

Rock physics properties from seismic attributes with global optimization methods

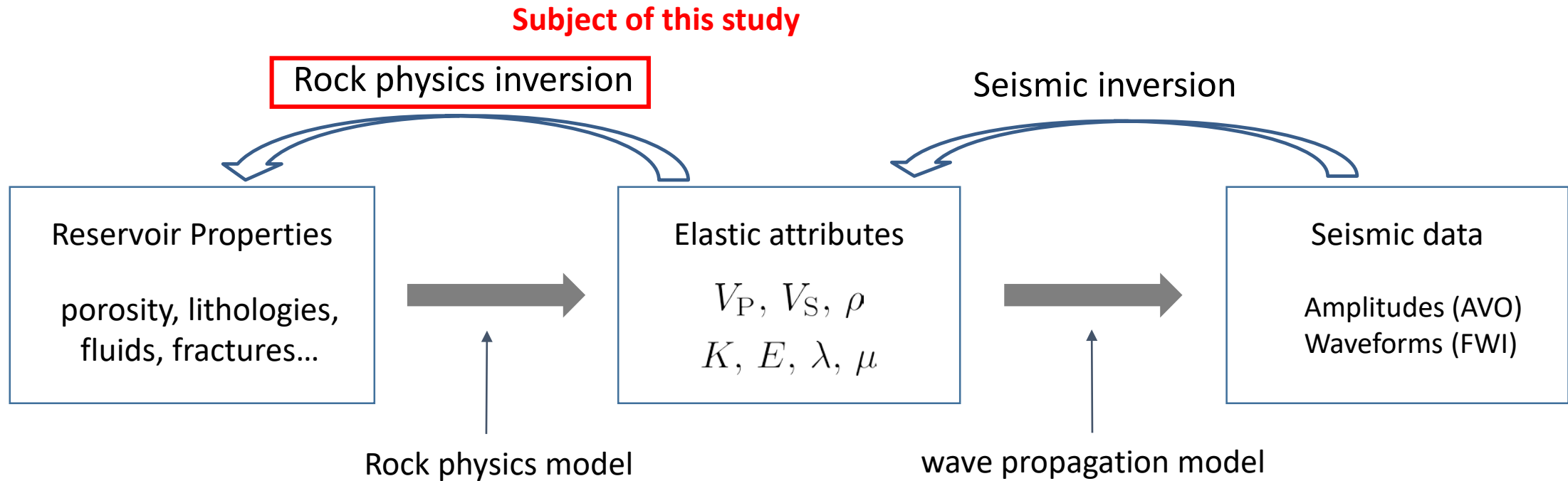
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Sponsors Meeting



■ Quantitative seismic interpretation





■ Nonlinear inverse problems

- **Local optimization methods**: make use of local slope or curvature or both of the cost function to compute an update to the current model.

e.g., steepest descent, conjugate gradient, Newton's method

- **Global optimization methods**

- **Enumerative or grid-search method**: involve the systematic search through each point in a predefined model space to locate the bestfit models.

- **Monte Carlo-type random-search techniques**: stochastic in nature

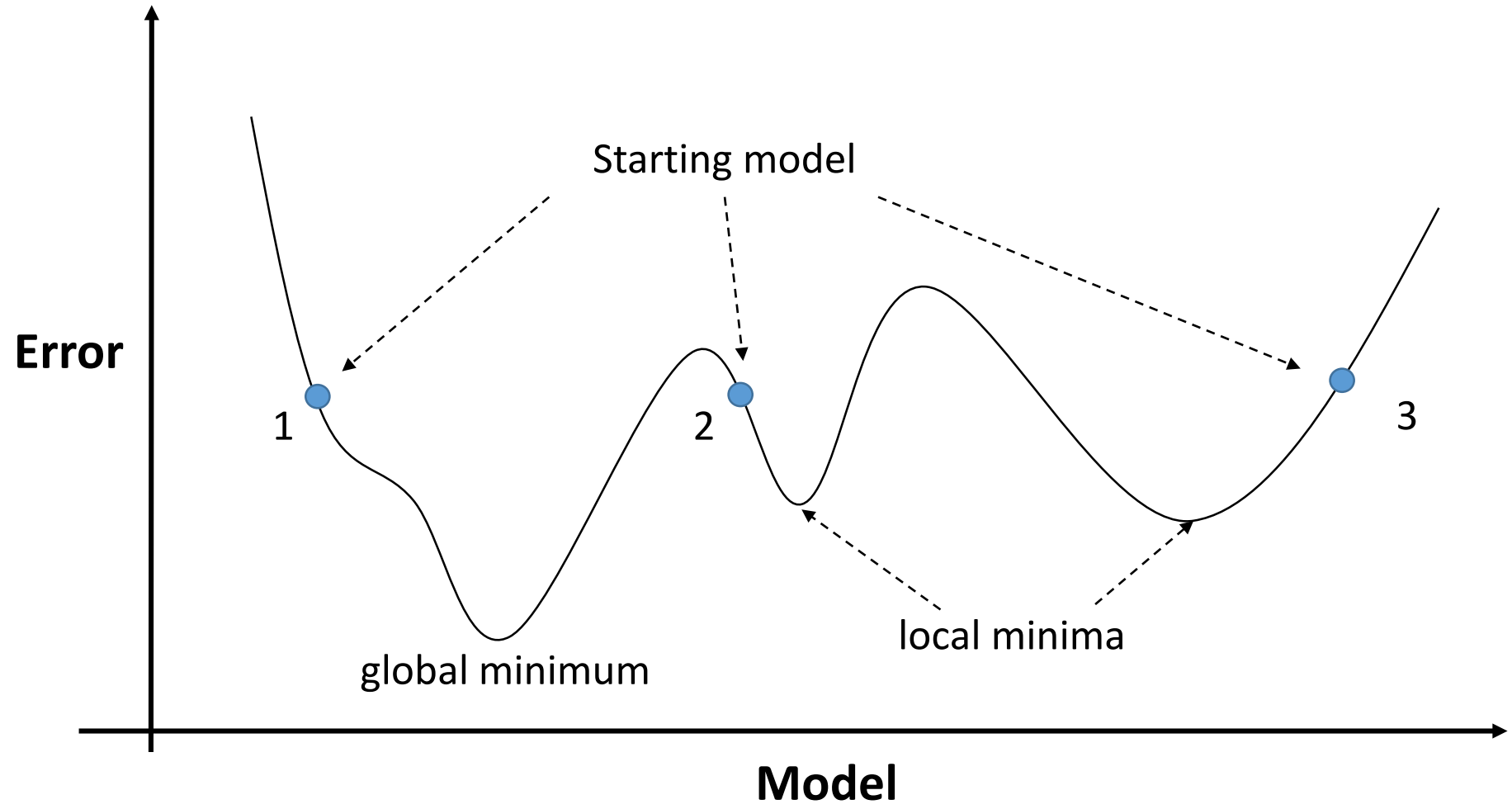
- a). **Pure Monte Carlo method**: models are drawn uniformly at random

- b). **Directed Monte Carlo methods**: make use of previous samples to guide their search

- e.g., Simulated annealing, Genetic algorithms, Neighborhood algorithm



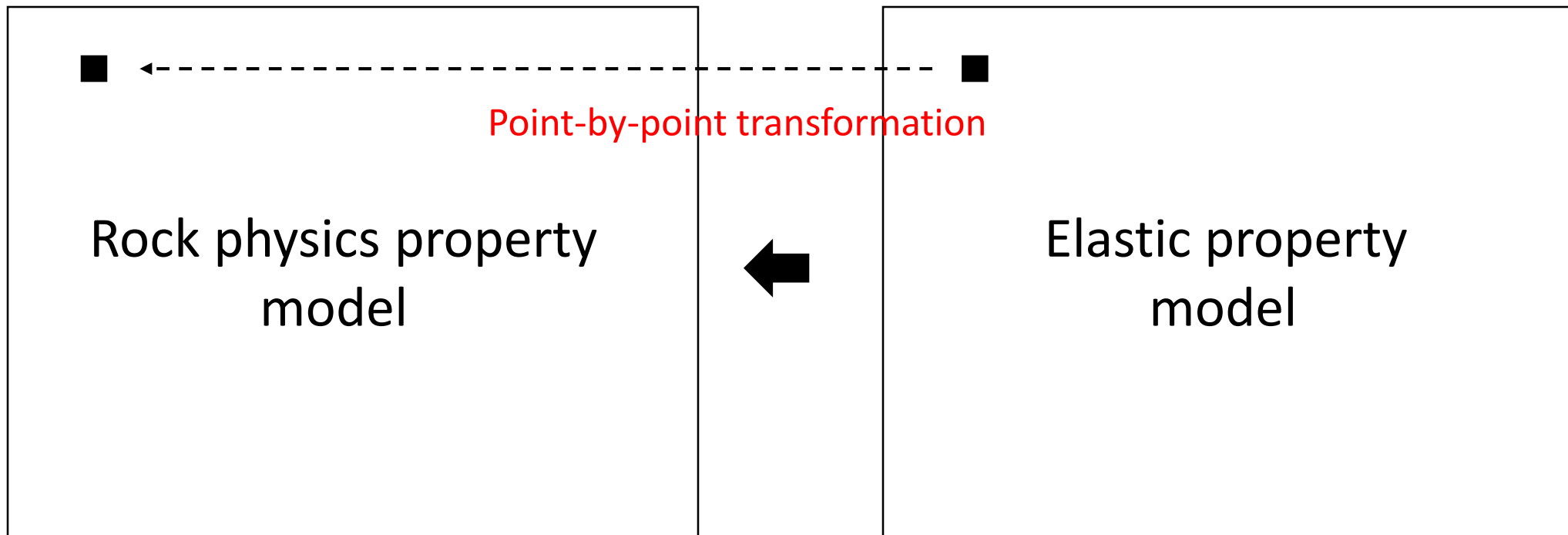
Why global optimization?





Why global optimization can be used for rock physics inversion?

- Model space is small: point by point
- Forward calculation is fast: most rock physics models are analytic





Inverse problem:

$$\mathbf{d} = g(\mathbf{m})$$

porosity, clay content, water saturation

$$\mathbf{d} = [V_P \ V_S \ \rho], \ \mathbf{m} = [P \ C \ Sw], \ g: \text{Rock physics model}$$

Misfit function:

$$E(\mathbf{m}) = \|\mathbf{d}_{obs} - g(\mathbf{m})\|^2$$

- Simulated Annealing (SA)
- Genetic algorithm (GA)
- Neighborhood algorithm (NA)



■ Simulated Annealing (SA)

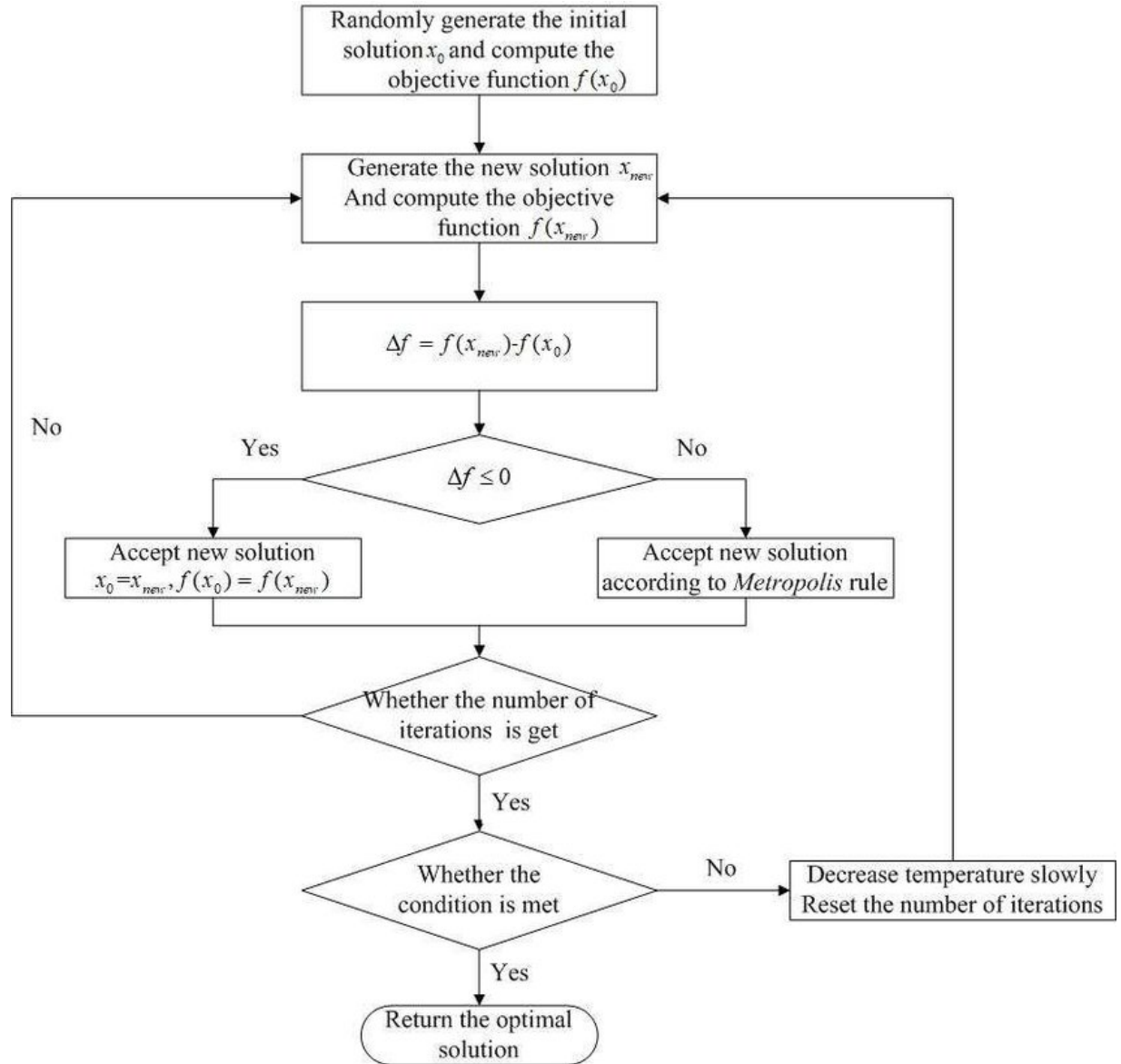
simulates the physical annealing process

Perturb \mathbf{m} to \mathbf{m}' , $\Delta E = E(\mathbf{m}') - E(\mathbf{m})$

Metropolis algorithm:

1. Always accept a downhill step $\Delta E < 0$;
2. Accept an uphill step $\Delta E > 0$ with a probability:

$$P = \exp\left(-\frac{\Delta E}{T}\right)$$

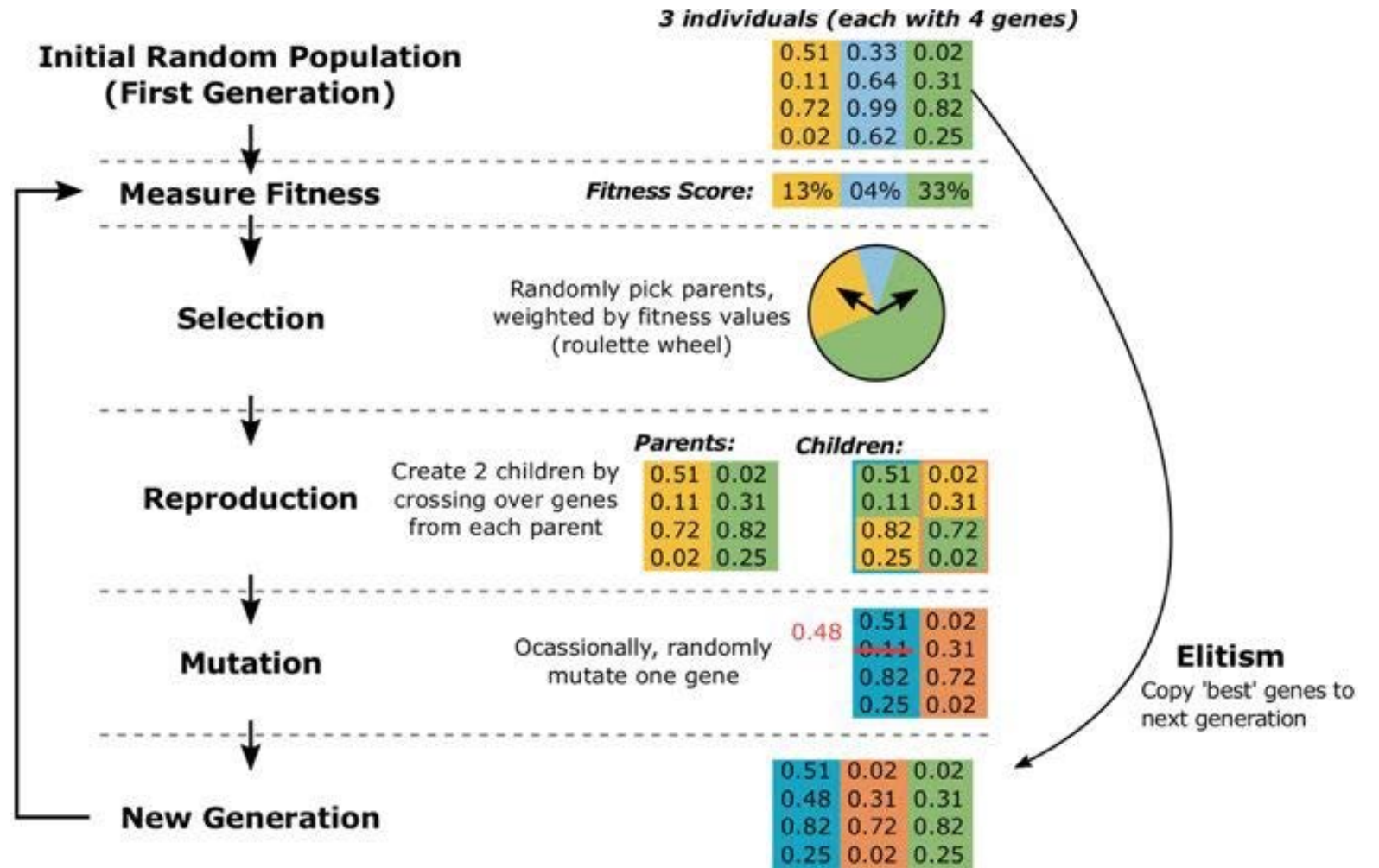


A flowchart of SA algorithm (Zhou, 2019)



■ Genetic algorithm (GA)

based on an analogy with the processes of biologic evolution



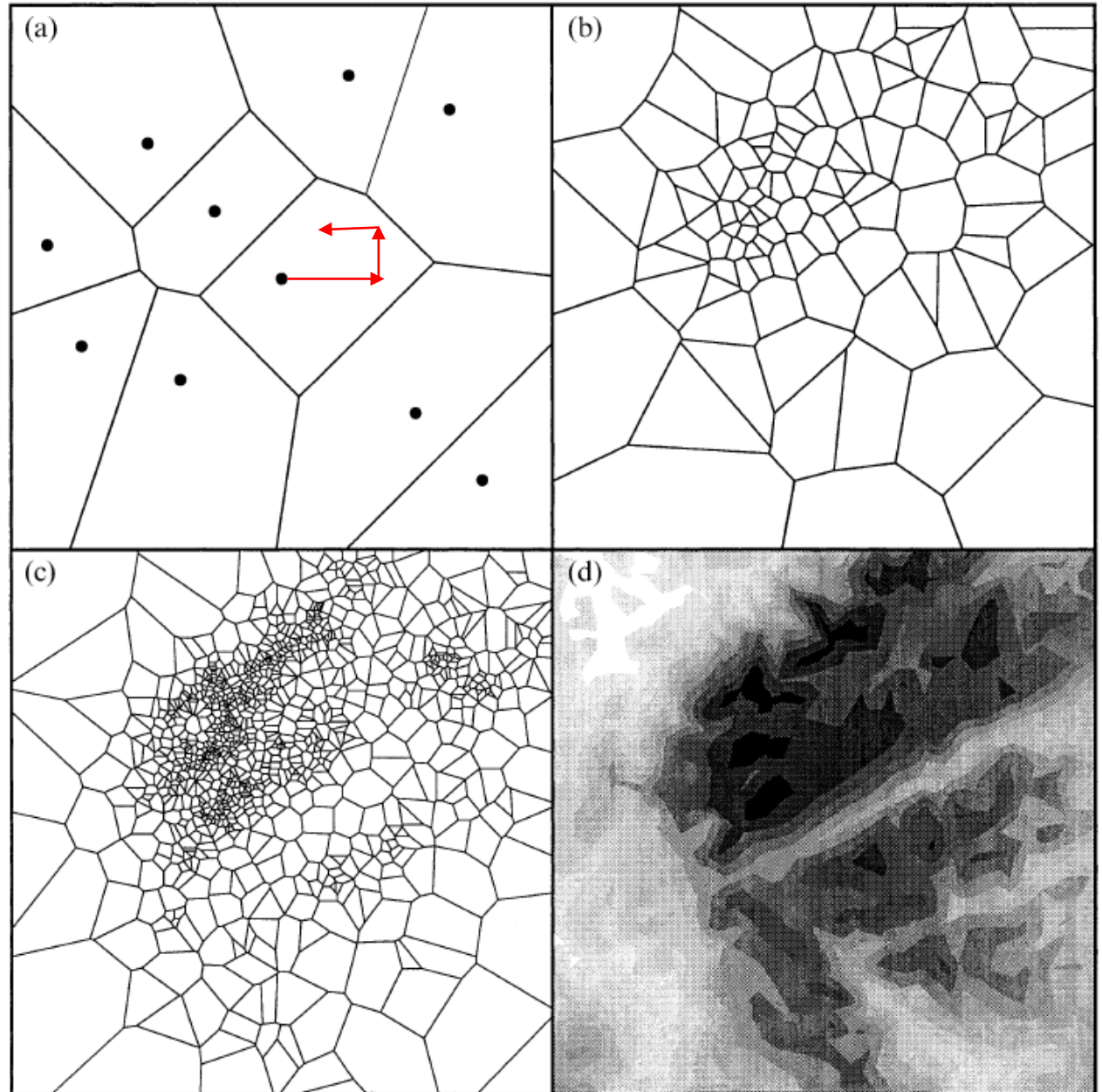
Working of a genetic algorithm (Bal, 2019)



■ Neighborhood algorithm (NA)

Voronoi cell: nearest neighbor region

- a. 10 random points and their Voronoi cells.
- b. 100 samples
- c. 1000 samples
- d. Approximate misfit surface





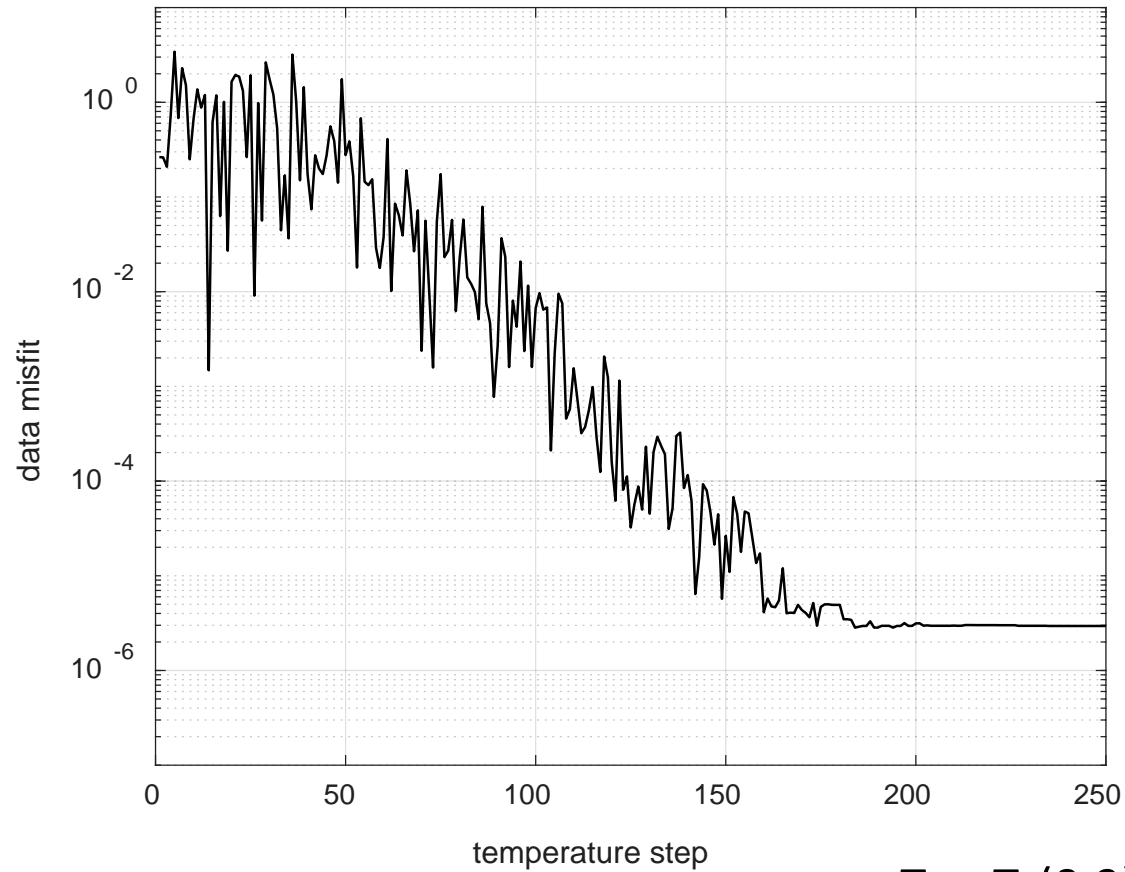
- Single-point test

$$(V_P, V_S, \rho) = \text{KT}(P = 0.1, C = 0.2, Sw = 0.3)$$

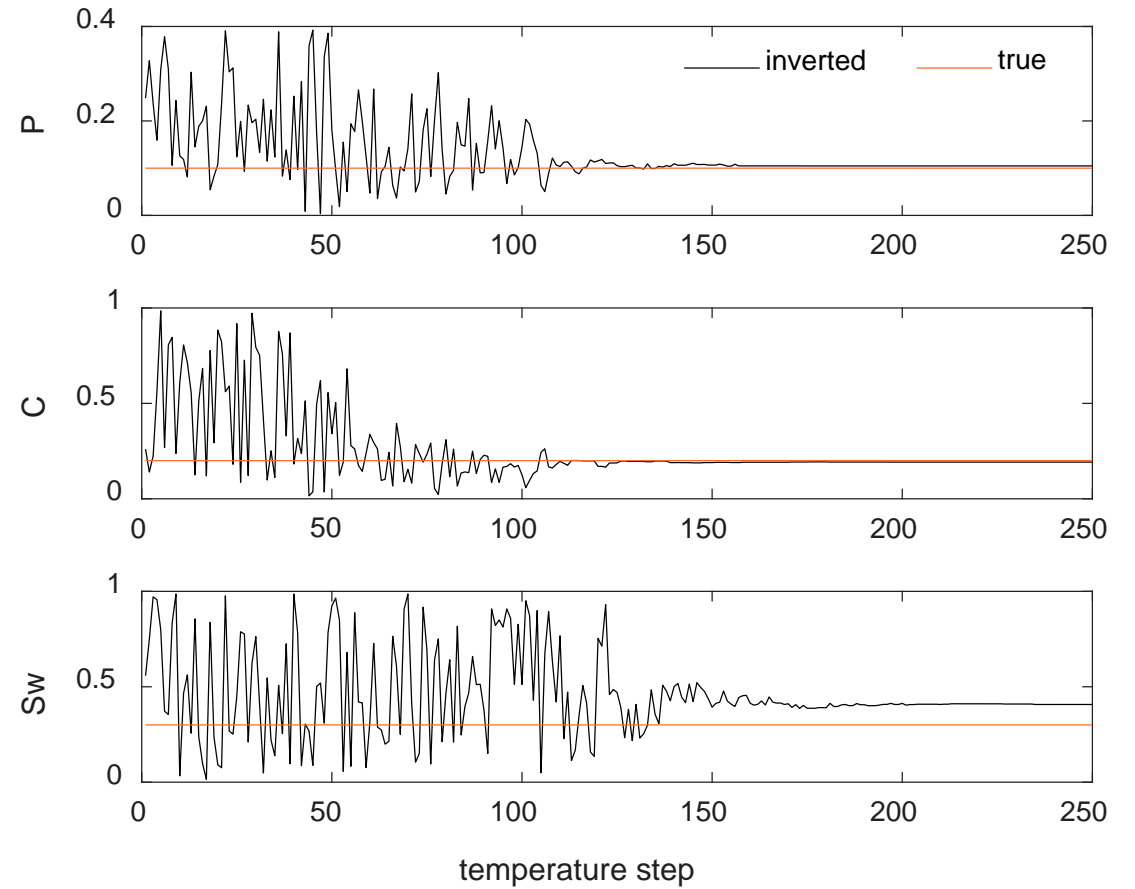
- Noise test using synthetic well logs
- Rock physics inversion using EFWI results



Simulation results using SA

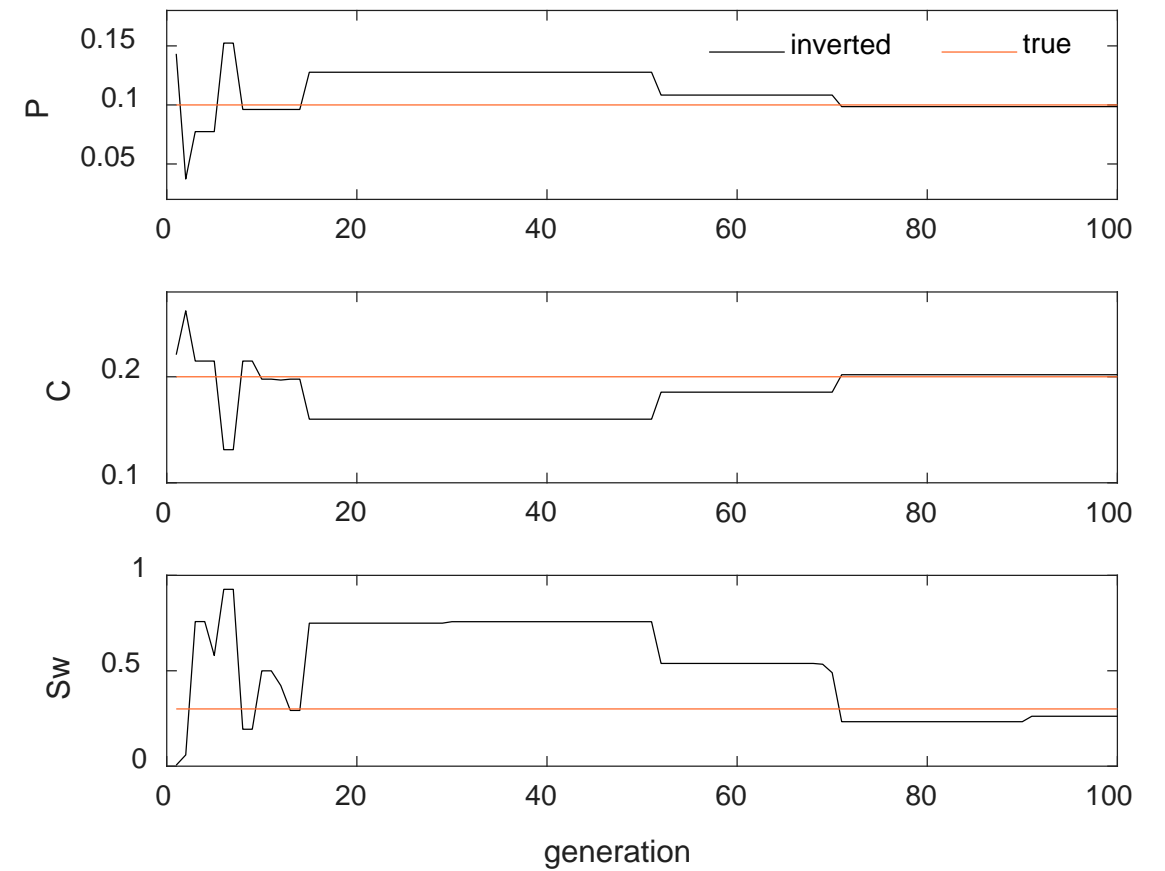
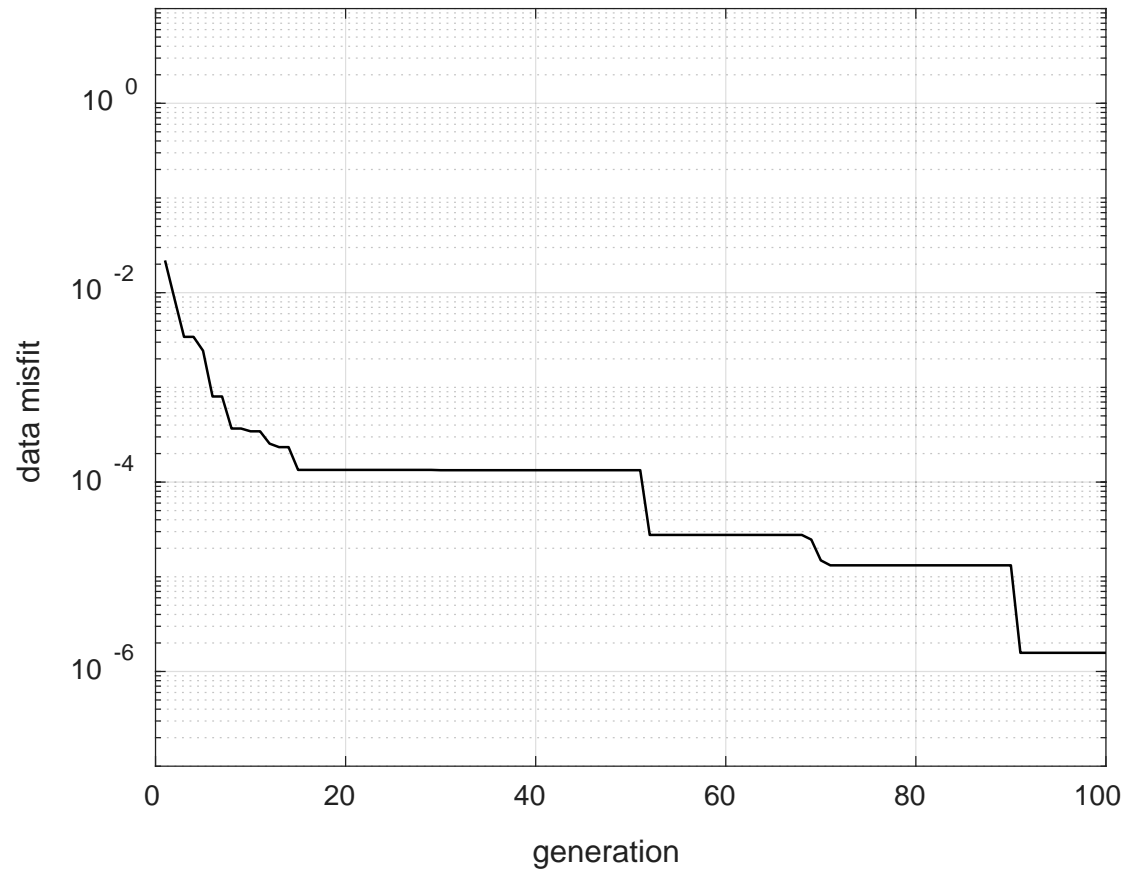


$$T_k = T_0(0.9)^k$$



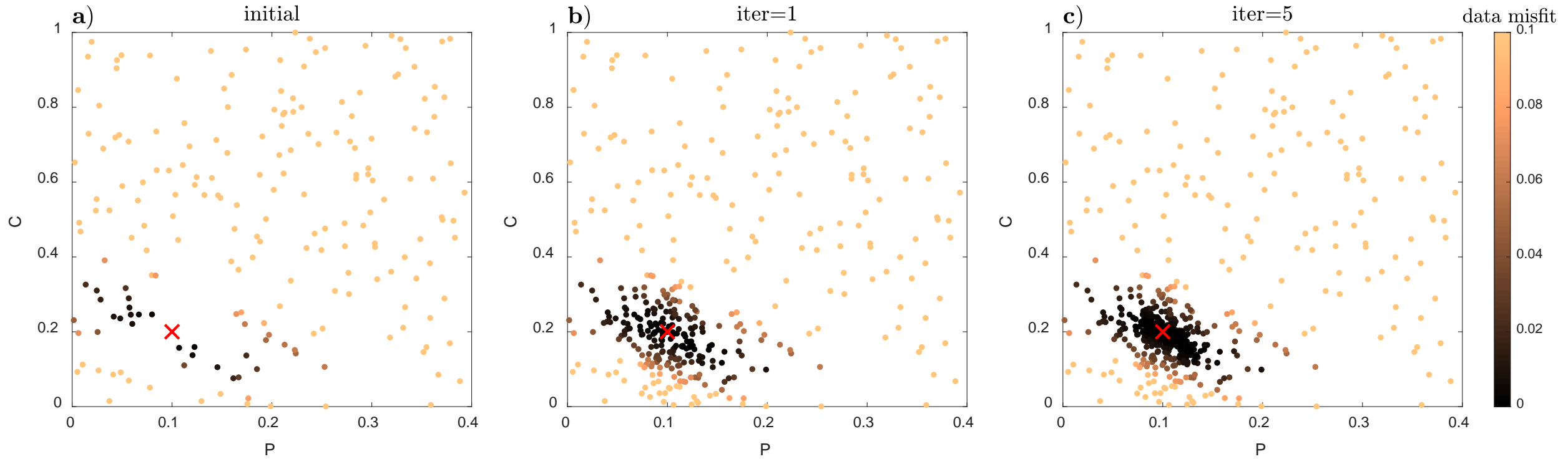


Simulation results using GA





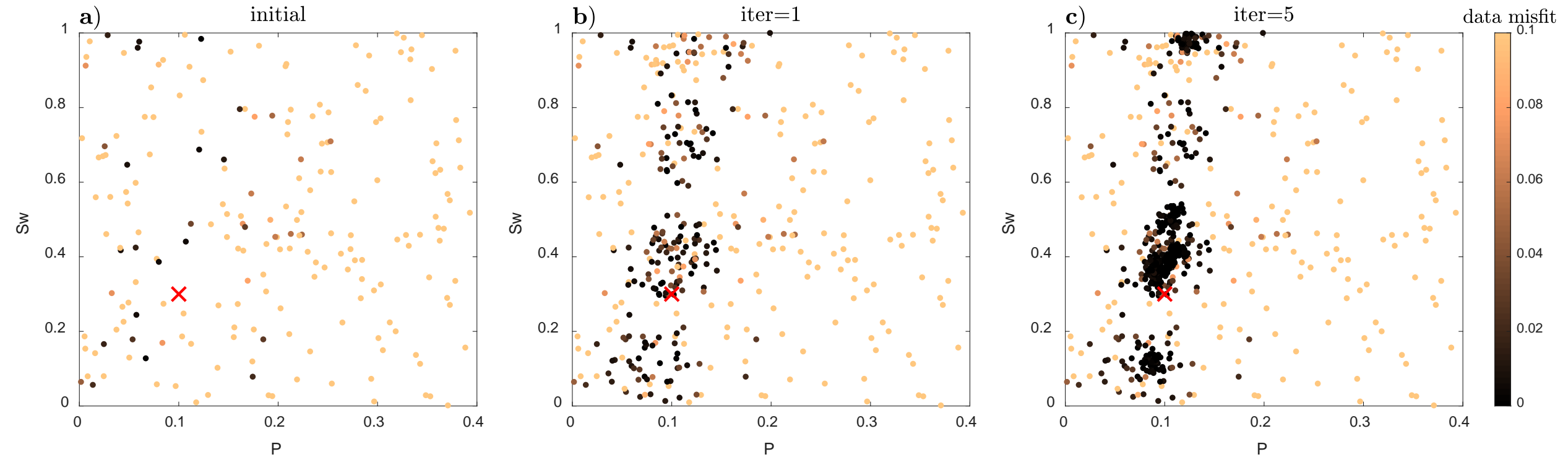
Simulation results using NA



The information in the misfit-surface is exploited to concentrate sampling in the regions where the misfit is low



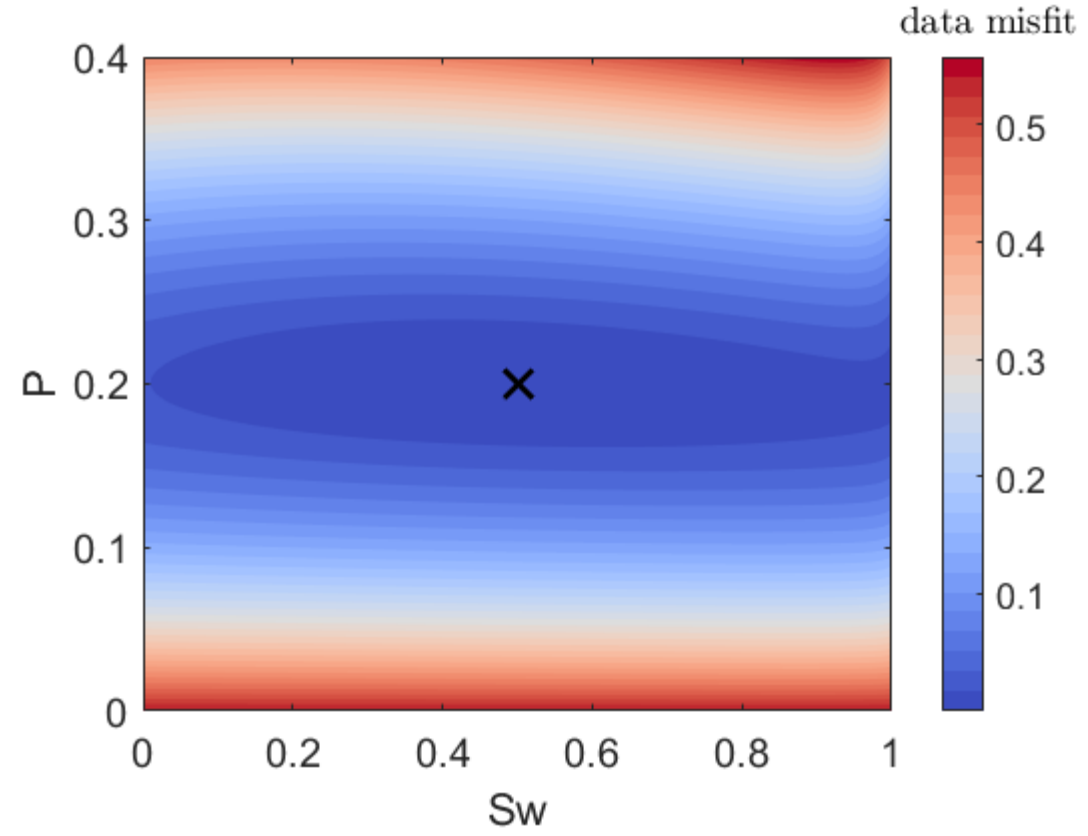
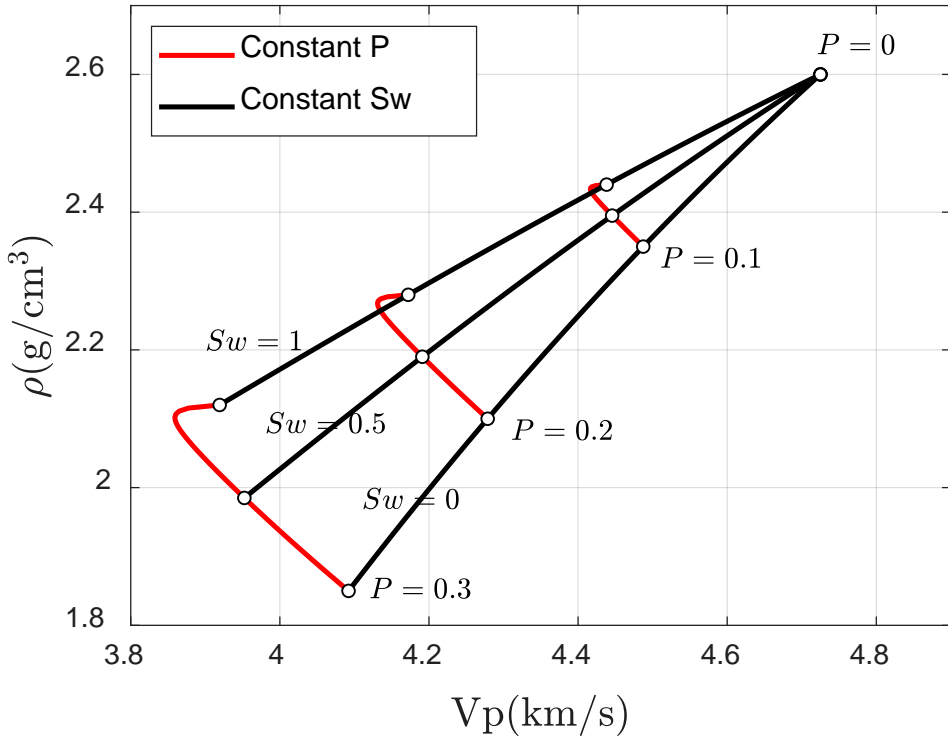
Simulation results using NA



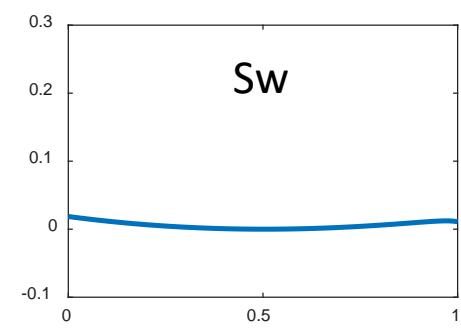
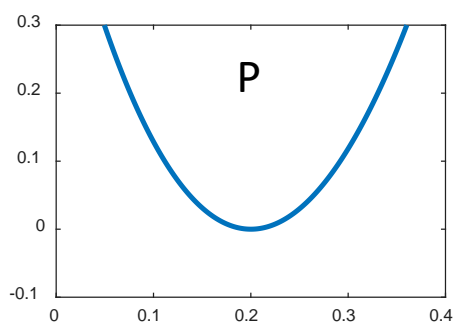
Sw displays several local minimum.



Sensitivity analysis

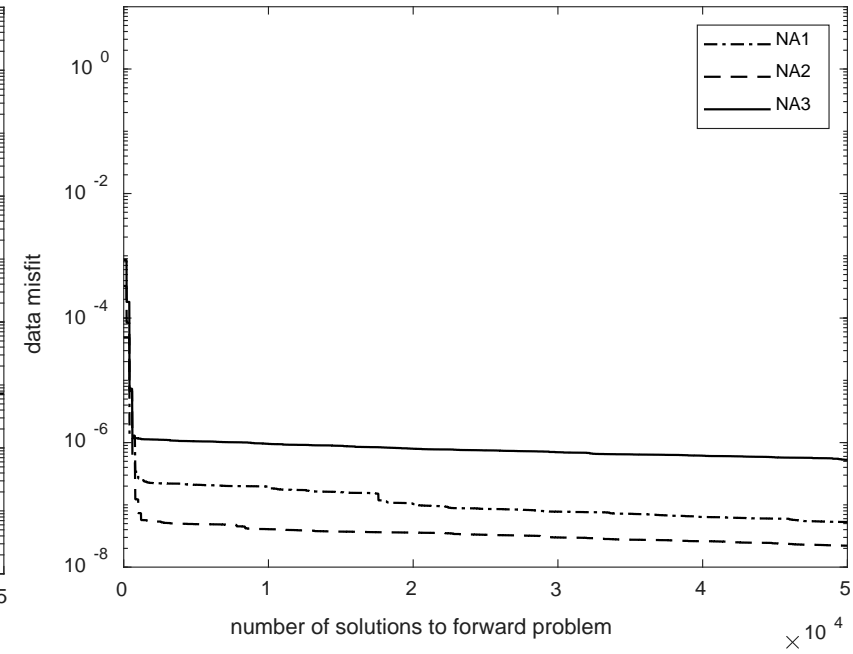
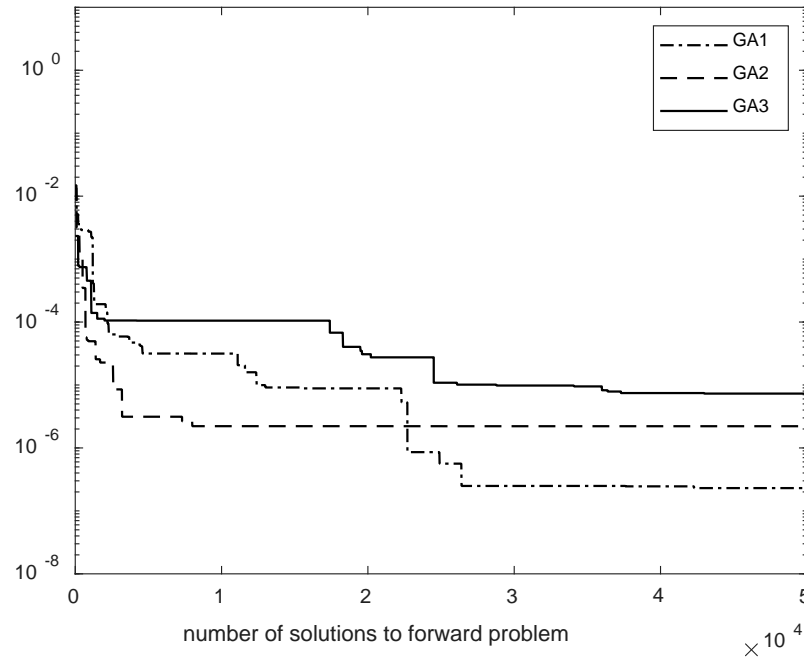
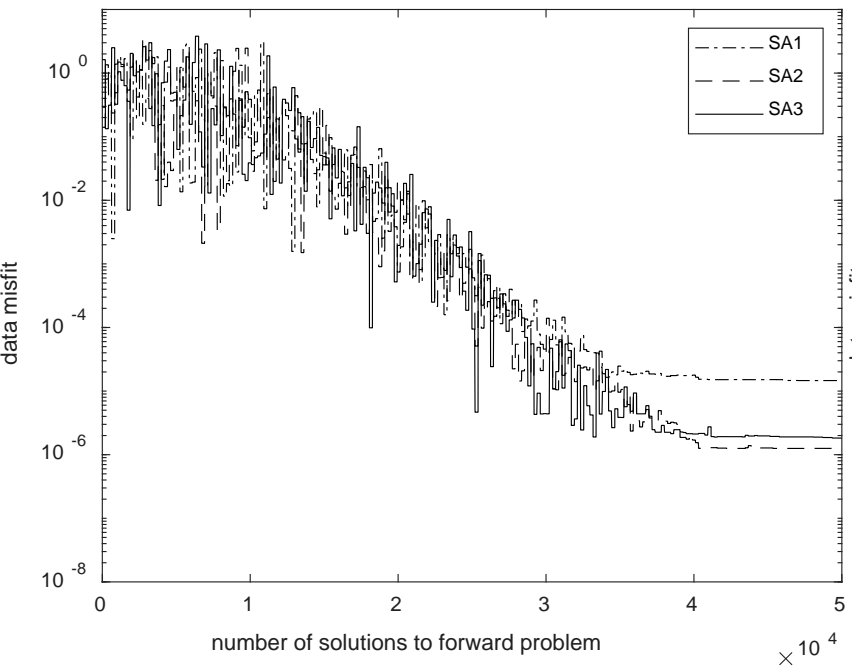


Vp and den are not sensitive to Sw
↓
Misfit function has a flat trough with respect to Sw
↓
Larger uncertainty in Sw estimate





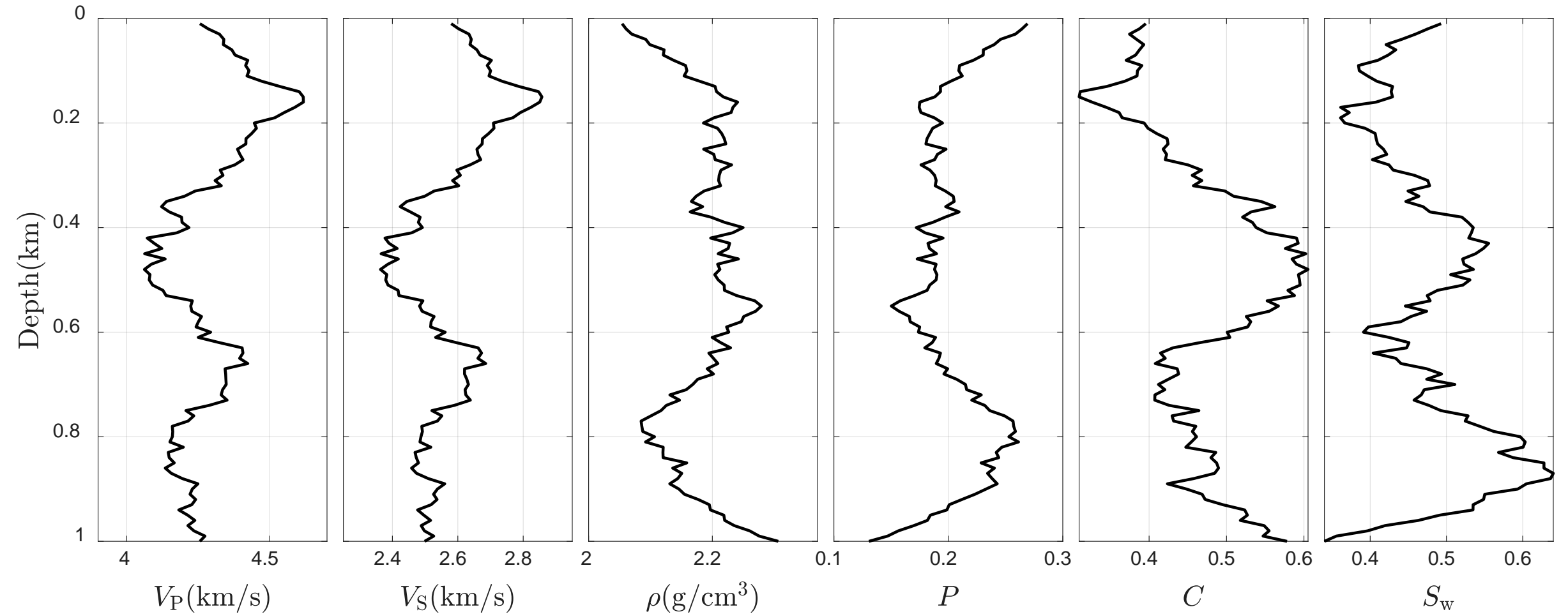
Data misfit reduction for three runs of SA, GA, and NA





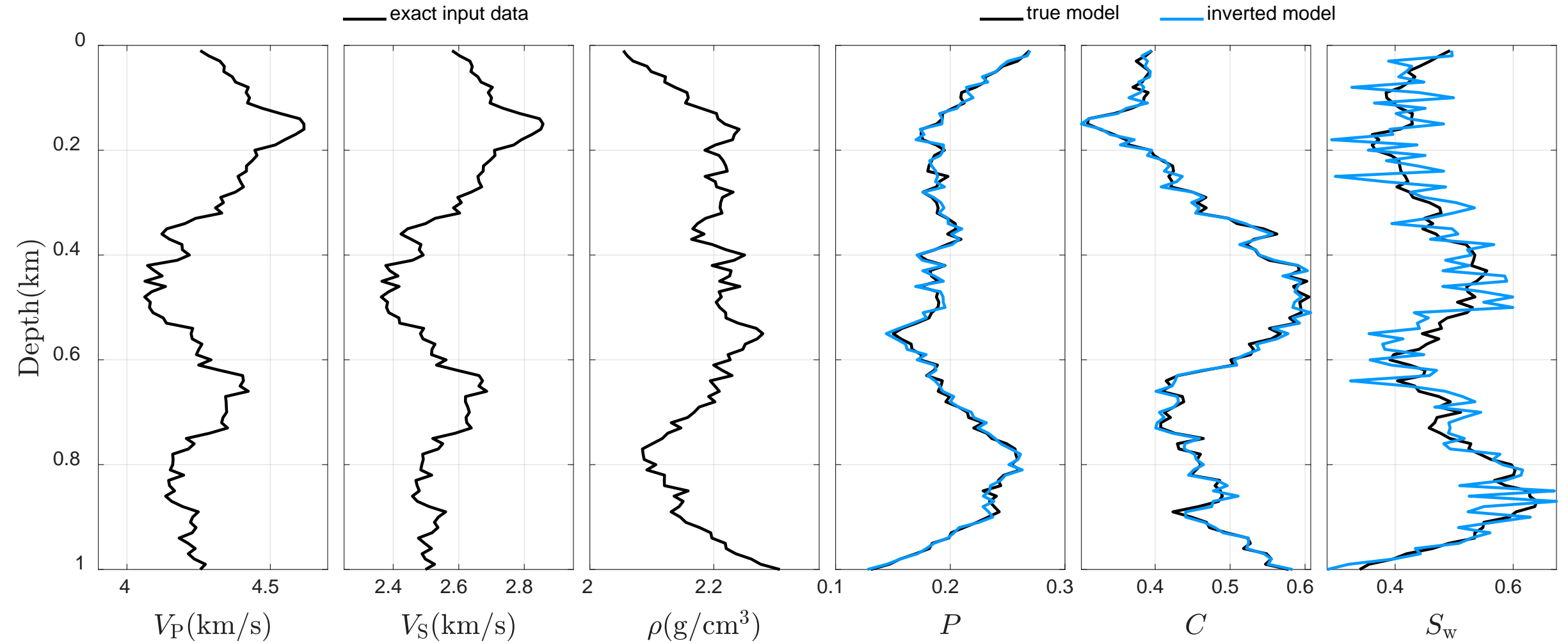
Noise test

Synthetic well logs. (V_P, V_S, ρ) are computed from (P, C, S_w) via the KT model



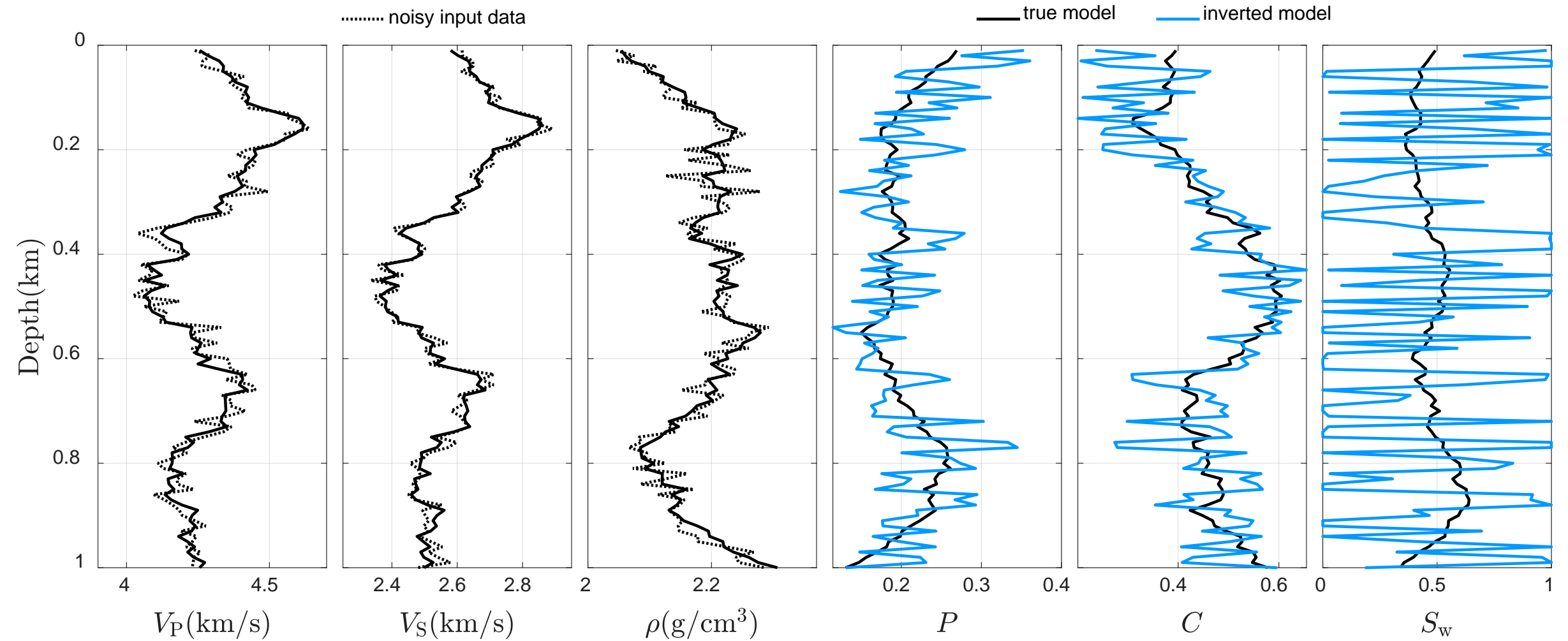


Inversion with noise-free data



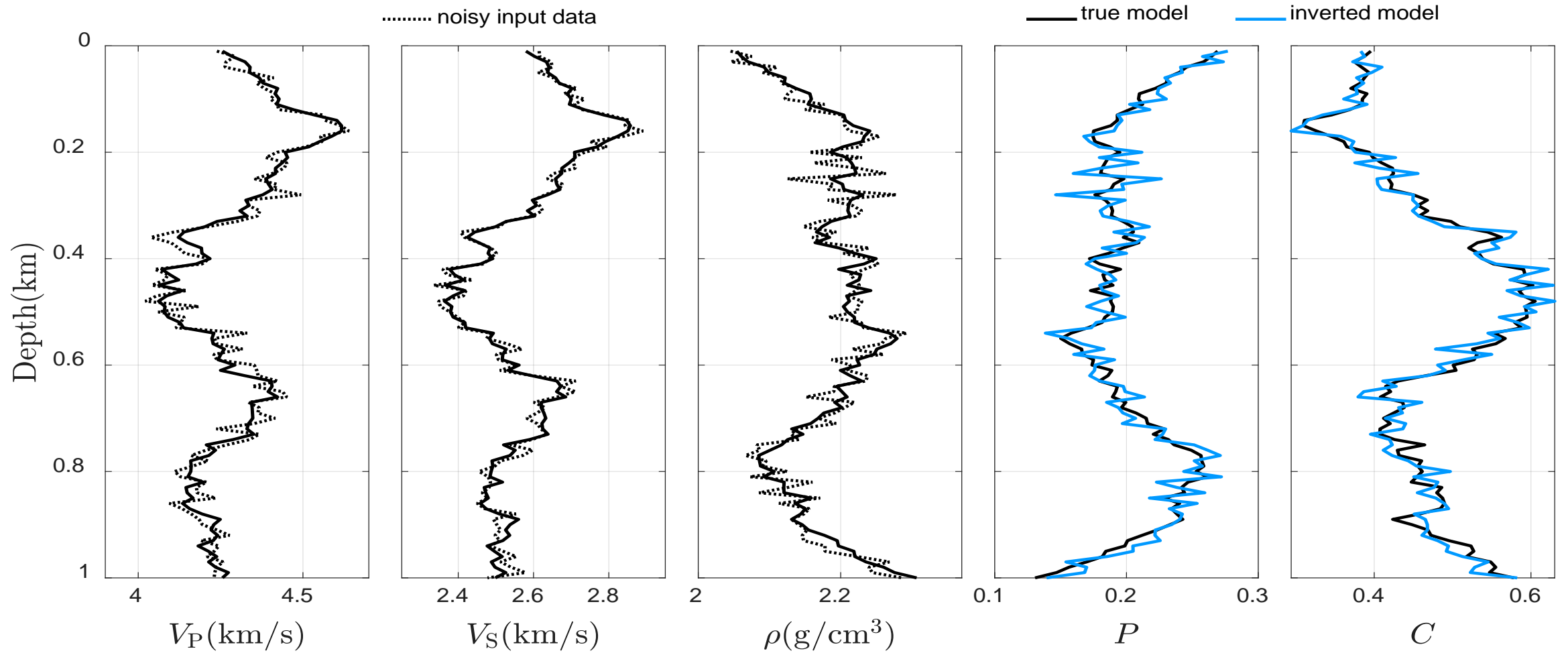


Inversion with noisy data



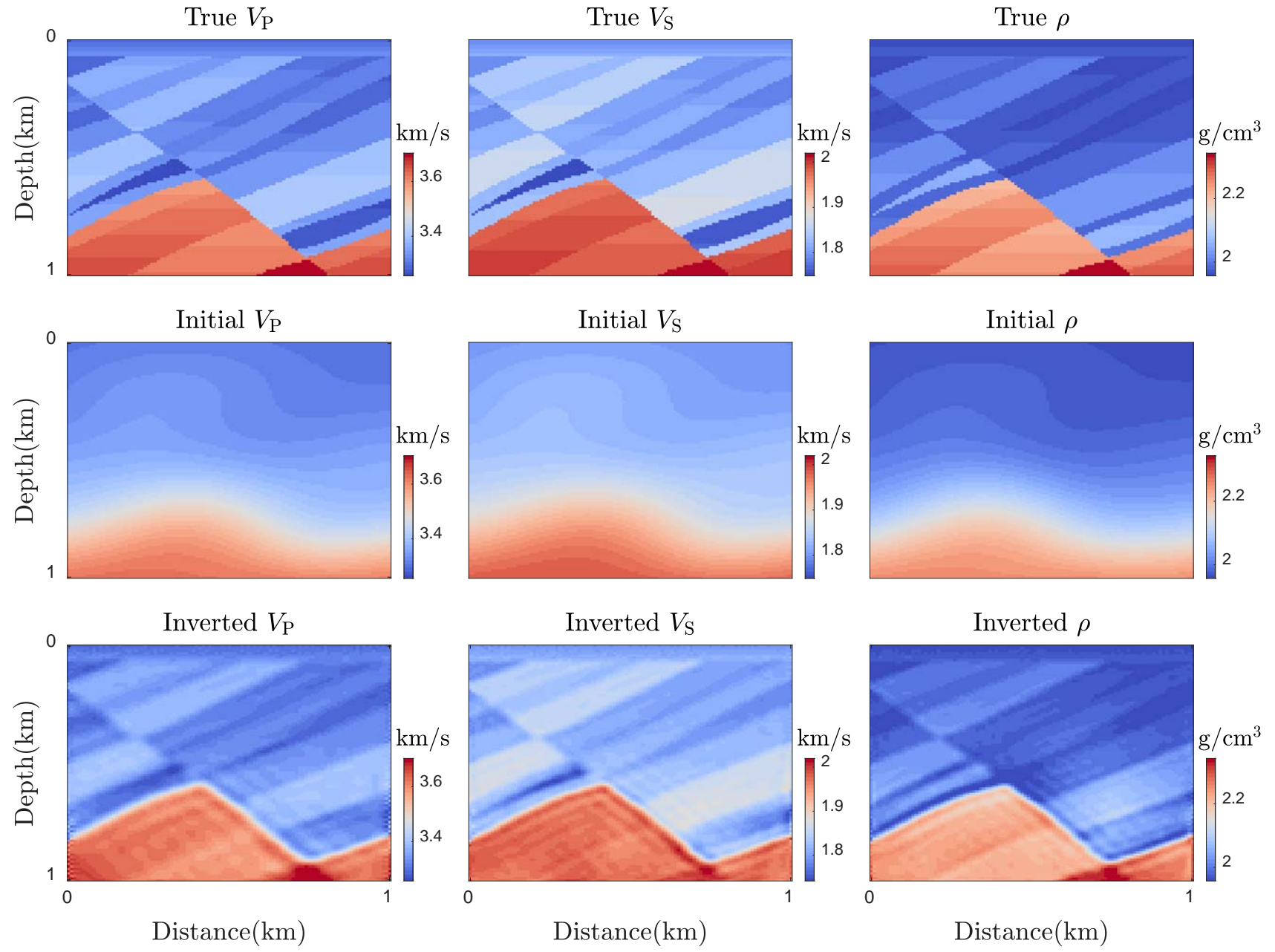


Inversion with a prior information of the exact Sw



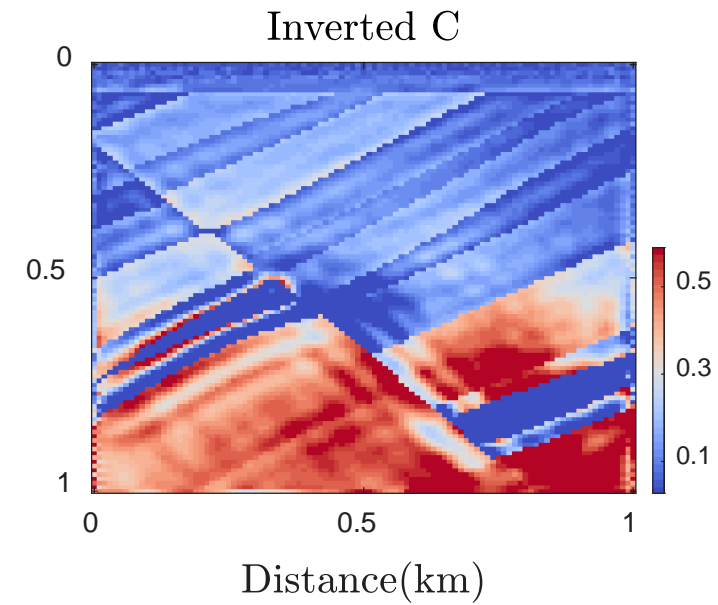
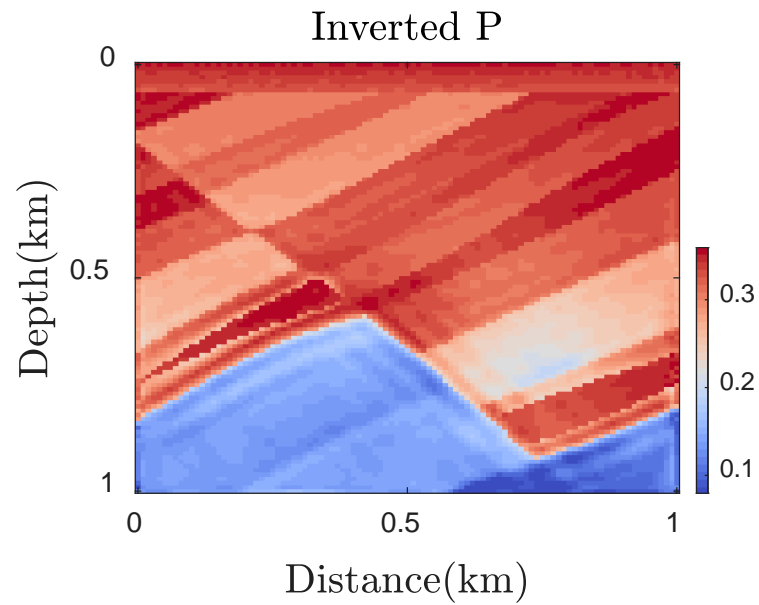
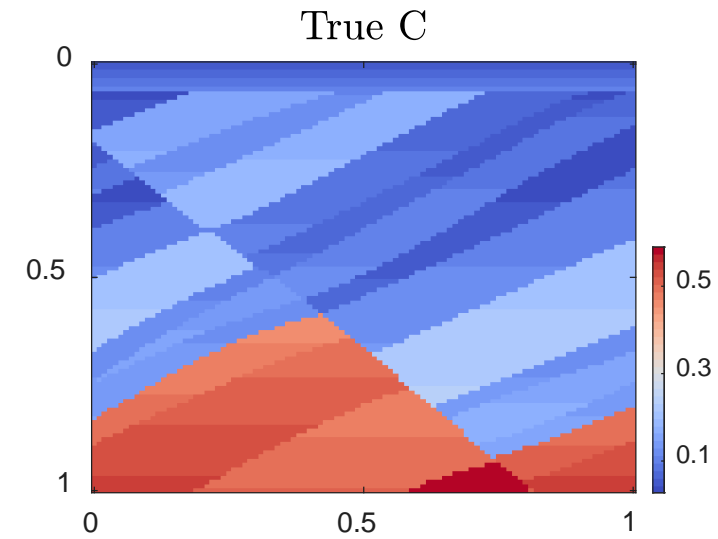
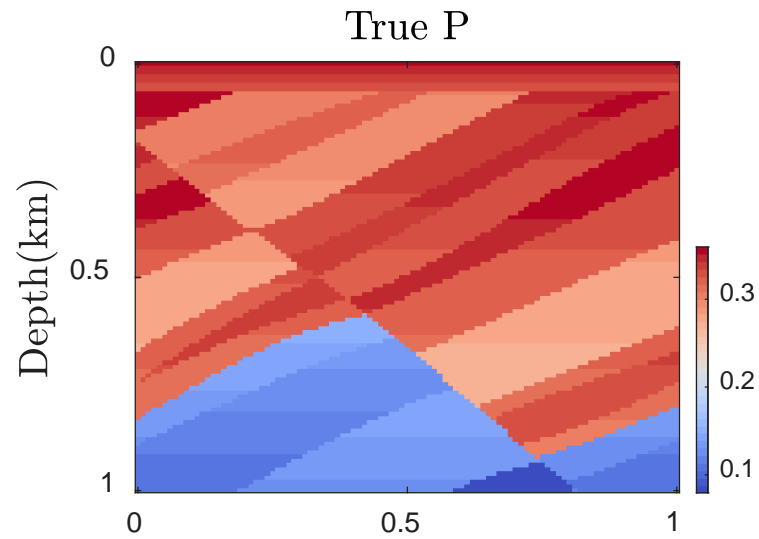


Rock physics inversion using EFWI results





Rock physics inversion using EFWI results





- We have investigated global optimization methods for solving the rock physics inverse problem.
- The inversion of PCS from velocity and density is an ill-conditioned problem. Prior information is needed to make the inversion stable.
- The rock physics inversion using global optimization methods can be combined with EFWI for quantitative seismic interpretation.



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- CREWES staff and students