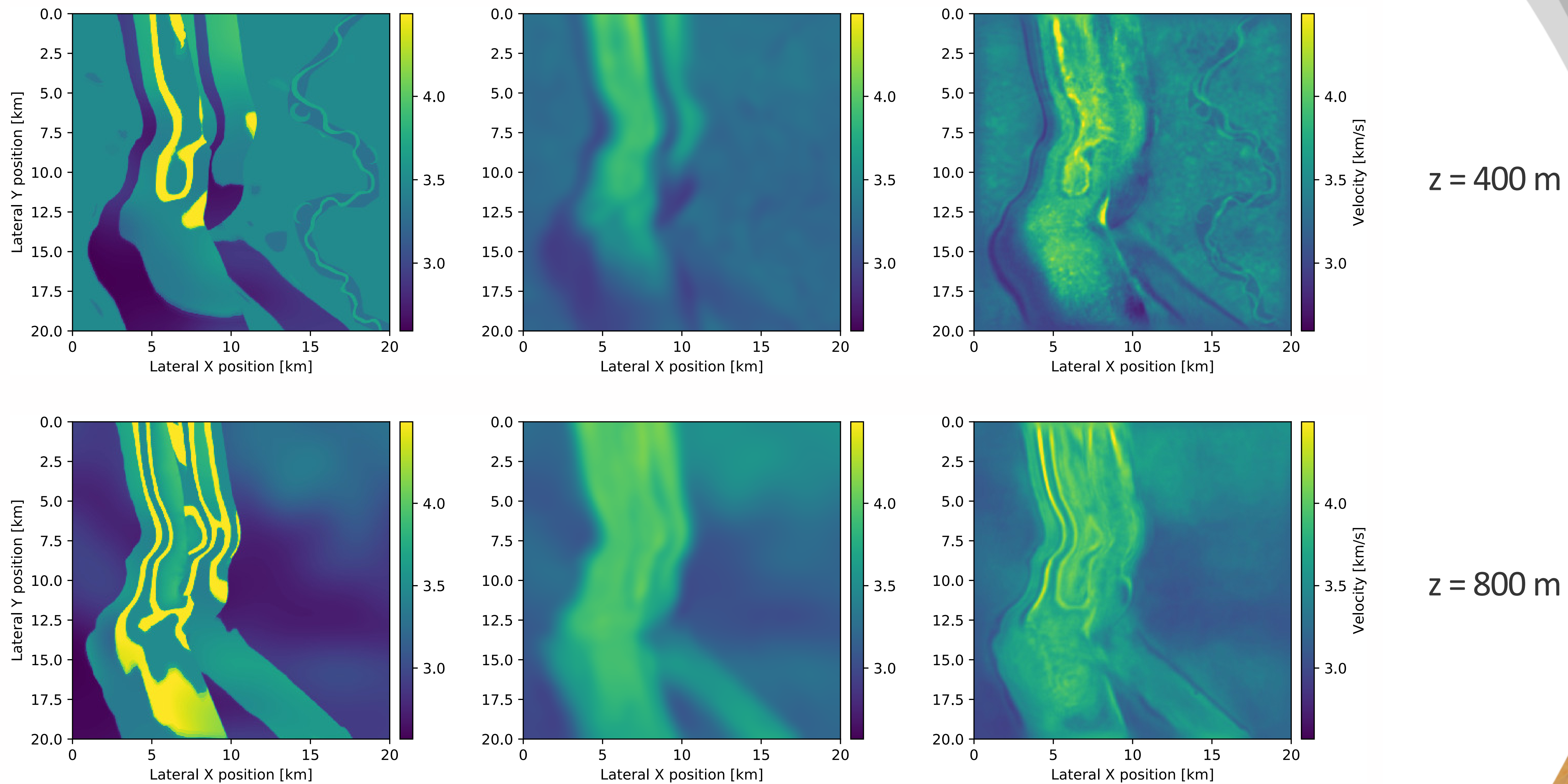
$x = 4$ km



$y = 4$ km



Example 3: FWI using optimization libraries



Example 4: Serial and parallel SGD

What about parallel algorithms?

- ▶ parallel version of stochastic gradient descent: elastic average SGD (Zhang et al., 2015)
- ▶ change from serial to parallel version in few lines of code

Case study for LS-RTM (but could be used for FWI as well):

$$\underset{\widehat{\delta \mathbf{m}}}{\text{minimize}} \quad \frac{1}{2} \|\mathbf{M}_l^{-1} \mathbf{J} \mathbf{M}_r^{-1} \widehat{\delta \mathbf{m}} - \mathbf{M}_l^{-1} \delta \mathbf{d}\|_2^2 \quad (\text{e.g. Herrmann et al., 2008; Dai et al., 2012})$$

- ▶ $\mathbf{M}_l^{-1}, \mathbf{M}_r^{-1}$ are left- and right preconditioners (model-, data-topmute, scaling, etc.)

Example 4: LS-RTM w/ serial and parallel SGD

Algorithm 1 Preconditioned LS-RTM with SGD

```

for  $j = 1$  to  $n$  do
   $\mathbf{r}_j = \mathbf{M}_l^{-1} \mathbf{J}_{r(j)} \mathbf{M}_r^{-1} \mathbf{x}_j - \mathbf{M}_l^{-1} \delta \mathbf{d}_{r(j)}$ 
   $\mathbf{g}_j = \mathbf{M}_r^{-\top} \mathbf{J}_{r(j)}^{\top} \mathbf{M}_l^{-\top} \mathbf{r}_j$ 
   $t_j = \frac{\|\mathbf{r}_j\|^2}{\|\mathbf{g}_j\|^2}$ 
   $\mathbf{x}_{j+1} = \mathbf{x}_j - t_j \mathbf{g}_j$ 
end for

```

```

1 # Stochastic gradient descent
2 batchsize = 10
3 niter = 32
4
5 for j=1:niter
6   # Select batch
7   idx = randperm(dD.nsrc)[1:batchsize]
8   Jsub = subsample(J,idx)
9   dsub = subsample(dD,idx)
10
11   # Compute residual and gradient
12   r = Ml*Jsub*Mr*x - Ml*dsub
13   g = Mr'*Jsub'*Ml'*r
14
15   # Step size and update variable
16   t = norm(r)^2/norm(g)^2
17   x -= t*g
18 end

```


Example 4: LS-RTM w/ serial and parallel SGD

Algorithm 2 Preconditioned LS-RTM with elastic average SGD

```

for  $j = 1$  to  $n$  do
  for  $k = 1$  to  $p$  do
     $\mathbf{r}_j = \mathbf{M}_l^{-1} \mathbf{J}_{jk} \mathbf{M}_r^{-1} \mathbf{x}_j^k - \mathbf{M}_l^{-1} \delta \mathbf{d}_{jk}$ 
     $\mathbf{g}_j = \mathbf{M}_r^{-\top} \mathbf{J}_{jk}^{\top} \mathbf{M}_l^{-\top} \mathbf{r}_j$  and
     $\mathbf{x}_{j+1}^k = \mathbf{x}_j^k - \eta \mathbf{g}_j^k(\mathbf{x}_j^k) - \alpha(\mathbf{x}_j^k - \tilde{\mathbf{x}}_j)$ 
  end for
   $\tilde{\mathbf{x}}_{j+1} = (1 - \beta)\tilde{\mathbf{x}}_j + \beta(\frac{1}{p} \sum_{i=1}^p \mathbf{x}_j^i)$ 
end for

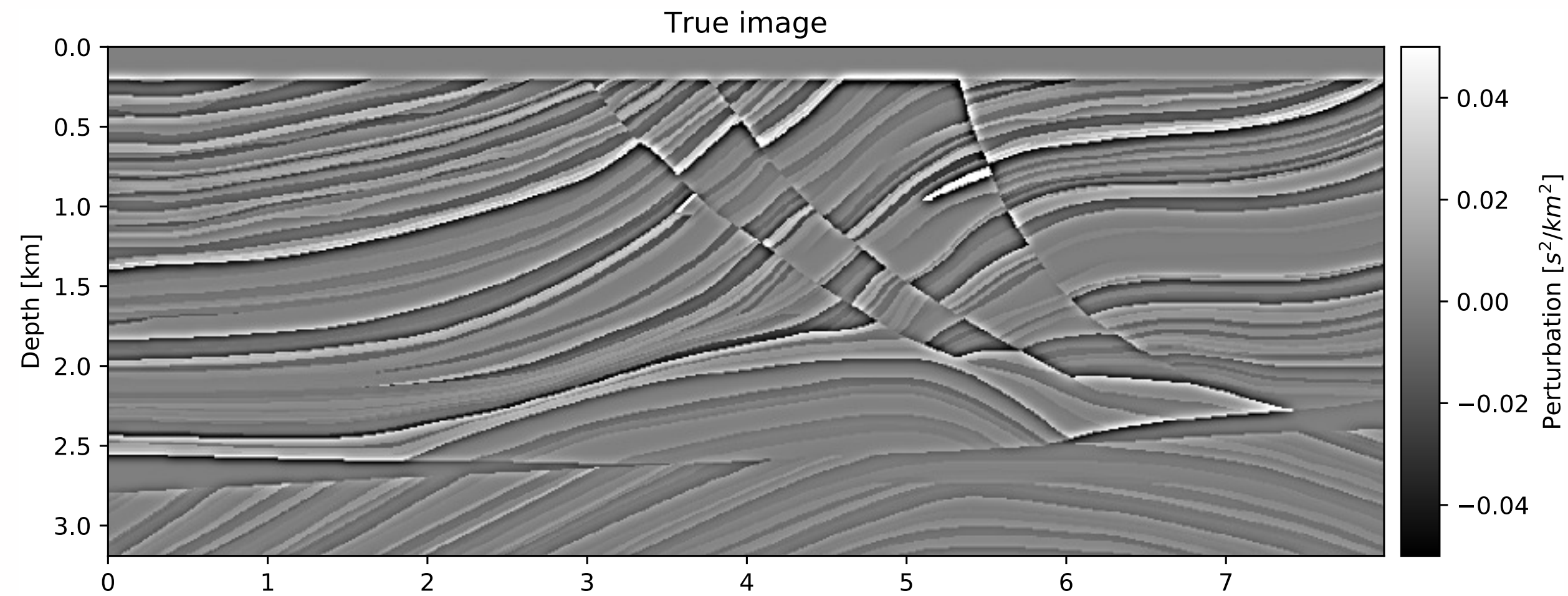
```

```

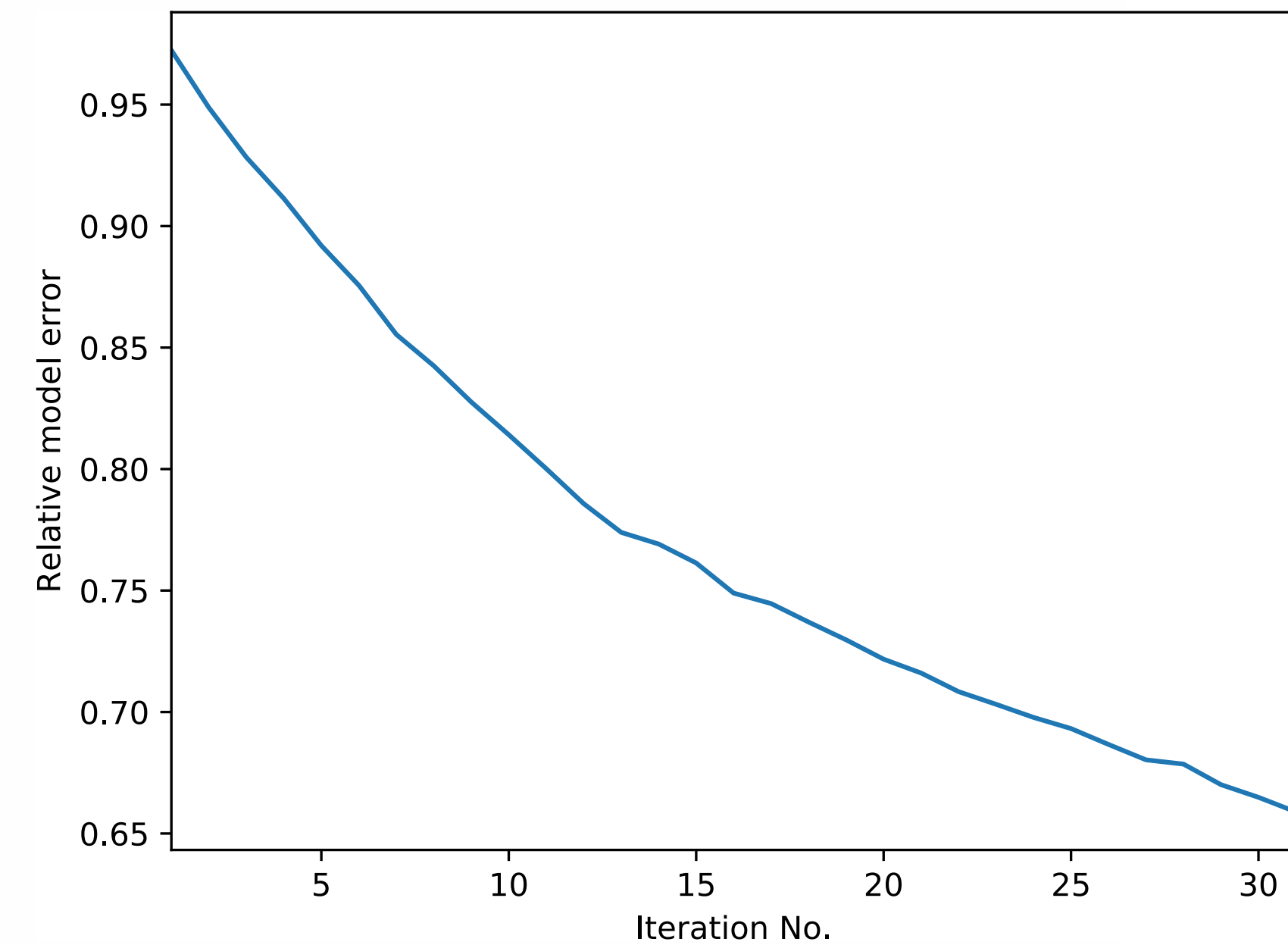
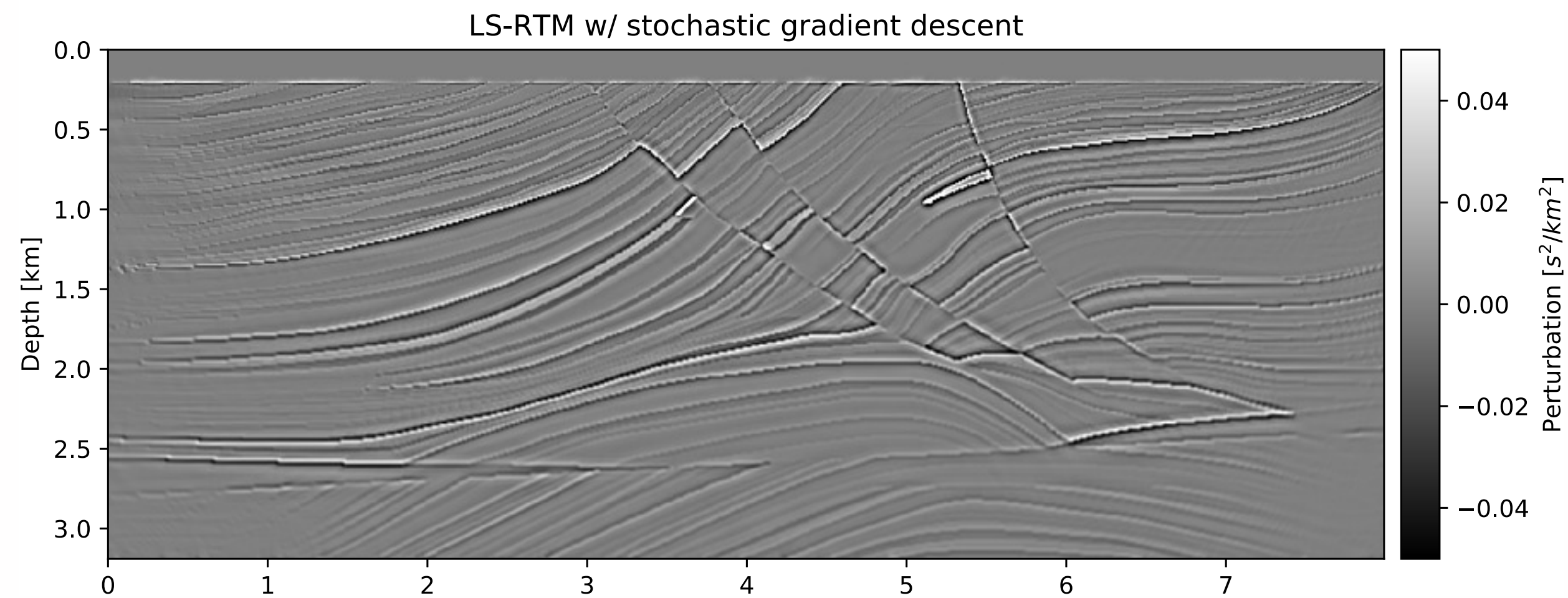
1 # Gradient function
2 @everywhere function update_x(Ml,J,Mr,x,d,eta,alpha,xav)
3     r = Ml*J*Mr*x - Ml*d
4     g = Mr'*J'*Ml'*r
5     return x - eta*g - alpha*(x - xav)
6 end
7 update_x_par = remote(update_x) # Parallel function wrapper
8
9 for j=1:niter
10     @sync begin
11         for k=1:p
12
13             # Select batch
14             idx = randperm(dD.nsrc)[1:batchsize]
15             Jsub = subsample(J,idx)
16             dsub = subsample(dD,idx)
17
18             # Calculate x update in parallel
19             xnew[:,k] = update_x_par(Ml,Jsub,Mr,x[:,k],
20                                     dsub,eta,alpha,xav)
21         end
22     end
23
24     # Update average variable
25     xav = (1 - beta)*xav + beta*(1/p *sum(x,2))
26     x = copy(xnew)
27 end

```

Example 4: LS-RTM w/ serial and parallel SGD



- ▶ marine streamer acquisition
- ▶ 320 shots
- ▶ 4 km maximum offset
- ▶ 32 iterations w/ 10 shots per iteration
- ▶ 1 pass through data



Example 5: Compressive inversion

Challenges of large-scale 3D inversion:

- ▶ save forward wavefields for gradient
- ▶ domain decomposition, checkpointing, boundary reconstruction
- ▶ on-the-fly DFT for frequency domain gradients ([Sirgue et al., 2010](#))

Devito allows to easily implement:

- ▶ boundary reconstruction
- ▶ on-the-fly DFT
- ▶ domain decomposition + checkpointing require more effort (w.i.p.)

Example 5: Compressive inversion

Implement inversion with on-the-fly DFT in Devito:

- ▶ sum wavefields in the forward time loop
- ▶ two extra lines of Python code

```
90     # On-the-fly real-valued DFT
91     eqn_f_r = [Eq(ufr, ufr + u*cos(2*np.pi*f*time*dt))]
92     eqn_f_i = [Eq(ufi, ufi + u*sin(2*np.pi*f*time*dt))]
```

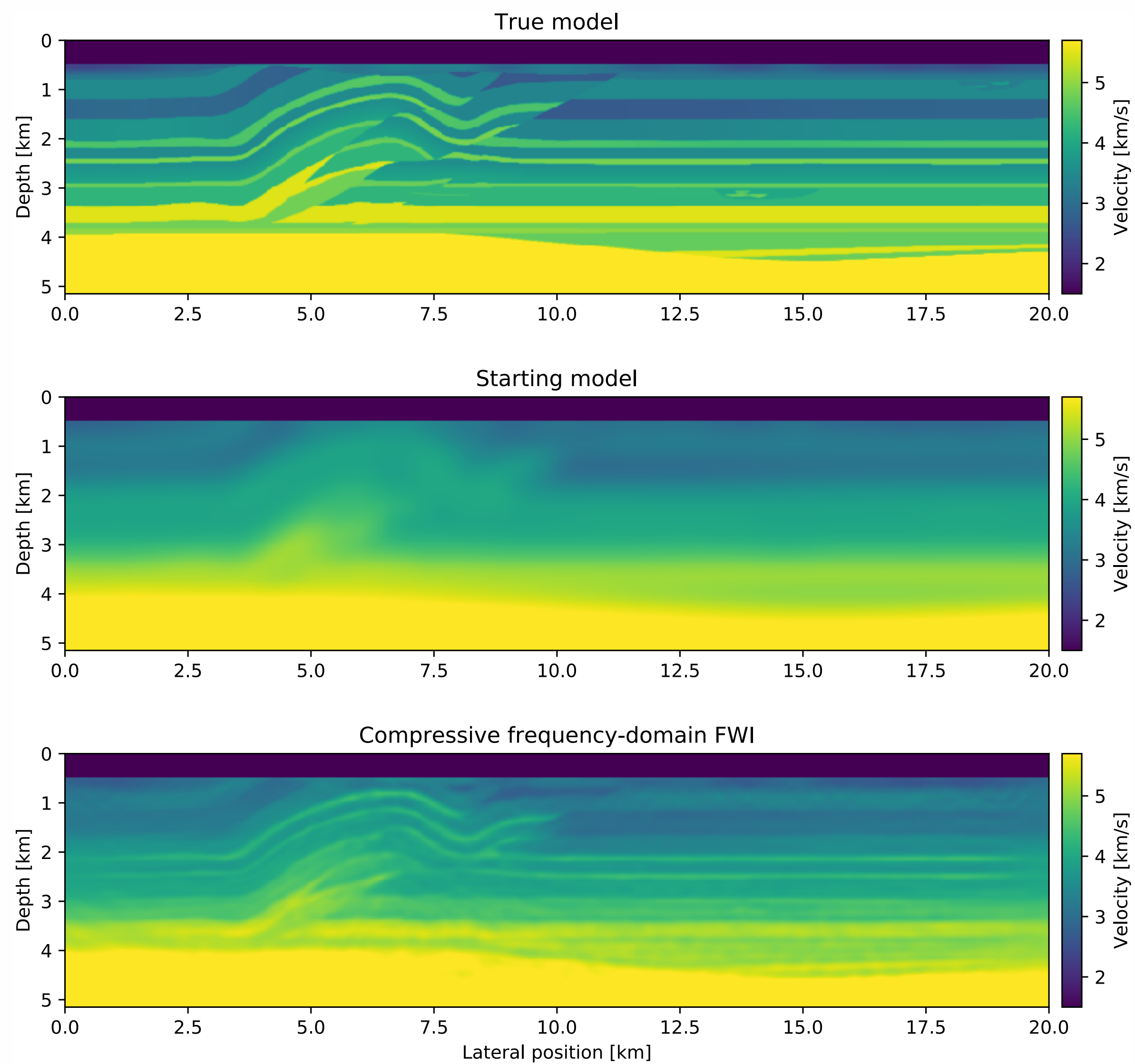
- ▶ similar change for gradients

Run FWI or LS-RTM **at any scale:**

- ▶ only save few frequency-domain wavefields
- ▶ integrates seamlessly into Julia framework
- ▶ applications: source encoded/simultaneous source FWI and LS-RTM

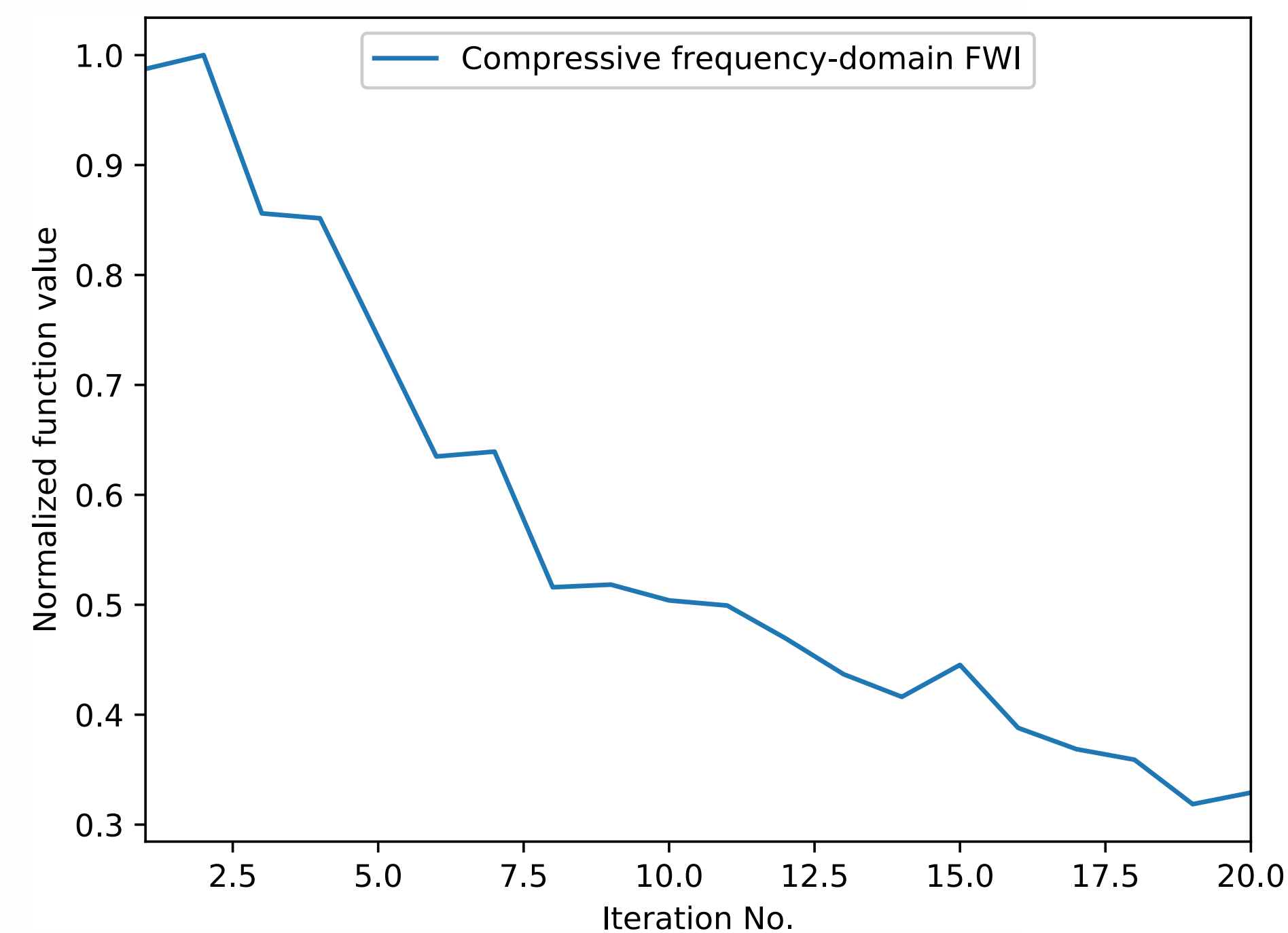
(e.g. Romero et al., 2000; Krebs et al., 2009; Herrmann et al., 2009; Dai et al., 2013)

Example 5a: Compressive FWI



FWI revisited:

- ▶ same data and script as before
- ▶ SGD w/ line search
- ▶ overlapping frequency bands from 3-15 Hz
- ▶ only save 5 wavefields in memory



Example 5b: Compressive imaging

Imaging with frequency subsampling more challenging:

- ▶ subsampling creates noisy images
- ▶ want sharp image (broad frequency band) from few frequencies

Sparsity-promoting “compressive” LS-RTM: [\(Herrmann and Li, 2012; Dai et al., 2013\)](#)

- ▶ frequency-domain imaging w/ time-domain modeling
- ▶ work with subsets of random shots and frequencies
- ▶ sparsity-promotion to address artifacts

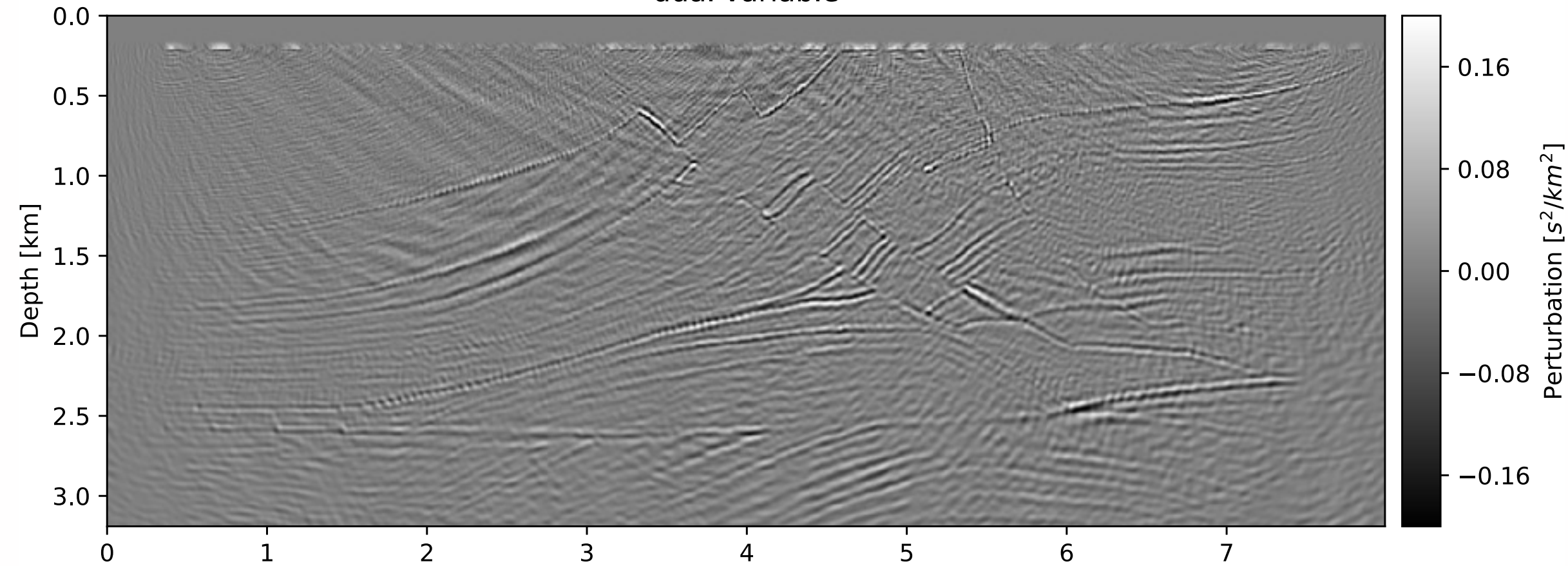
$$\underset{\delta \mathbf{m}}{\text{minimize}} \quad \lambda \|\mathbf{C} \delta \mathbf{m}\|_1 + \frac{1}{2} \|\mathbf{C} \delta \mathbf{m}\|_2^2$$

$$\text{subject to: } \mathcal{F} \mathbf{J} \delta \mathbf{m} = \mathcal{F} \delta \mathbf{d}$$

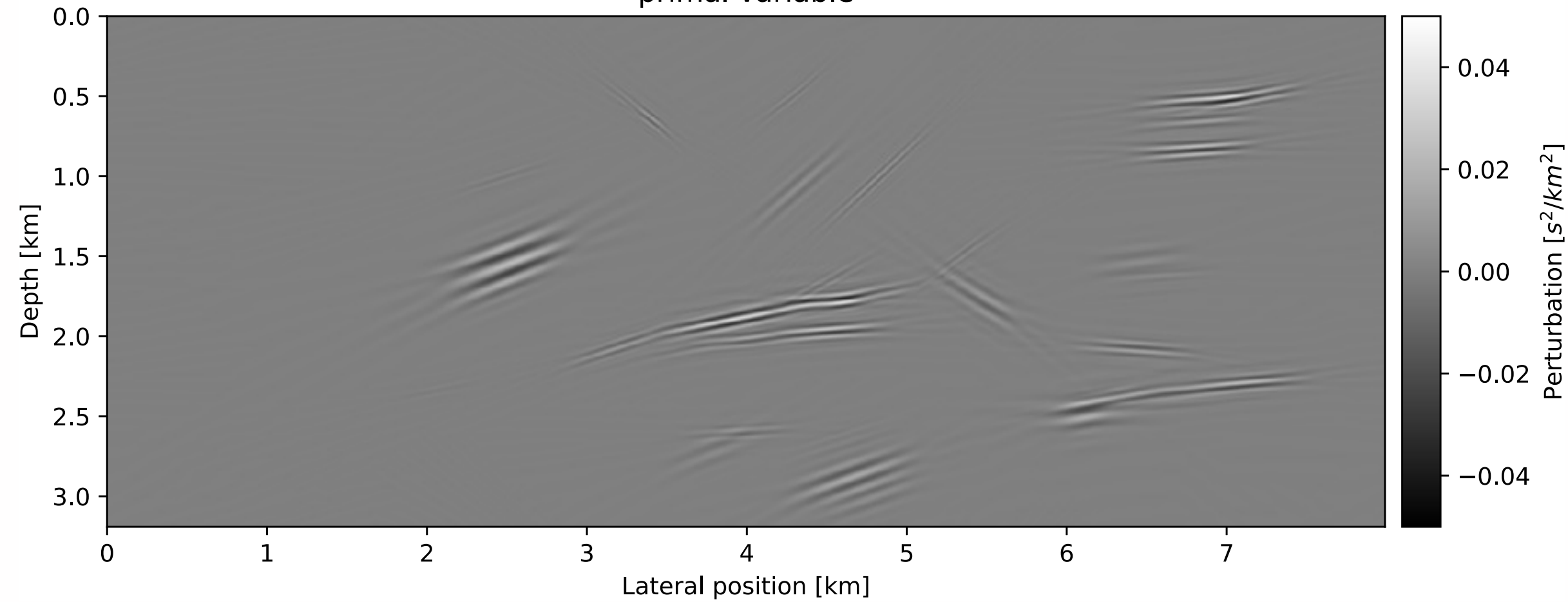
Example 5b: Compressive imaging

Iteration 2

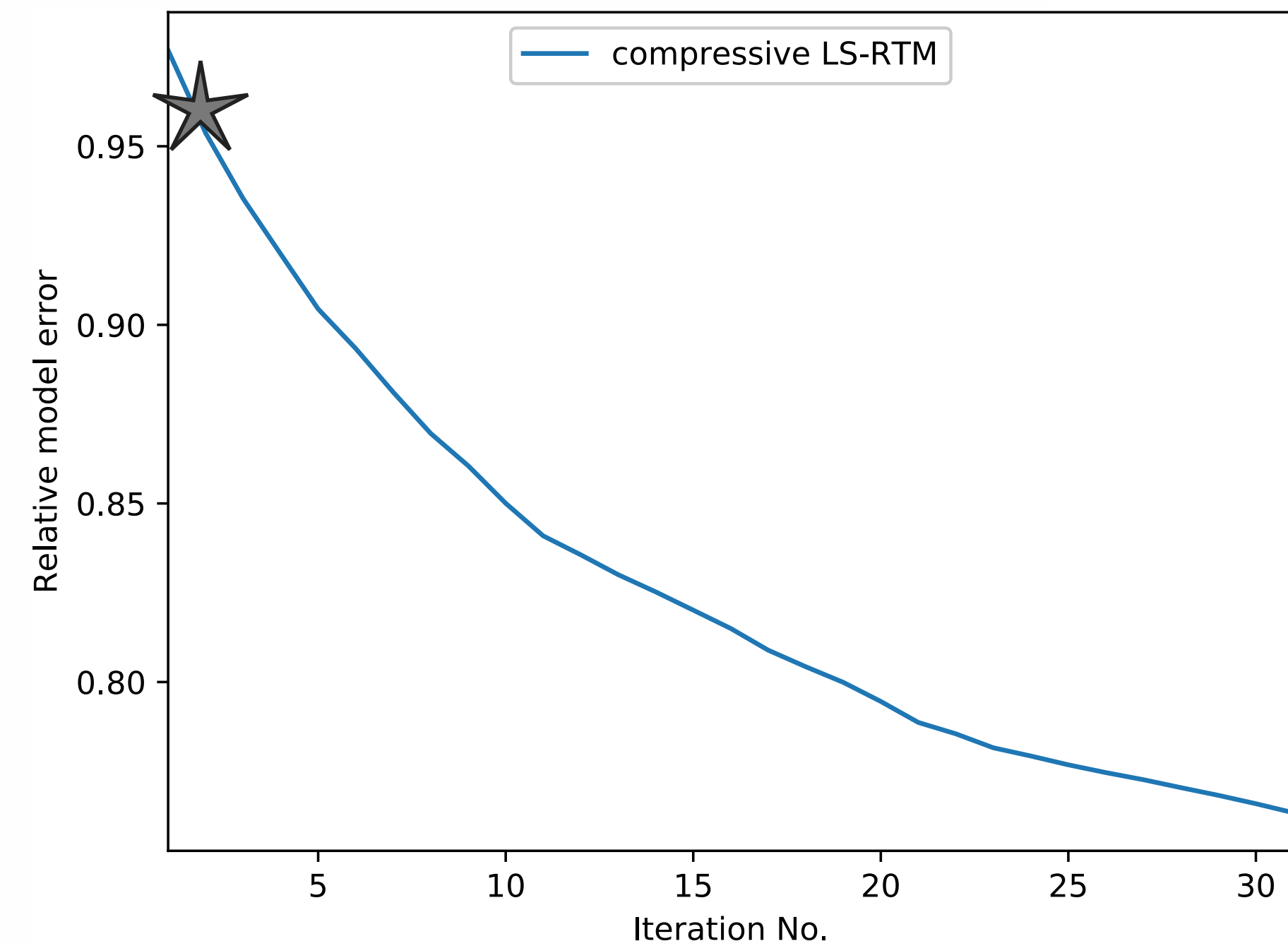
dual variable



primal variable



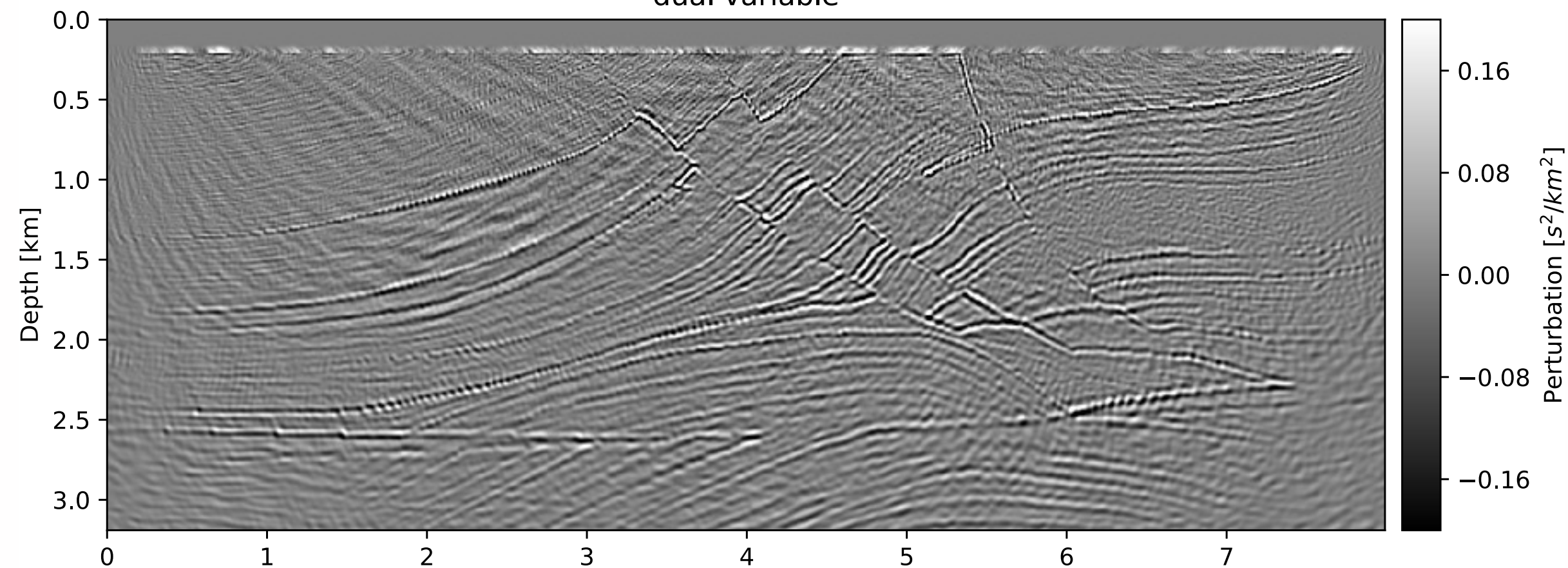
- per iteration: 20 randomly select shots w/ 10 random frequencies each



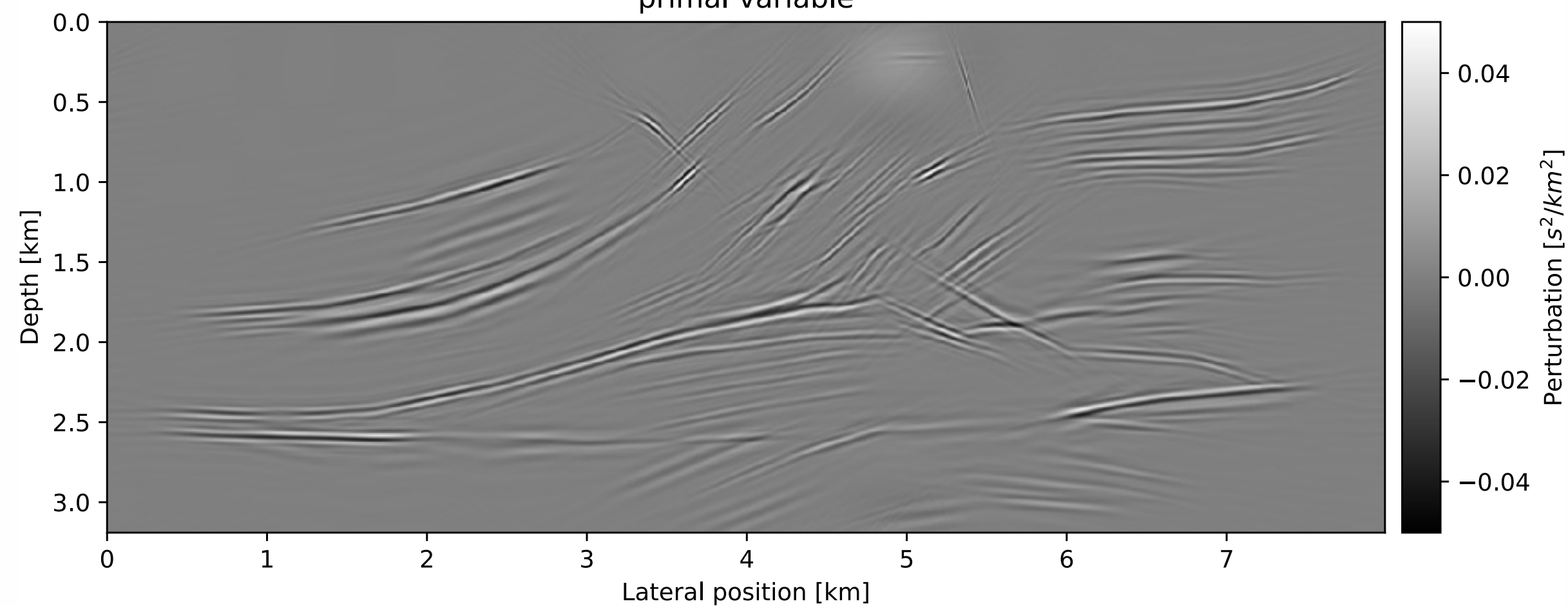
Example 5b: Compressive imaging

Iteration 5

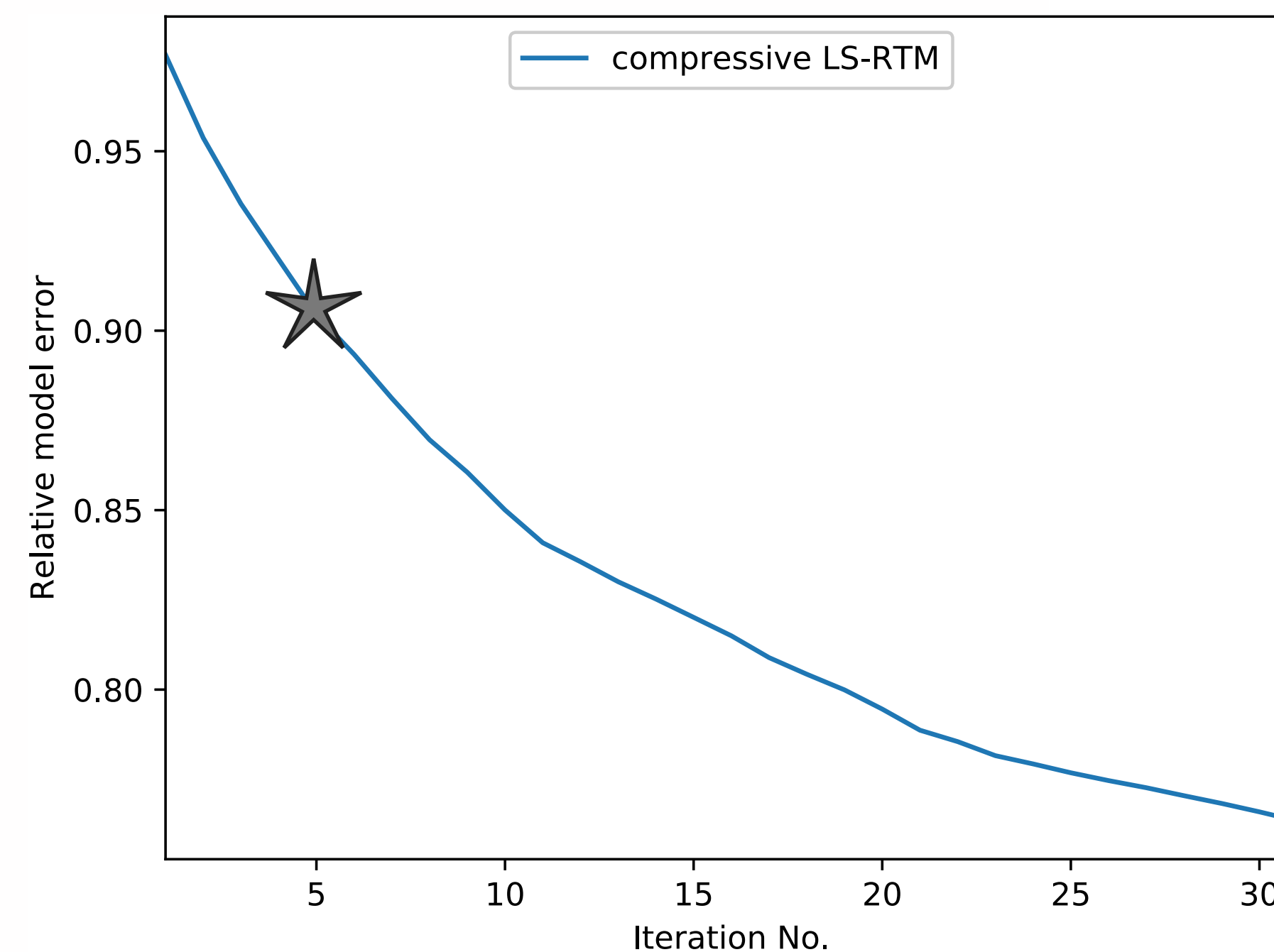
dual variable



primal variable



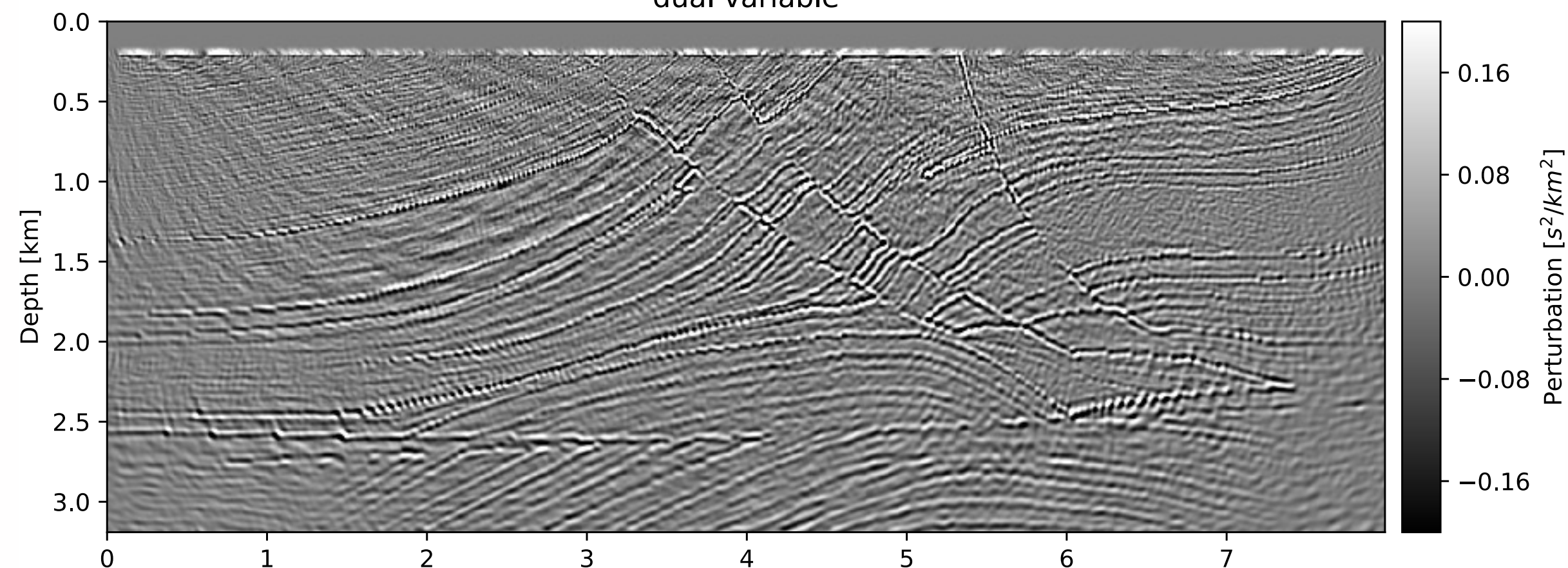
- per iteration: 20 randomly select shots w/ 10 random frequencies each



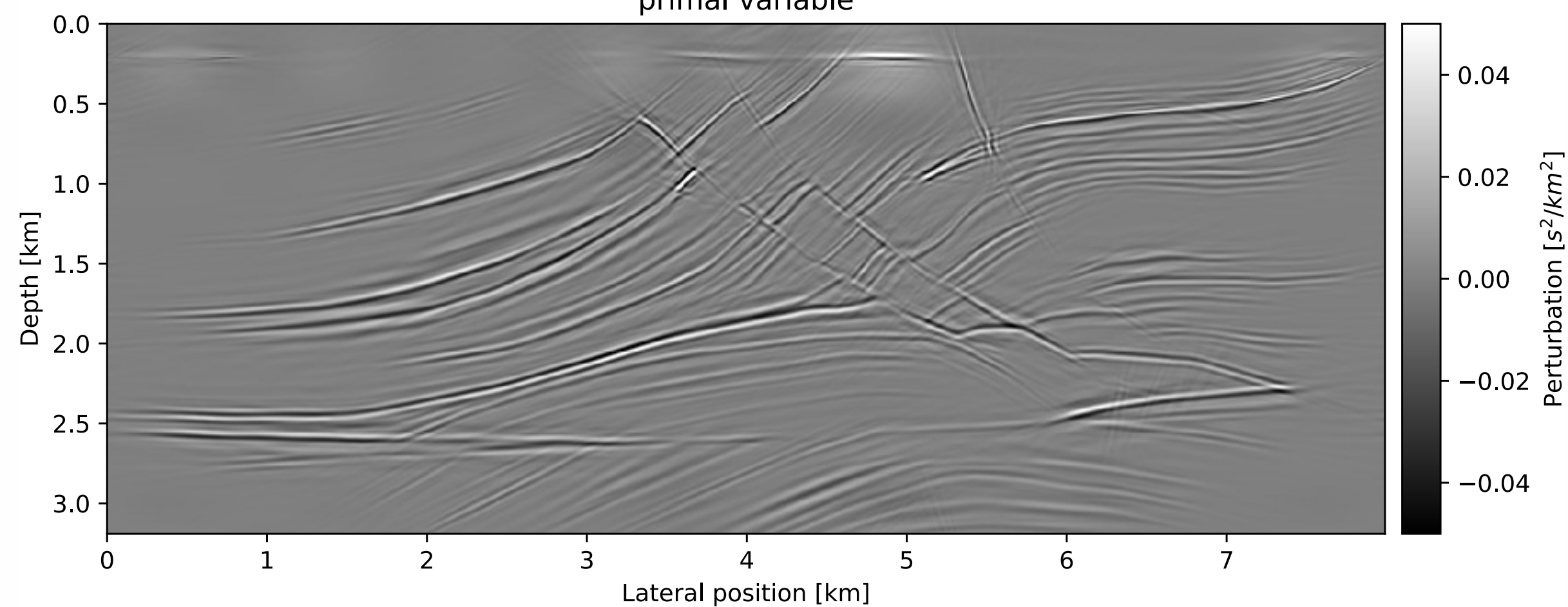
Example 5b: Compressive imaging

Iteration 10

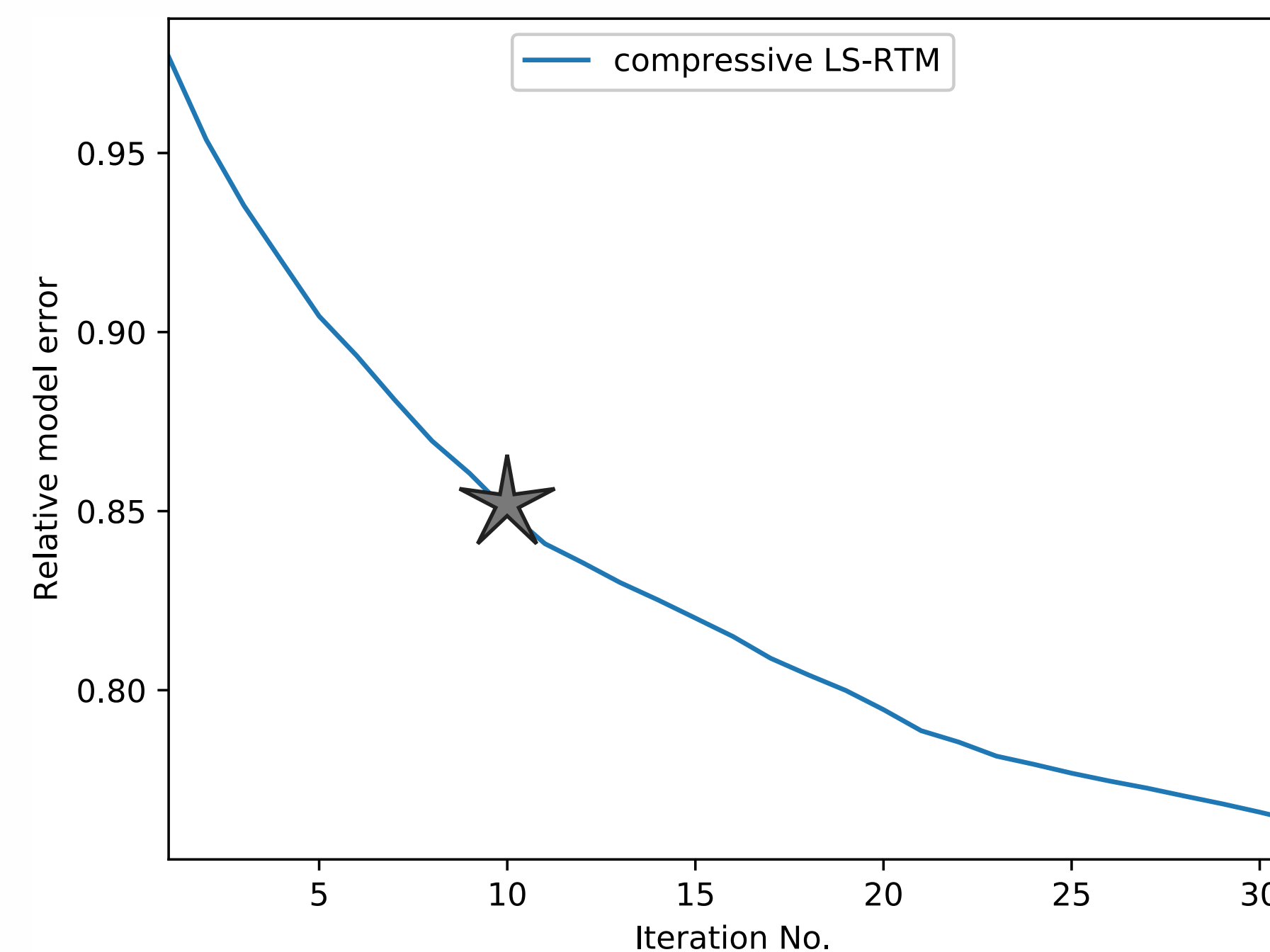
dual variable



primal variable



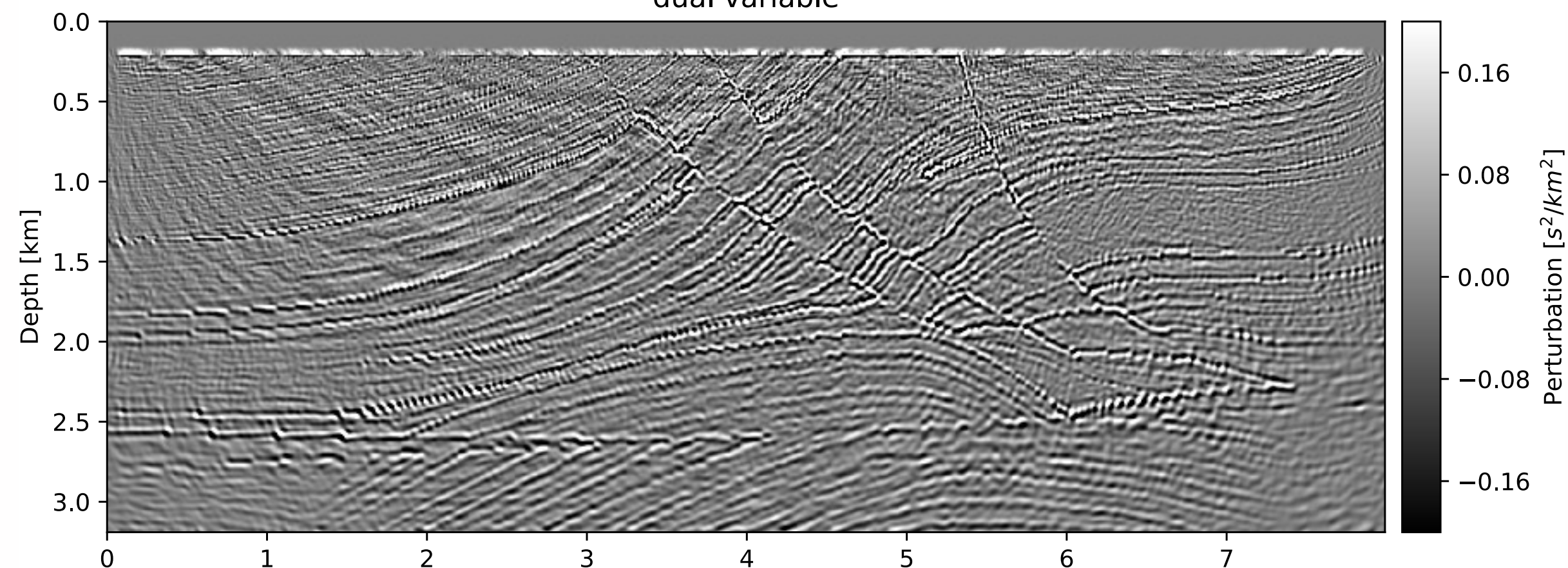
- per iteration: 20 randomly select shots w/ 10 random frequencies each



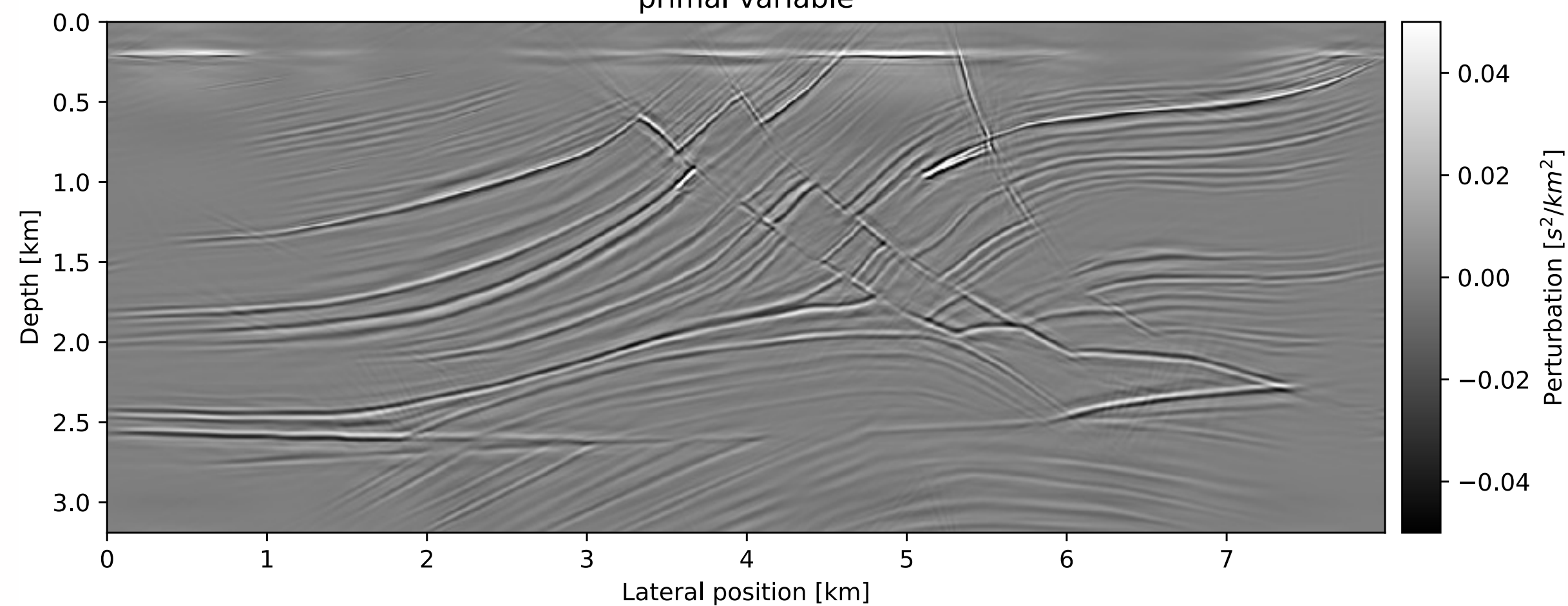
Example 5b: Compressive imaging

Iteration 15

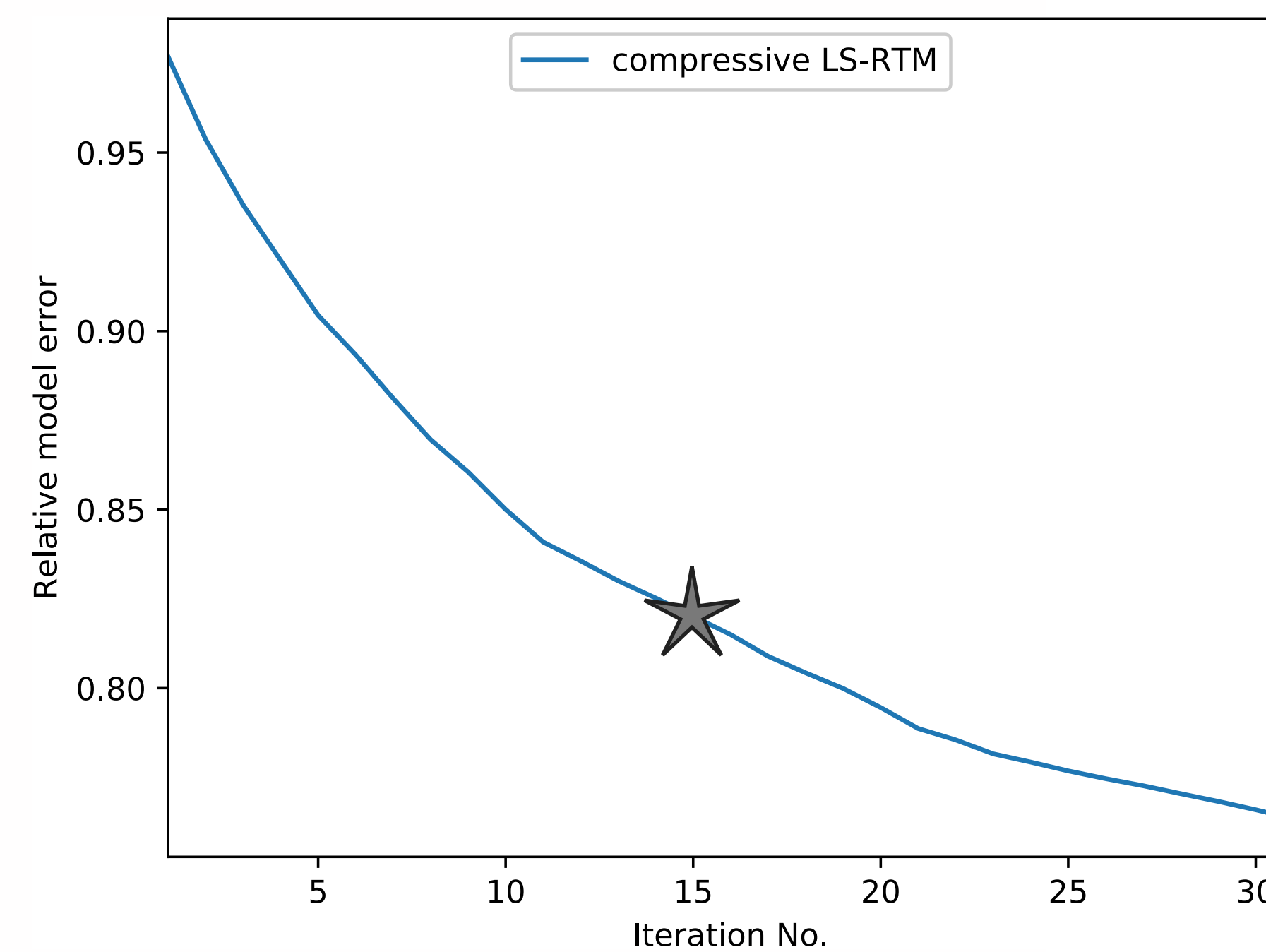
dual variable



primal variable



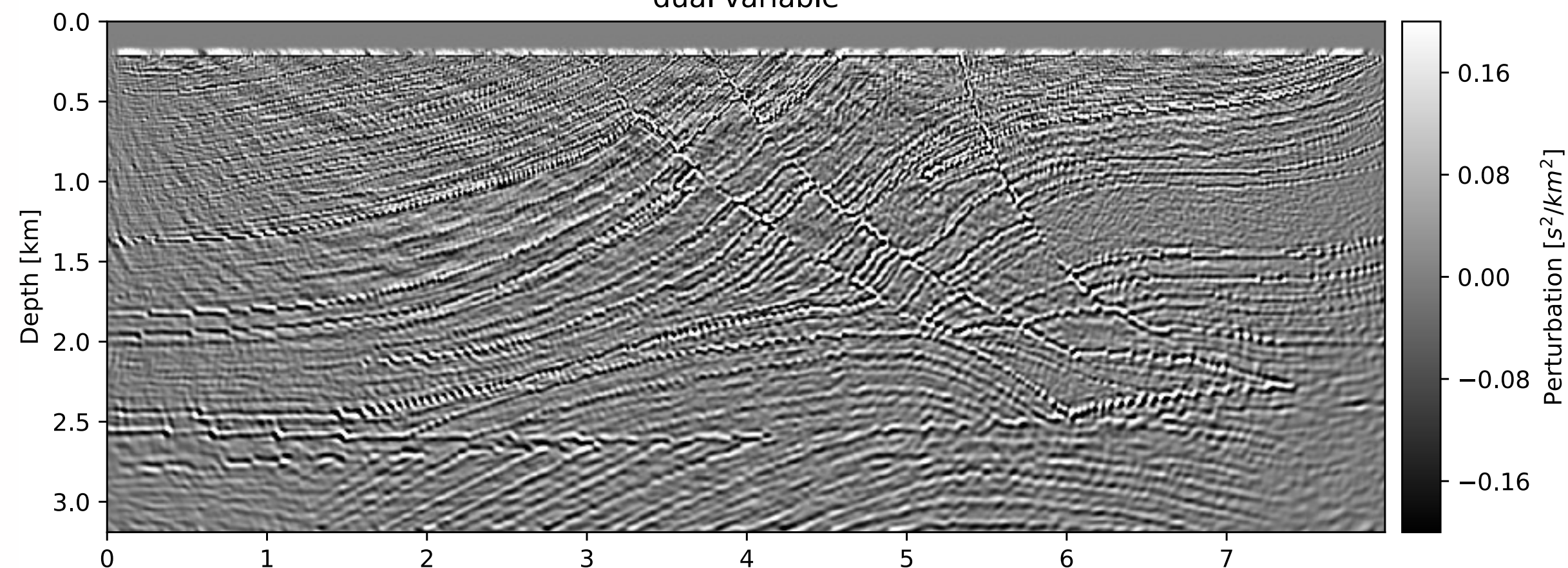
- per iteration: 20 randomly select shots w/ 10 random frequencies each



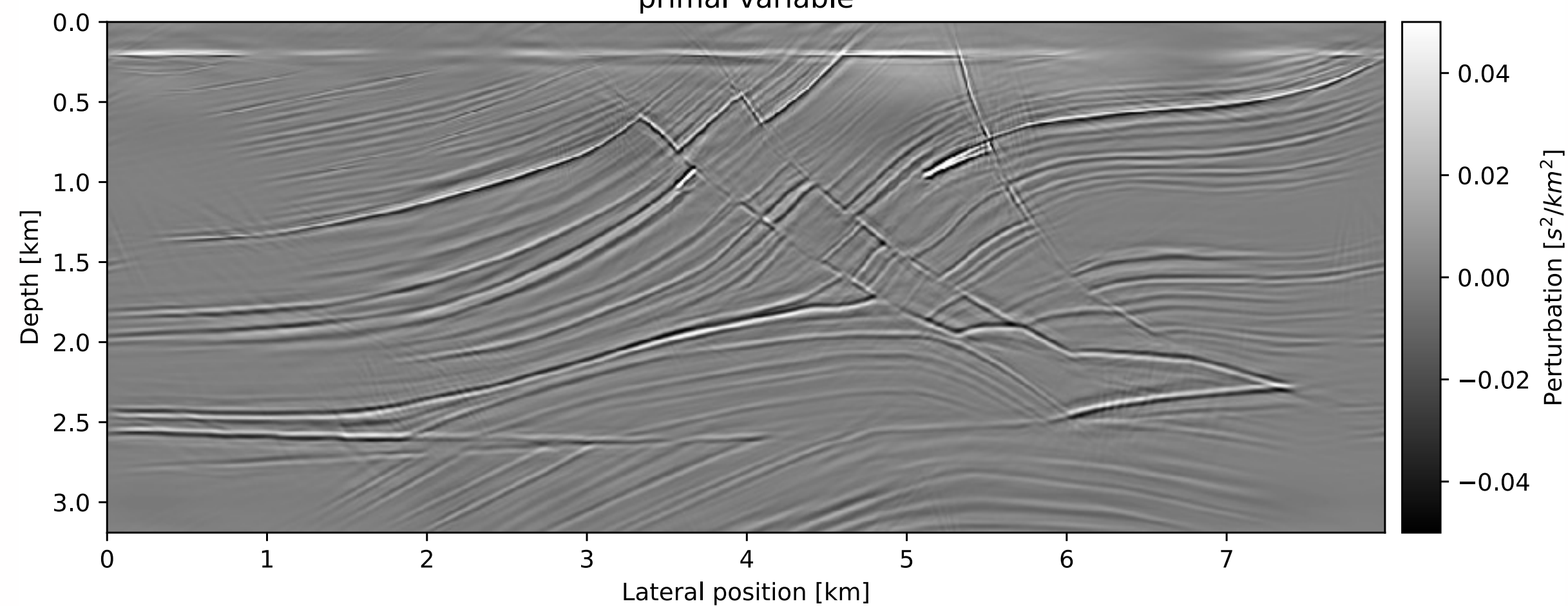
Example 5b: Compressive imaging

Iteration 20

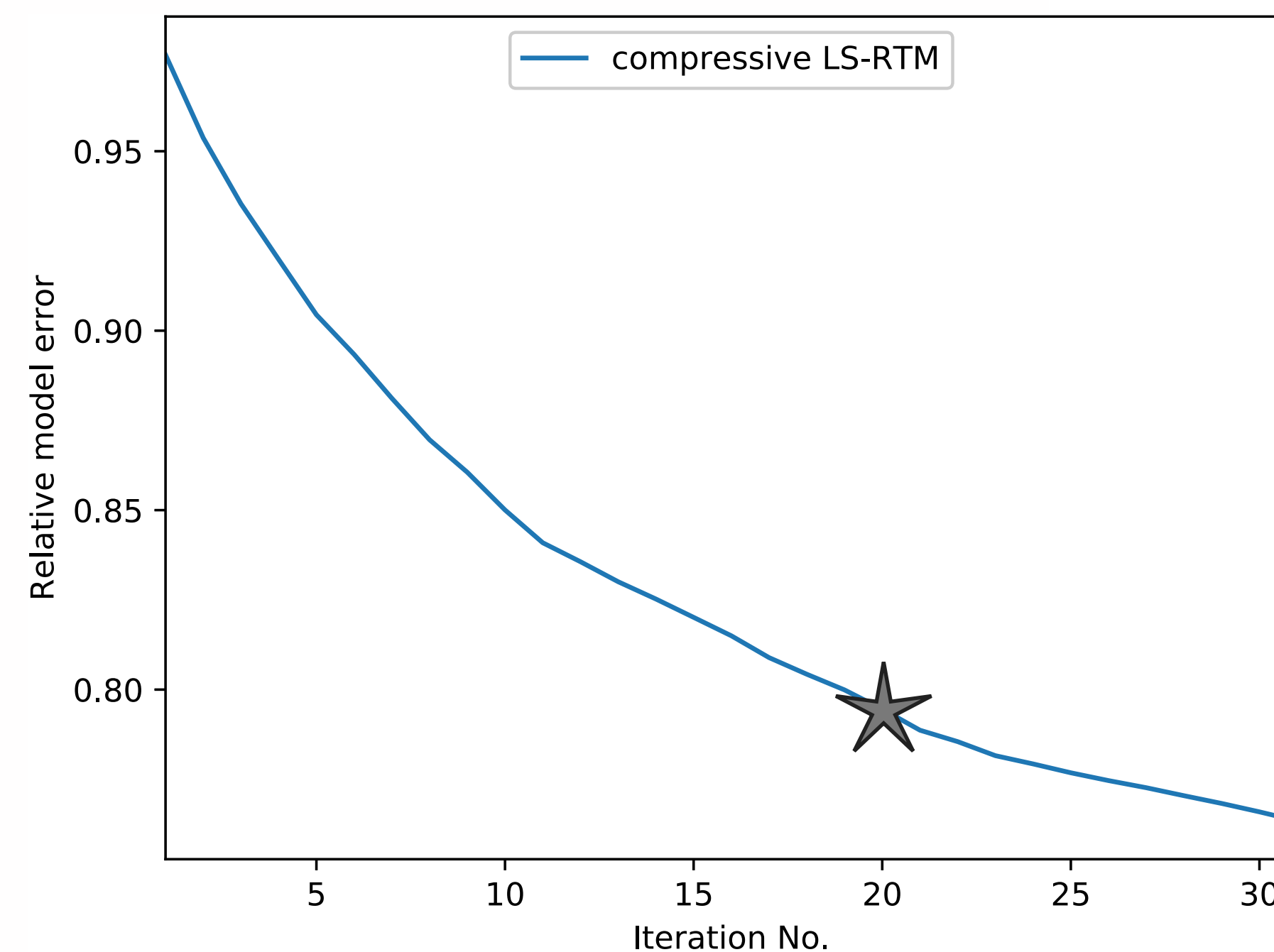
dual variable



primal variable



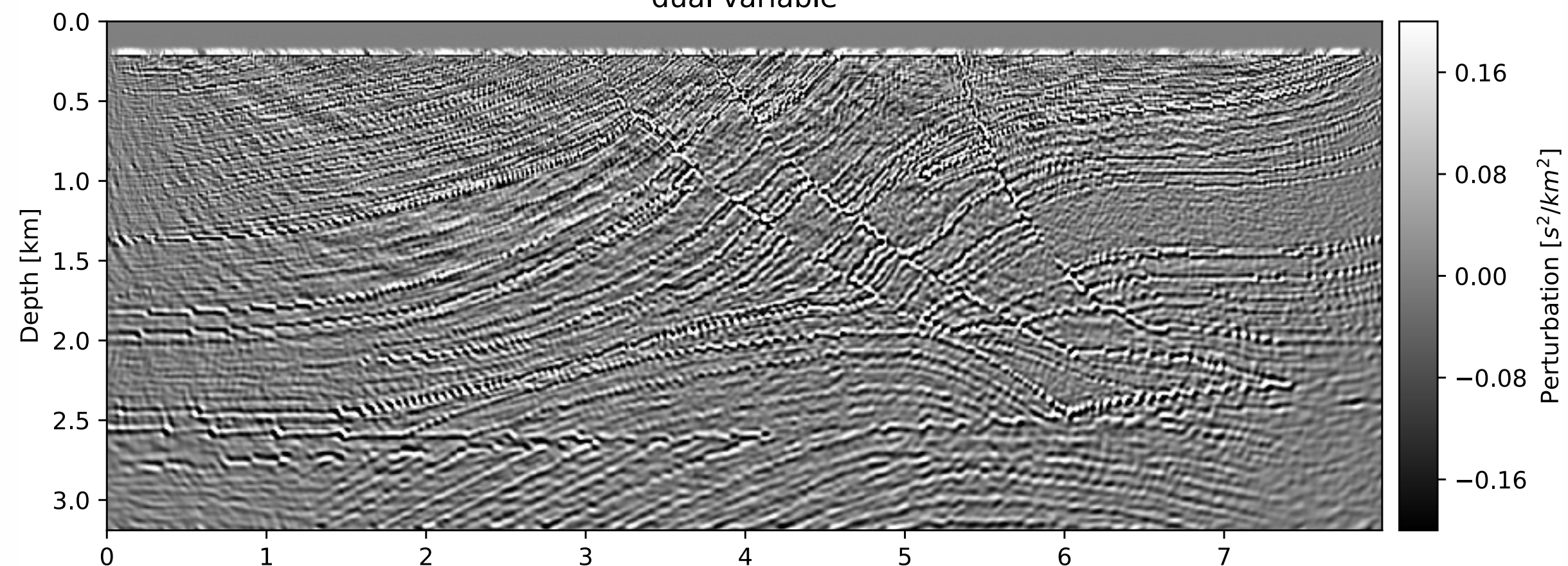
- per iteration: 20 randomly select shots w/ 10 random frequencies each



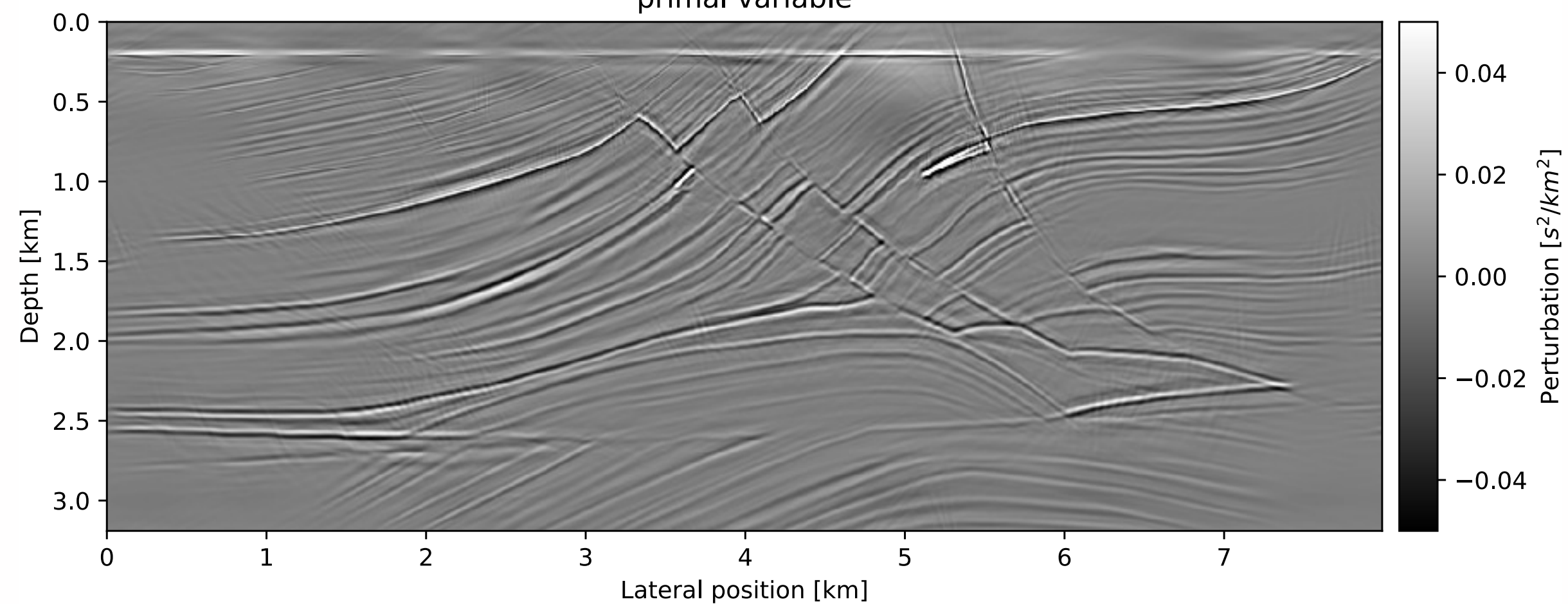
Example 5b: Compressive imaging

Iteration 25

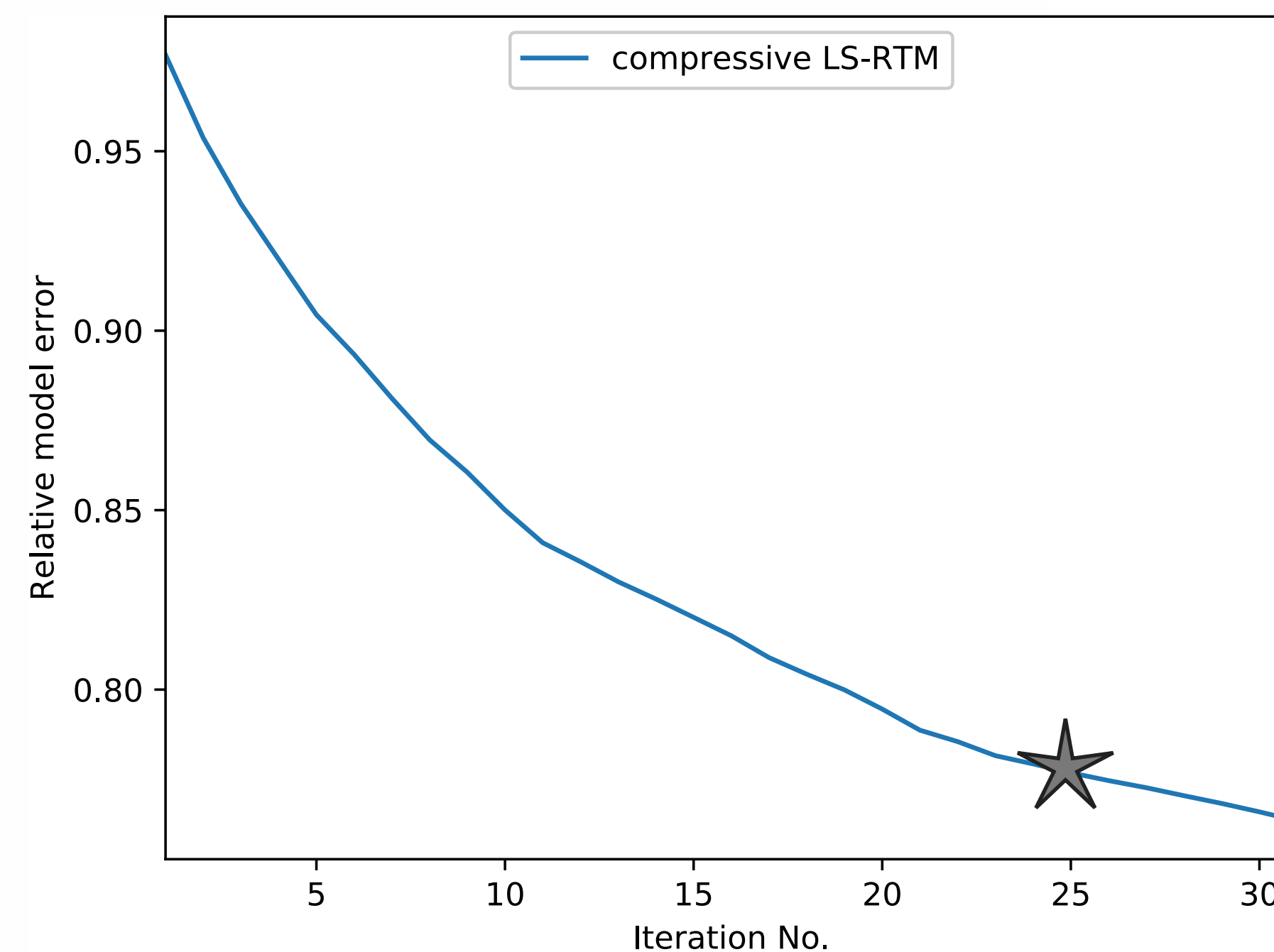
dual variable



primal variable



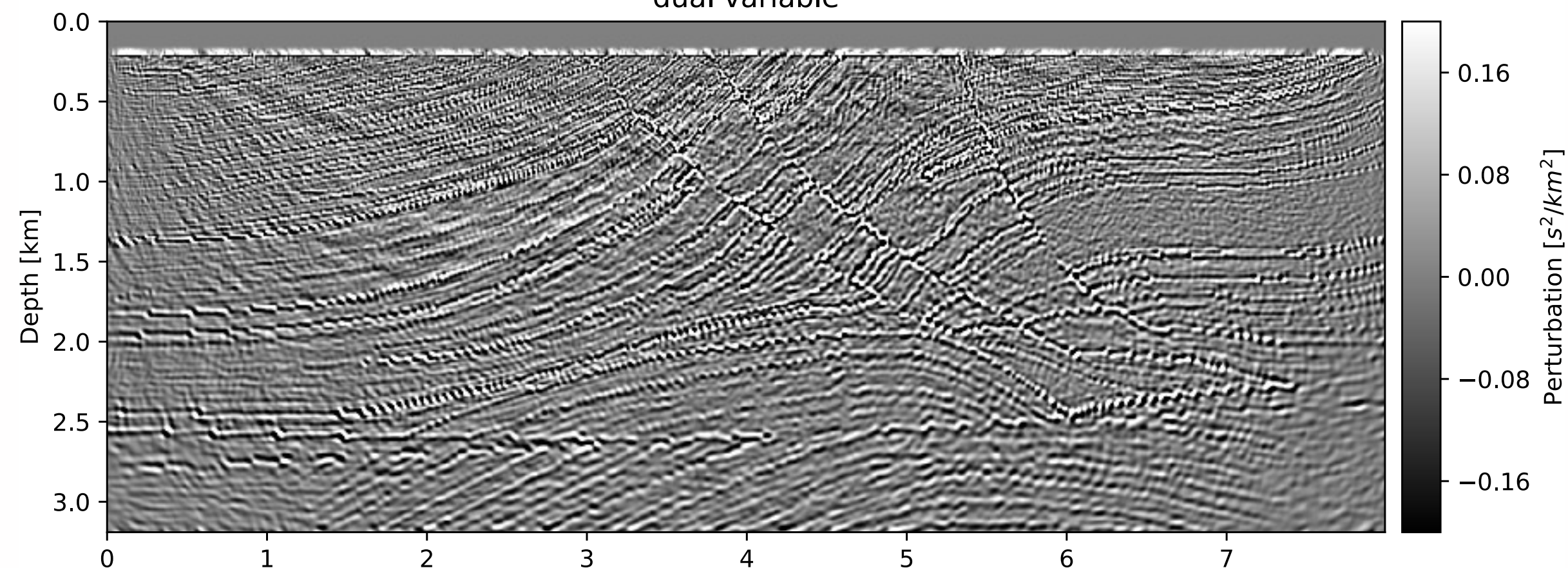
- per iteration: 20 randomly select shots w/ 10 random frequencies each



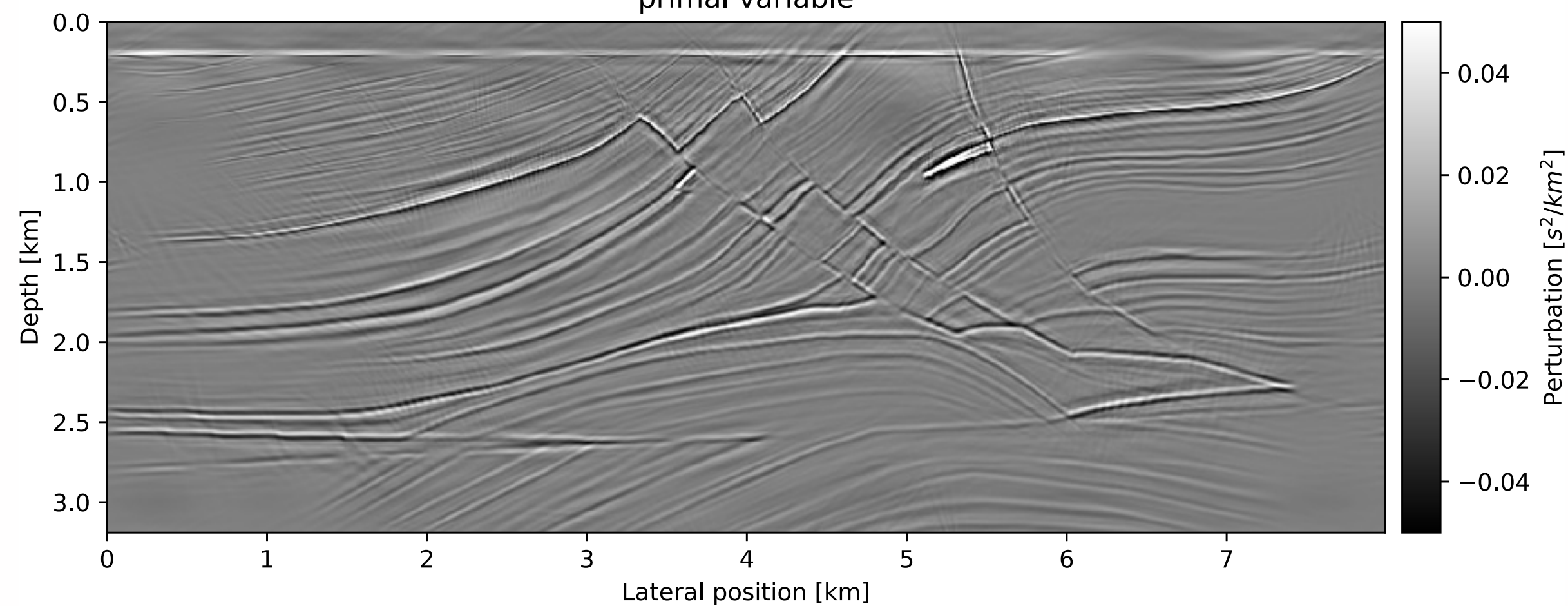
Example 5b: Compressive imaging

Iteration 30

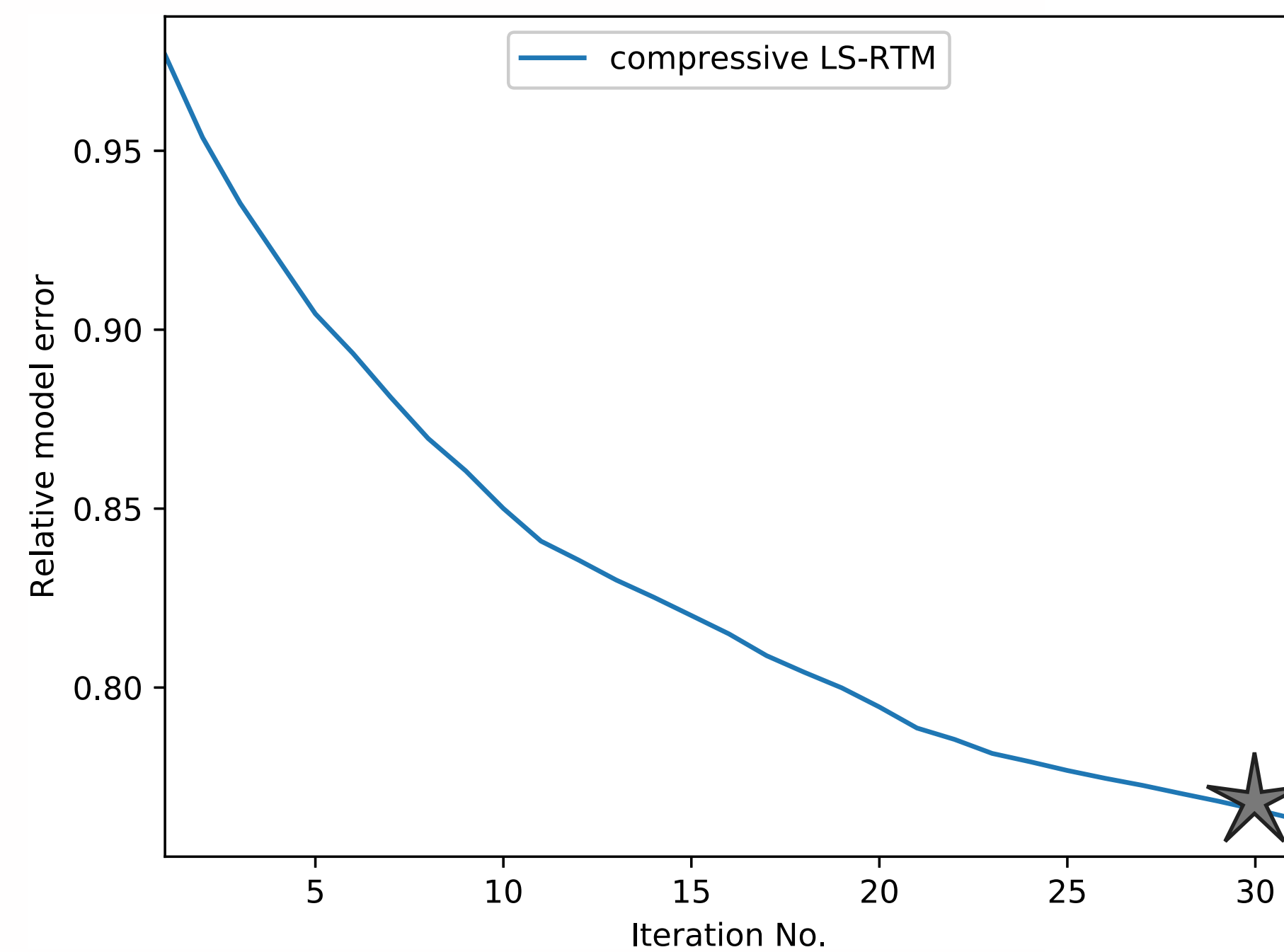
dual variable



primal variable



- per iteration: 20 randomly select shots w/ 10 random frequencies each



Example 6: Imaging in the presence of salt

Imaging with salt models:

- backscattered energy from salt interfaces causes low-frequency artifacts
- Laplacian filtering, wavefield filtering, alternative imaging conditions

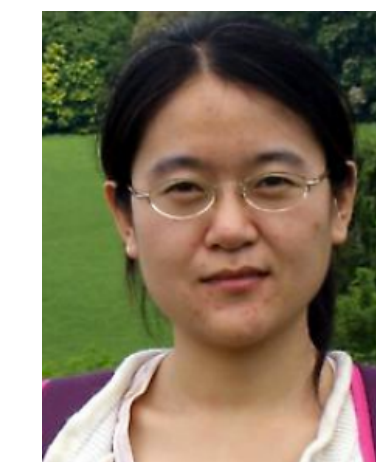
SPLS-RTM with linearized inverse scattering imaging condition:

- derive forward/adjoint pair of ISIC (Whitmore et al., 2012; Witte and Herrmann, 2017)

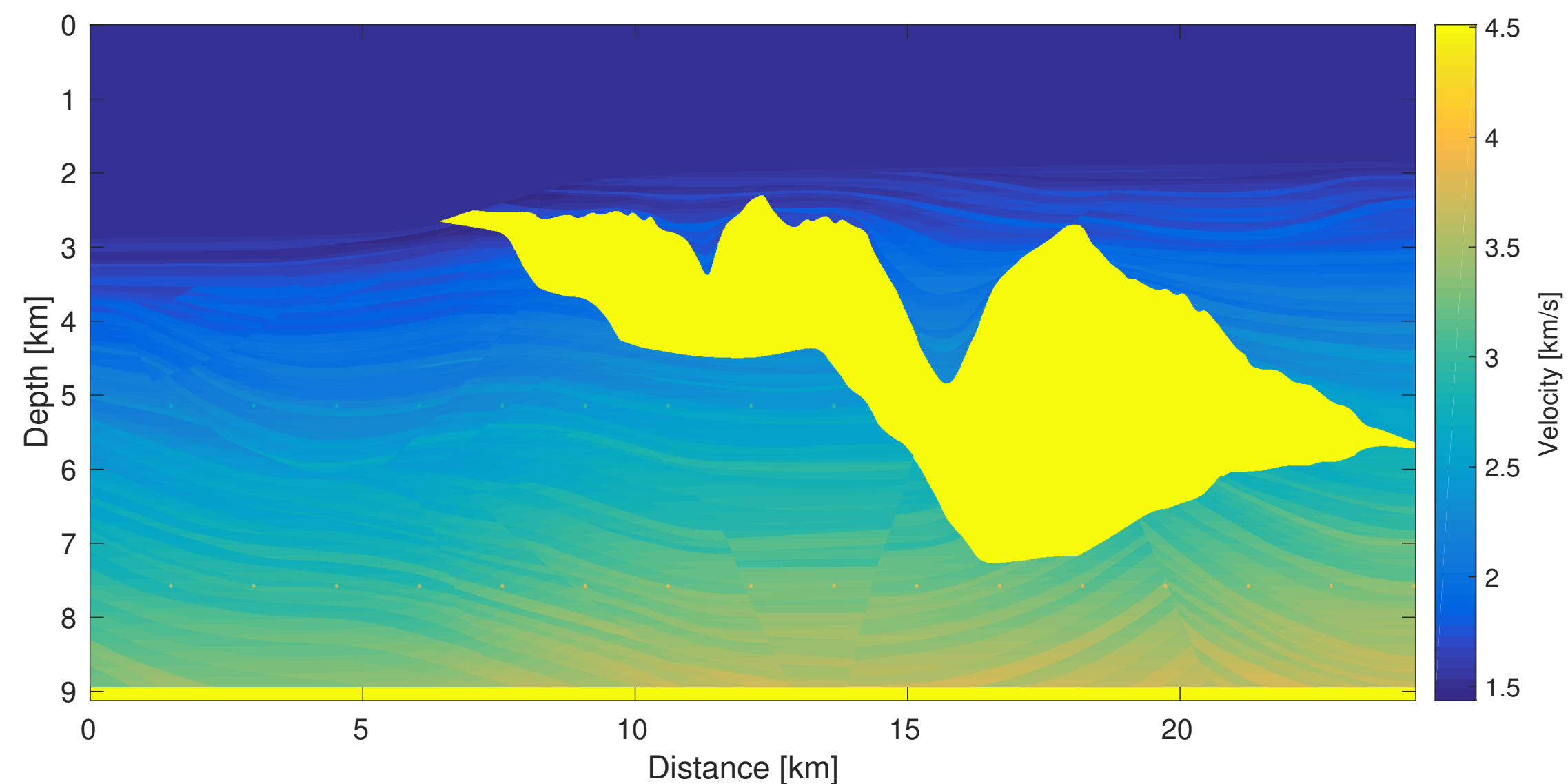
$$\hat{\mathbf{J}}^\top \delta \mathbf{d} = \sum_t \left\{ \text{diag}(\ddot{\mathbf{u}}[t] \odot \mathbf{m}) \left(\mathbf{F}^\top \mathcal{P}_r^\top \delta \mathbf{d} \right) [t] + \sum_{i=1}^3 \text{diag} \left(\frac{\partial \mathbf{u}[t]}{\partial \mathbf{x}_i} \right) \frac{\partial}{\partial \mathbf{x}_i} \left(\mathbf{F}^\top \mathcal{P}_r^\top \delta \mathbf{d} \right) [t] \right\}$$

$$\hat{\mathbf{J}} \delta \mathbf{m} = \left\{ \mathcal{P}_r \mathbf{F} \text{diag}(\ddot{\mathbf{u}}[t] \odot \mathbf{m}) \delta \mathbf{m} + \mathcal{P}_r \sum_{i=1}^3 \mathbf{F} \frac{\partial}{\partial \mathbf{x}_i} \text{diag} \left(\frac{\partial \mathbf{u}[t]}{\partial \mathbf{x}_i} \right) \delta \mathbf{m} \right\}$$

Example 6: Imaging in the presence of salt

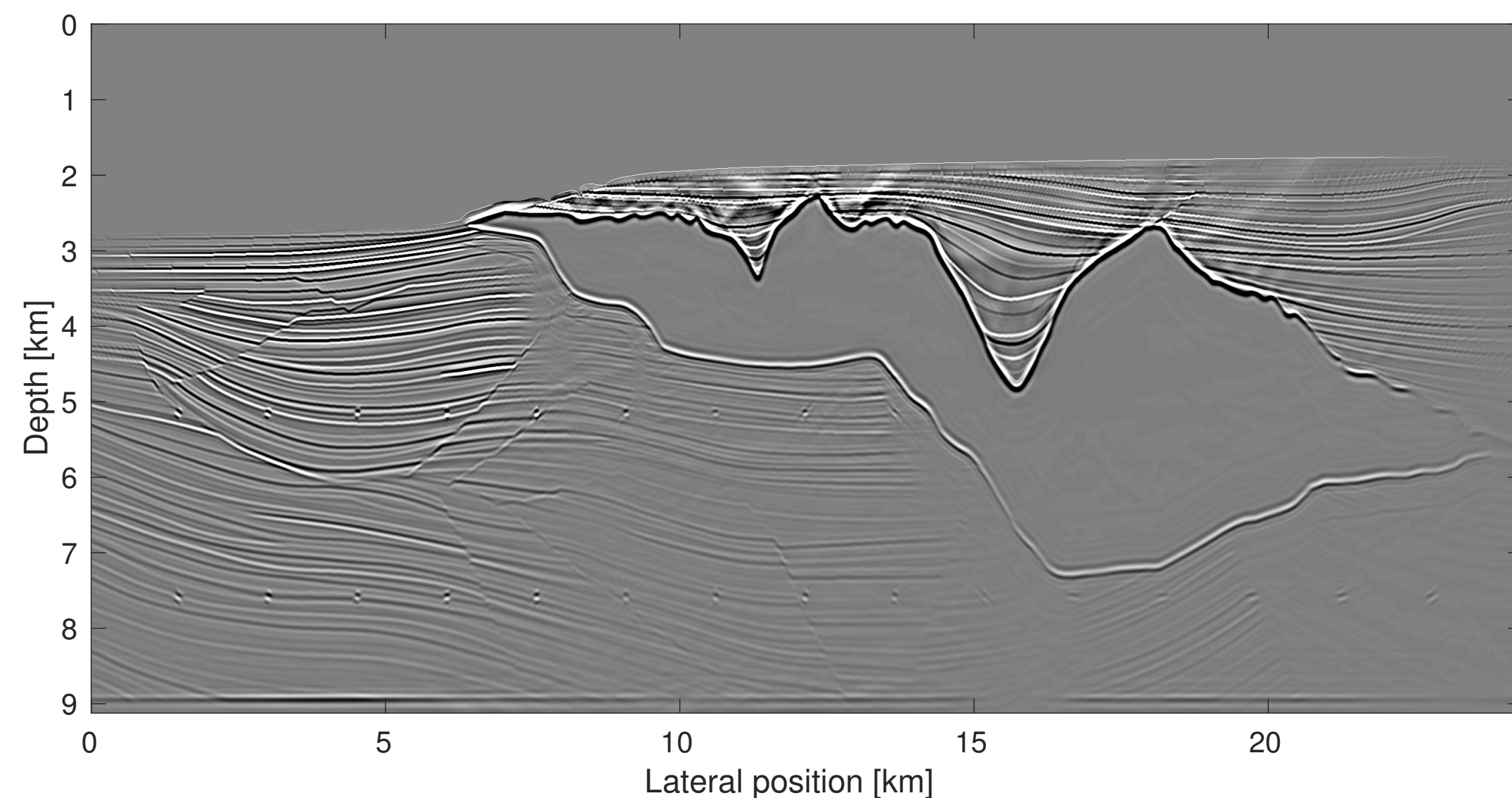


(joint work with Mengmeng Yang)

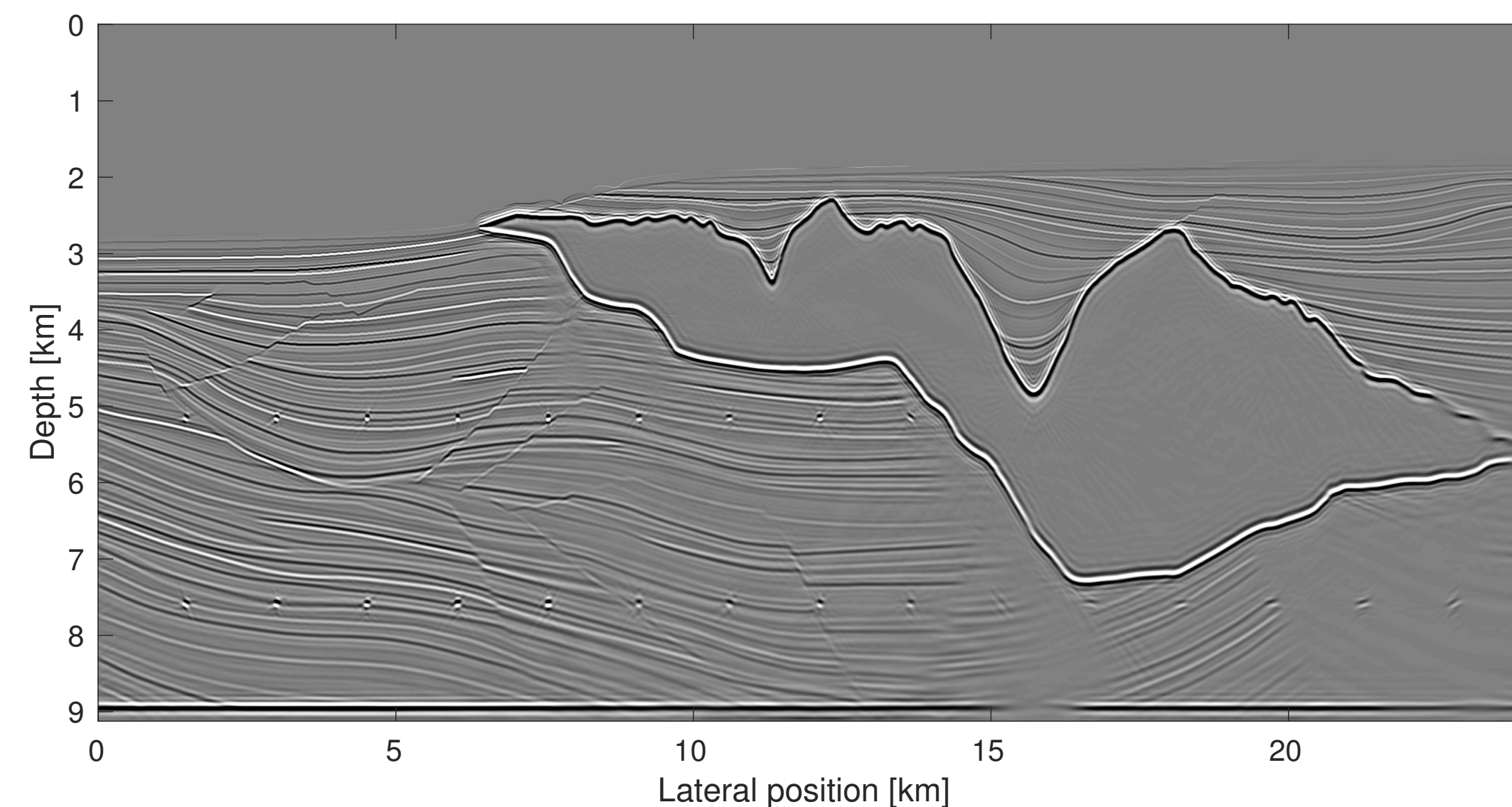


- ▶ sparsity-promoting LS-RTM
- ▶ linearized inverse scattering imaging condition
- ▶ 960 shots, 10 seconds recording
- ▶ 15 Hz peak frequency
- ▶ estimate source wavelet

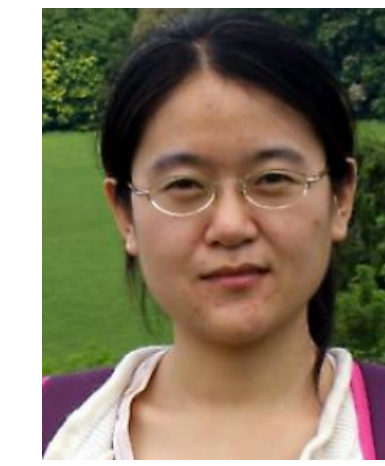
RTM



SPLS-RTM

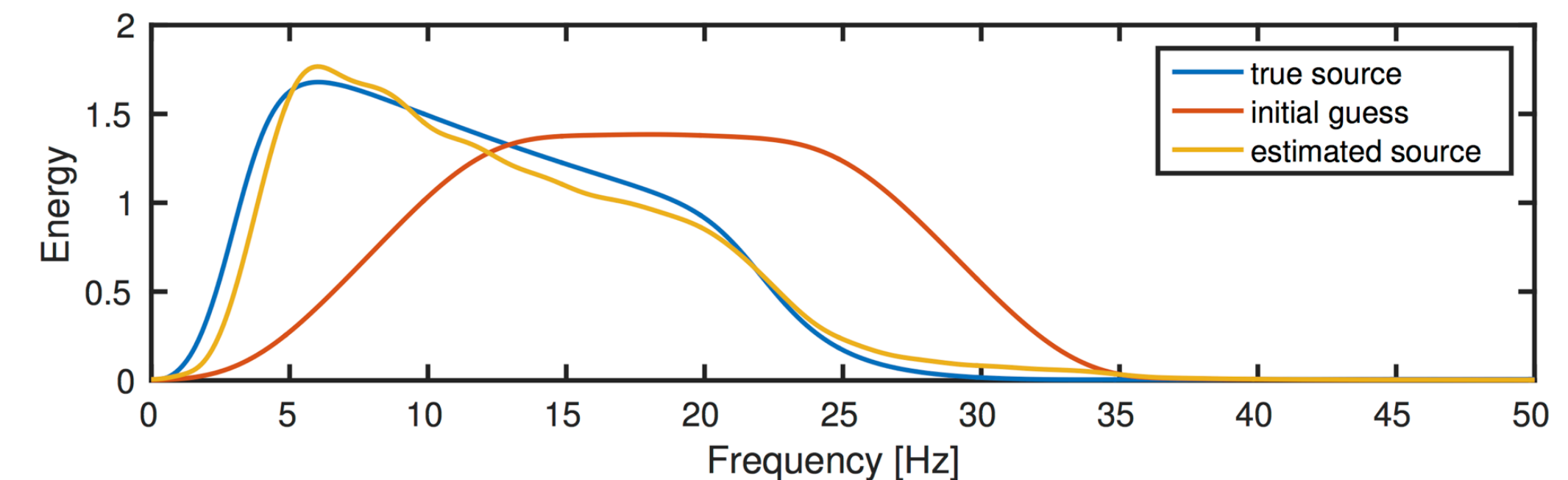
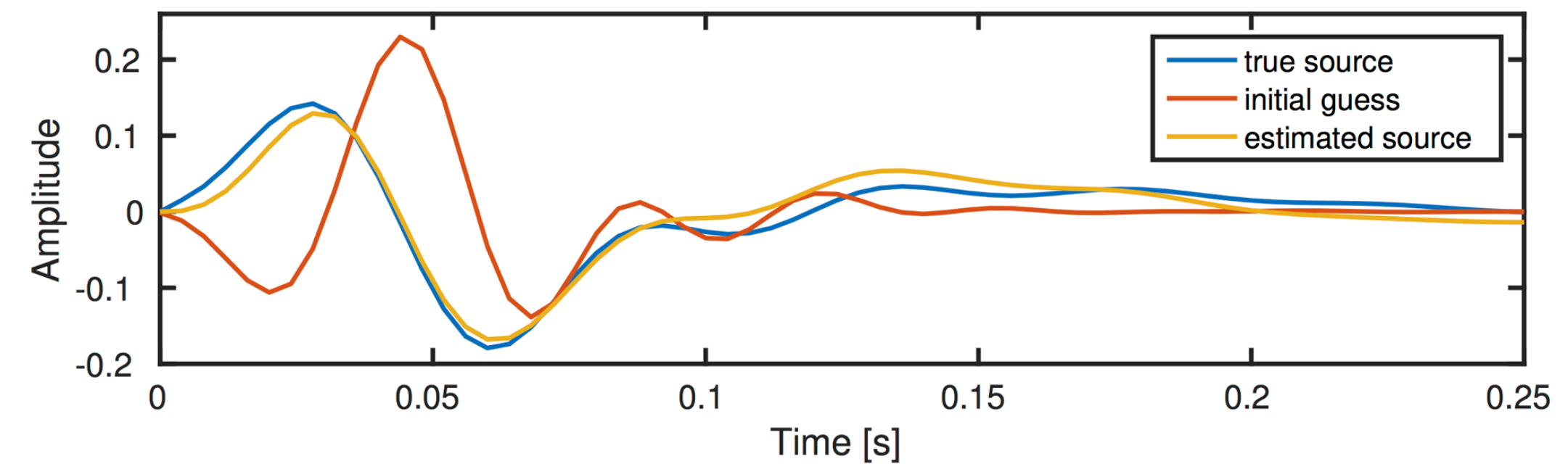
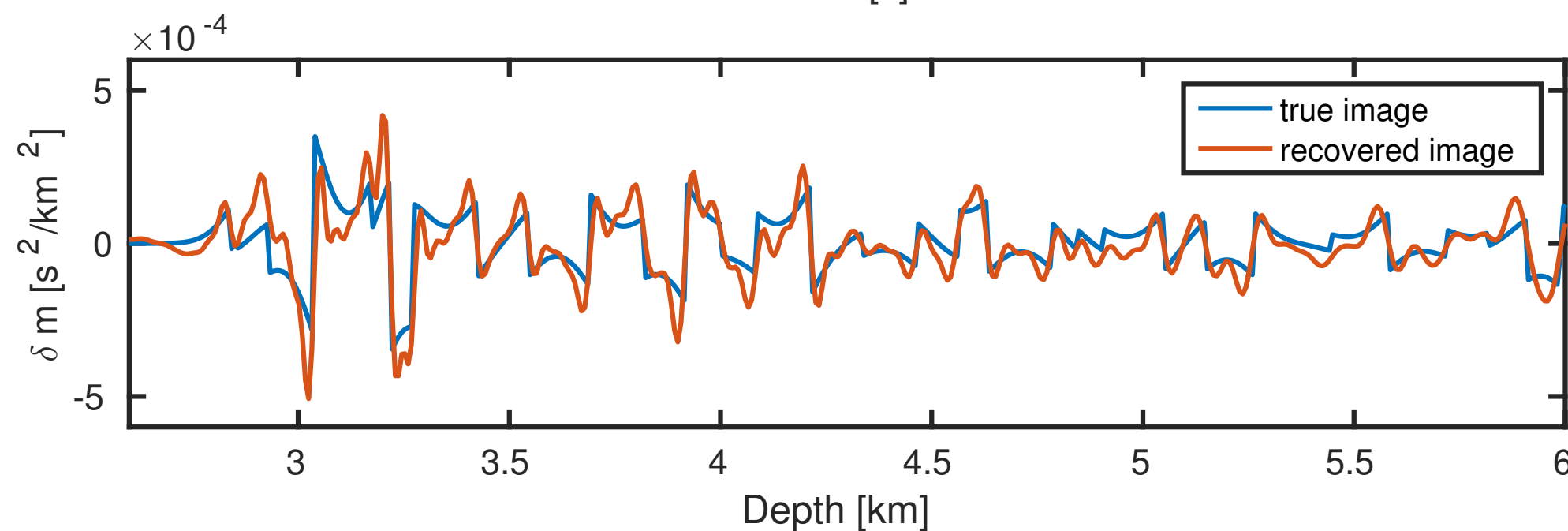
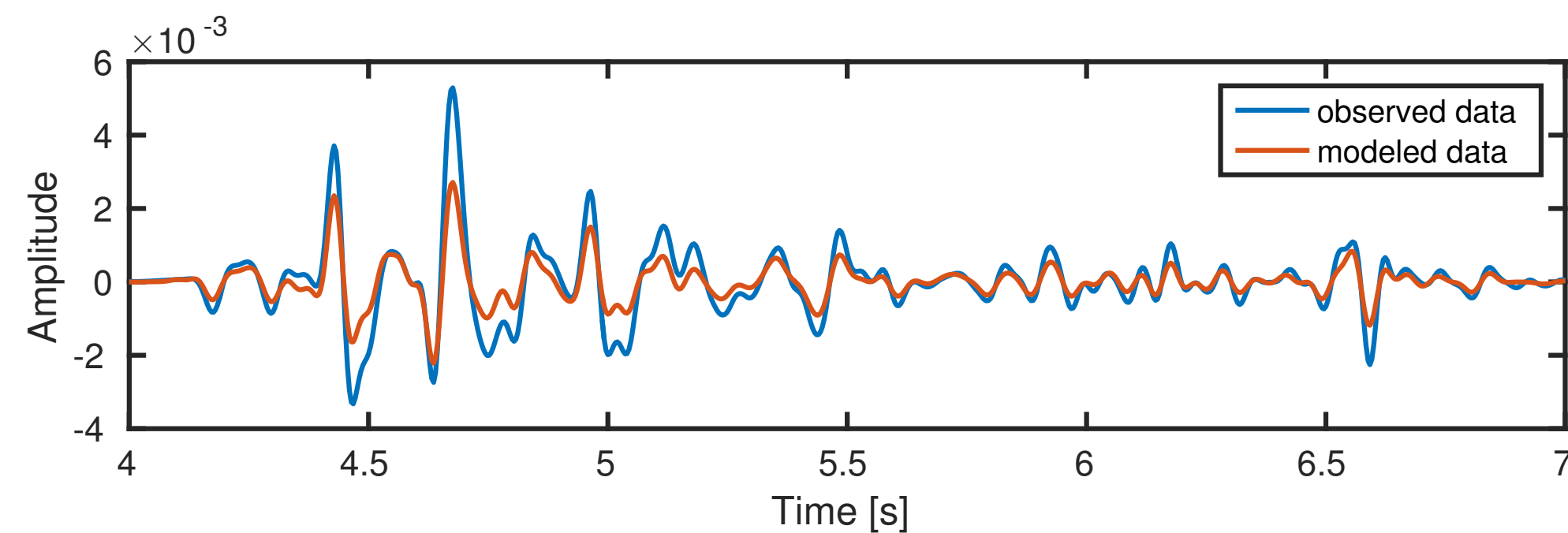


Example 6: Imaging in the presence of salt



(joint work with Mengmeng Yang)

- ▶ sparsity-promoting LS-RTM
- ▶ linearized Bregman w/ 18 iterations
- ▶ 960 shots, 10 seconds recording
- ▶ 100 shots per iteration, 2 data passes
- ▶ estimate source wavelet on the fly



Summary

Julia framework for seismic modeling and inversion

- ▶ modular software structure
- ▶ matrix-free linear operators and out-of-core SEG-Y data containers
- ▶ implement variety of inverse problems in few lines of code
- ▶ efficient and fast PDE solves through Devito
- ▶ parallelization w/ resilience to hardware failures
- ▶ interface optimization libraries
- ▶ all ingredients for LS-RTM: correct adjoints, artifact-free salt imaging
- ▶ **scales to large-scale 3D problems**

The road ahead

Map Julia Devito to the cloud:

- ▶ provider independent (AWS, Google, Microsoft Azure or possibly others)
- ▶ utilize full range of cloud services (auto-scaling, elastic cache, etc.)
- ▶ scale algorithms to **ANY** number of workers

Possible future workflows:

- ▶ data sets stored in cloud (already some SEG datasets available)
- ▶ bring algorithms to the cloud and to the data
- ▶ anyone can buy cloud time and run certain algorithms on a data set
- ▶ no need to buy and maintain expensive HPC clusters

Reproducible examples

Examples from this talk can be found in the software release:

- ▶ FWI with a line search

https://github.com/SINBADconsortium/SLIM-release-jlapps/blob/master/WaveformInversion/TimeDomain/2DFWI/scripts/fwi_overthrust_2D_linesearch.jl

- ▶ 2D and 3D FWI with spectral-projected gradient descent

https://github.com/SINBADconsortium/SLIM-release-jlapps/blob/master/WaveformInversion/TimeDomain/2DFWI/scripts/fwi_overthrust_2D.jl

https://github.com/SINBADconsortium/SLIM-release-jlapps/blob/master/WaveformInversion/TimeDomain/3DFWI/scripts/fwi_overthrust_3D.jl

- ▶ Preconditioned LS-RTM w/ SGD

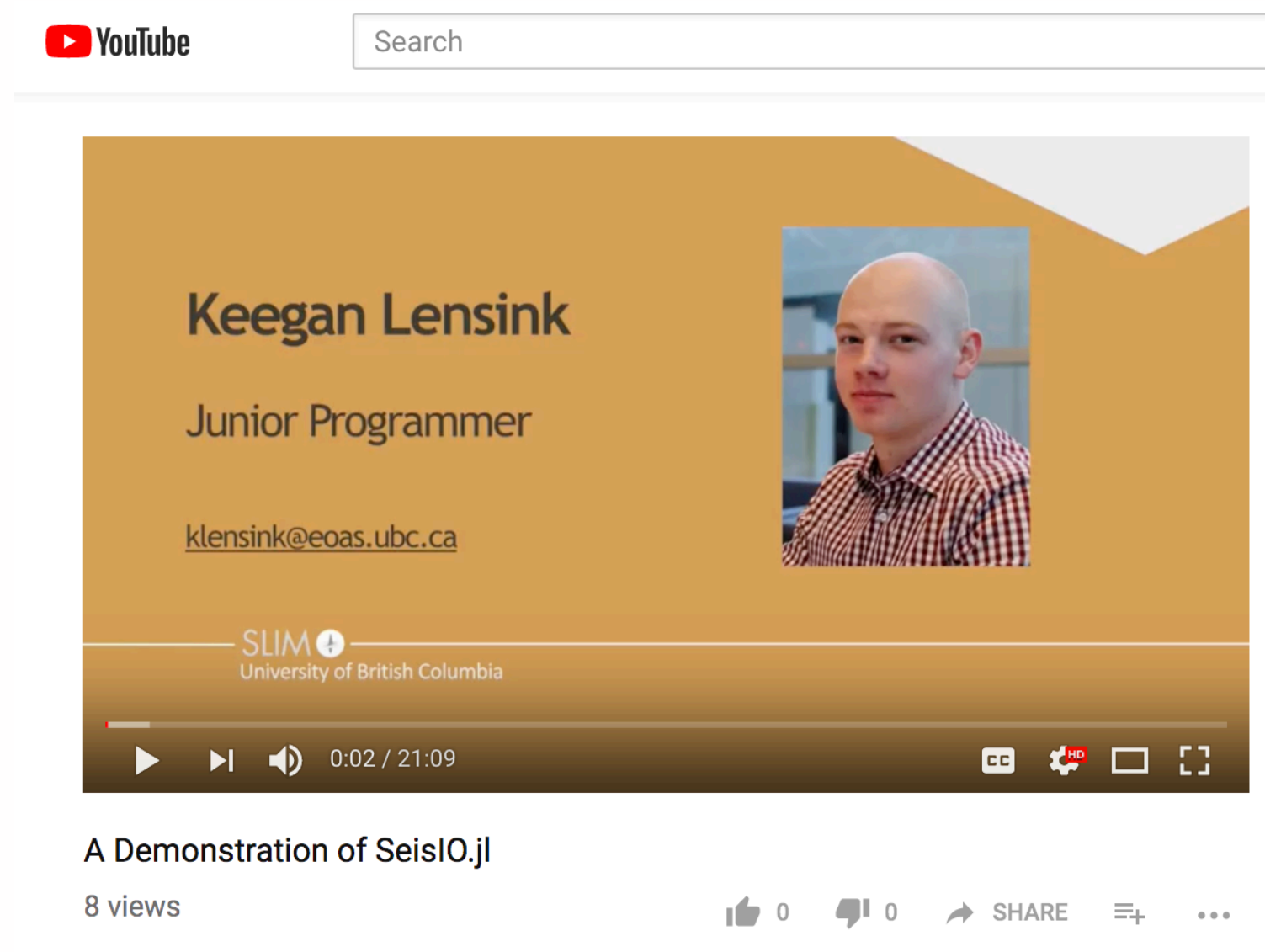
https://github.com/SINBADconsortium/SLIM-release-jlapps/blob/master/Imaging/TimeDomain/2DLSRTM/scripts/lstrtm_marmousi.jl

- ▶ more to come!

Tutorial for data IO with SeisIO.jl

Demonstration and tutorial on Youtube:

- read and write SEG-Y in Julia (chunking, read/write blocks, create look-up tables)
- parallel scanning and reading of arbitrary size data sets



<https://www.youtube.com/watch?v=tx530QOPeZo>

- SeisIO.jl on git: <https://github.com/slimgroup/SeisIO.jl>

Acknowledgements

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