

# Elastic Constants Estimation in Fractured Media (HTI) Using Gauss-Newton Full Waveform Inversion

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## Motivation

- ❑ *Examining the Possibility of Using Full Waveform Inversion Method for Fracture Properties Estimation.*
- ❑ **The Limitations of Current Methods for Fracture Characterization.**
  - ❑ **Amplitude Method (AVO or AVAZ): Assuming Horizontal Interface**
  - ❑ **Travel Time Method: Appropriate for Transmission Survey**
- ❑ **The Benefits of Full Waveform Inversion Method.**
  - ❑ **Full Wavefields Information (Amplitude, travel time and etc.) for Fracture Properties Estimation**
  - ❑ **Overcome the Limitations of Conventional Methods**
- ❑ **Estimating Elastic Stiffness Coefficients in Fractured Media (Equivalent HTI Media) Using *Multi-parameter Gauss-Newton FWI***

## Outline

- ❑ Principle of Full Waveform Inversion and Inversion Sensitivity Kernel
- ❑ Mono-parameter FWI → Multi-parameter FWI
  - ❑ Cross-talk and Parameterization Problems
  - ❑ Scattering Patterns and Inversion Sensitivity Analysis
- ❑ 3D Fréchet Derivative or Scattering Patterns for General Anisotropic Media: Analytic Results
  - ❑ Examining a HTI Case
- ❑ Multi-parameter Update and Multi-parameter Hessian with Gauss-Newton Framework
  - ❑ Suppressing Cross-talk Using Multi-parameter Hessian
- ❑ Numerical Examples
  - ❑ Inversion Sensitivity: Analytic vs. Numerical Results (2D)
  - ❑ A 2D HTI Case

# Review of Full Waveform Inversion and Inversion Sensitivity Kernel

❖ **Least-squares wave equation inversion:**

$$\phi(m(\mathbf{r})) = \frac{1}{2} \sum_{\mathbf{r}_s} \sum_{\mathbf{r}_g} \sum_{\omega} \|\delta P(\mathbf{r}_g, \mathbf{r}_s, \omega)\|^2$$

❖ **Model Update:**

$$\delta m(\mathbf{r}) = - \sum_{\mathbf{r}'} H^{-1}(\mathbf{r}, \mathbf{r}') g(\mathbf{r}')$$

❖ Least-squares wave equation inversion:

$$\phi(m(\mathbf{r})) = \frac{1}{2} \sum_{\mathbf{r}_s} \sum_{\mathbf{r}_g} \sum_{\omega} \|\delta P(\mathbf{r}_g, \mathbf{r}_s, \omega)\|^2$$

❖ Gradient:

$$g_n(\mathbf{r}) = \sum_{\mathbf{r}_s} \sum_{\mathbf{r}_g} \sum_{\omega} \Re \left[ \underbrace{\frac{\partial u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial m(\mathbf{r})}}_{\text{Fréchet Derivative}} \delta P^*(\mathbf{r}_g, \mathbf{r}_s, \omega) \right]$$

❖ **Fréchet derivative or Inversion Sensitivity Kernel:**

$$L(\mathbf{r}, \omega) \overbrace{\frac{\partial u(\mathbf{r}, \mathbf{r}_s, \omega)}{\partial m(\mathbf{r})}}^{\text{Fréchet Derivative}} = - \underbrace{\frac{\partial L(\mathbf{r}, \omega)}{\partial m(\mathbf{r})}}_{\text{Model Perturbation}} u(\mathbf{r}, \mathbf{r}_s, \omega)$$

❖ **Approximate Hessian:**

$$\mathbf{H}_a(\mathbf{r}, \mathbf{r}') = \underbrace{\frac{\partial u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial m(\mathbf{r})}}_{\text{Fréchet Derivative}} \underbrace{\frac{\partial u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial m(\mathbf{r}')}}_{\text{Fréchet Derivative}}$$

**Fréchet Derivative**

**Mono-parameter FWI → Multi-parameter FWI**

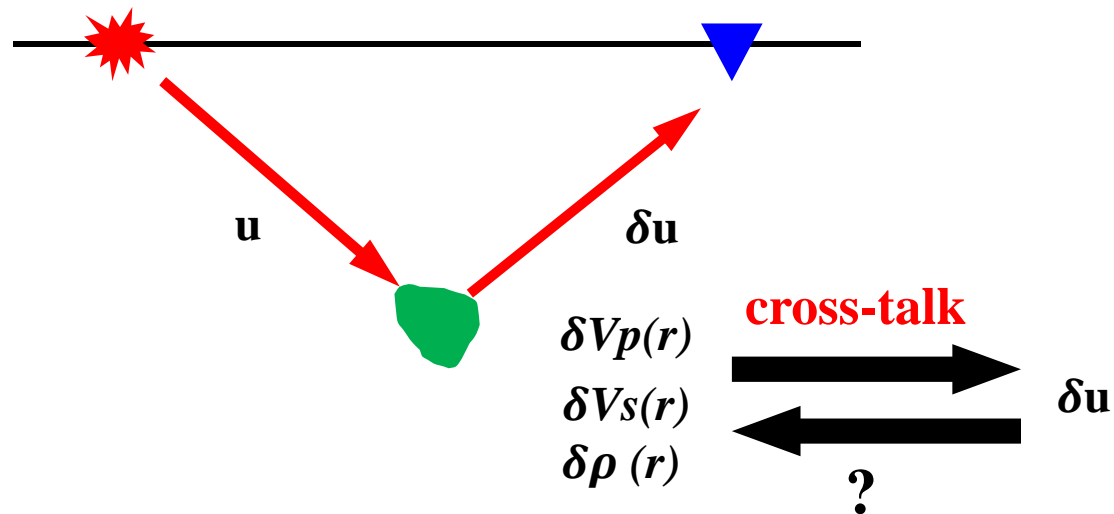


❖ **Mono-parameter FWI:**

- **Mono parameter  $V_p$ .**
- **Cycle-skipping problem** (Lack of low frequency, Inaccurate initial model and etc. )
- .....

❖ Multi-parameter FWI:

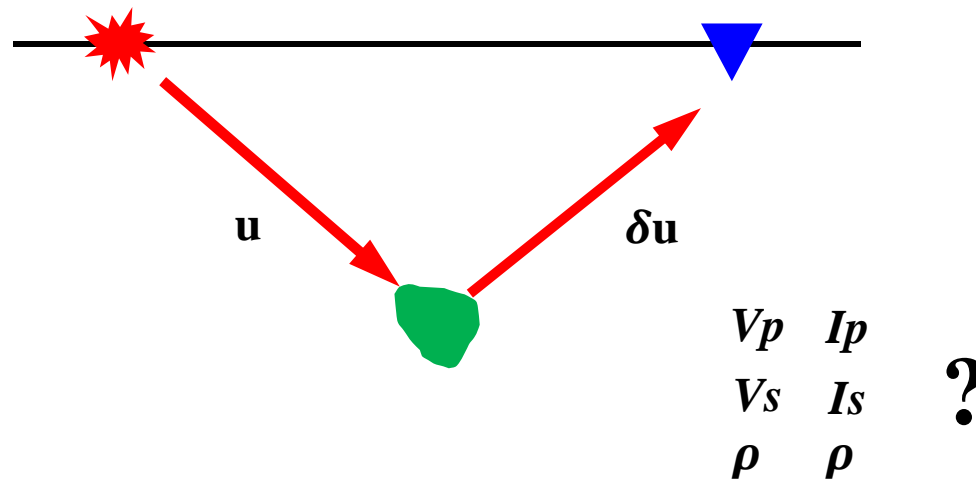
- **Cross-talk and parameterization:**
  - The perturbations of different parameters have coupled effects on the seismic response.



❖ Multi-parameter FWI:

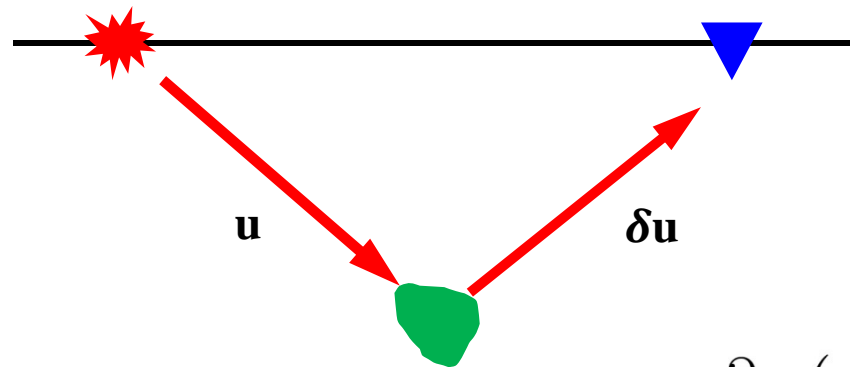
▪ **Cross-talk and parameterization:**

- Which parameterization is more suitable for full waveform inversion ?



❖ Multi-parameter FWI:

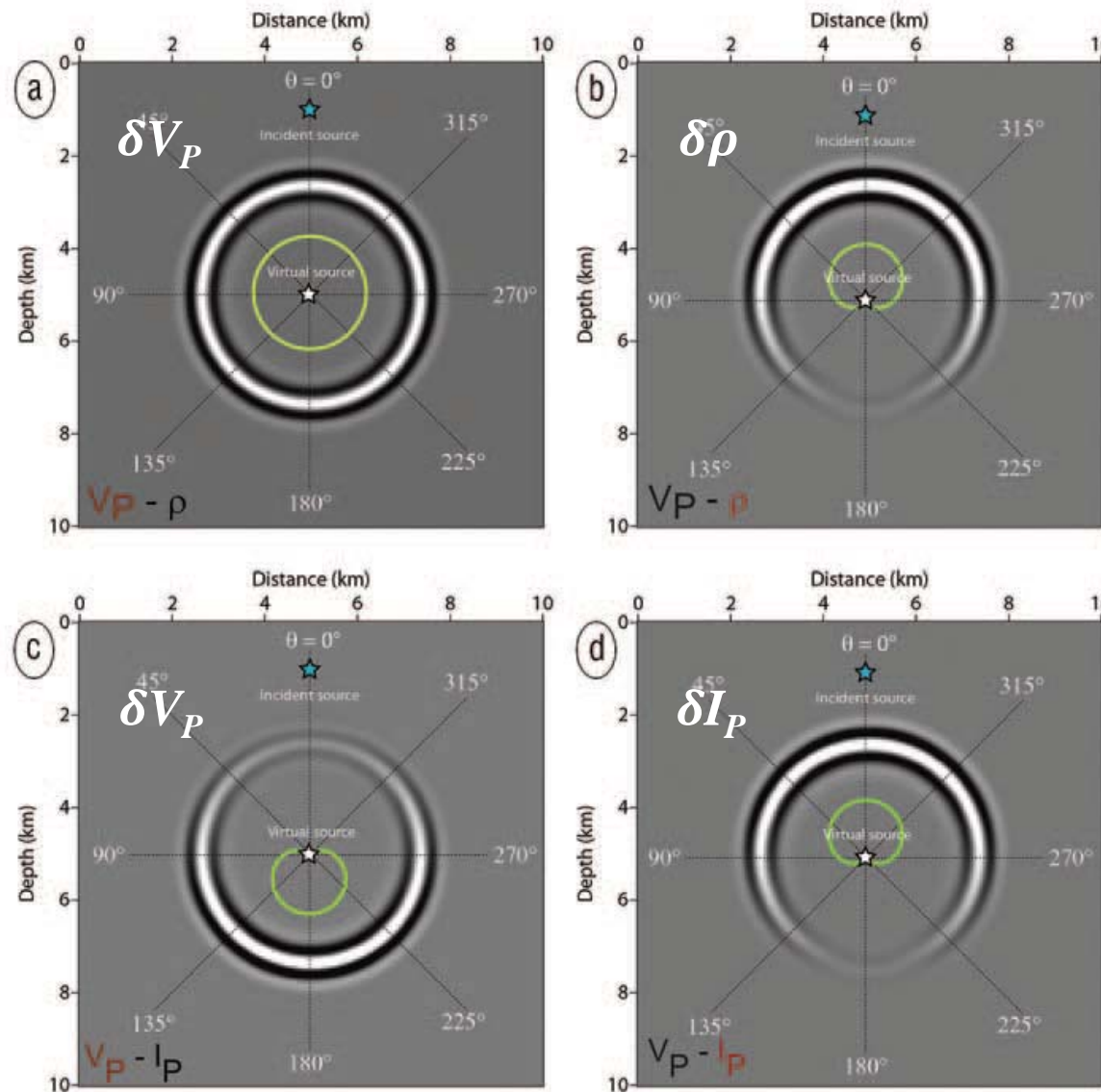
- **Cross-talk and parameterization:**
  - How to use multi-offset and multi-azimuth data for effective inversion?



$$\frac{\partial u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial m(\mathbf{r})}$$

Inversion Sensitivity Kernel

# **Inversion Sensitivity Analysis for multi-parameter FWI: Cross-talk and Scattering Patterns**



Scattering Patterns for acoustic FWI (Operto et al. , 2013)

# 3D Fréchet Derivative and Scattering Patterns for General Anisotropic Media: Analytic Results

❖ Equation of Motion:

$$\frac{\partial \sigma_{ij}}{\partial x_j} + f_i = \rho \frac{\partial^2 u_i}{\partial t^2}$$

$\sigma_{ij} = c_{ijkl} \frac{\partial u_k}{\partial x_l}$

↙

❖ The Solution of Wavefields:

$$u_i(\mathbf{r}, \omega) = \int_{\Omega(\mathbf{r}_s)} \int_{\omega_s} f_j(\mathbf{r}_s, \omega_s) G_{ij}(\mathbf{r}, \omega; \mathbf{r}_s, \omega_s) d\Omega(\mathbf{r}_s) d\omega_s$$



❖ Equation of Motion:

$$\frac{\partial \sigma_{ij}}{\partial x_j} + f_i = \rho \frac{\partial^2 u_i}{\partial t^2}$$

$\sigma_{ij} = c_{ijkl} \frac{\partial u_k}{\partial x_l}$

↙

❖ Perturbations of Model Parameters:

$$\delta \rho = \rho - \tilde{\rho}$$

$$\delta c_{ijkl} = c_{ijkl} - \tilde{c}_{ijkl}$$

❖ Equation of Motion:

$$\frac{\partial \sigma_{ij}}{\partial x_j} + f_i = \rho \frac{\partial^2 u_i}{\partial t^2}$$

$\sigma_{ij} = c_{ijkl} \frac{\partial u_k}{\partial x_l}$

An arrow points from the boxed equation to the  $\sigma_{ij}$  term in the main equation above.

❖ Perturbation of Wavefields:

$$\delta \mathbf{u} = \mathbf{u} - \tilde{\mathbf{u}}$$

- ❖ **The Equation Describes the Propagation of Scattered Wavefields (Born Approximation):**

$$\frac{\partial}{\partial x_j} \left( \tilde{c}_{ijkl} \frac{\partial \delta u_k}{\partial x_l} \right) - \tilde{\rho} \frac{\partial^2 \delta u_i}{\partial t^2} = \underbrace{\delta \rho \frac{\partial^2 \tilde{u}_i}{\partial t^2} - \frac{\partial \delta M_{ij}}{\partial x_j}}_{\text{Scattered Source}}$$

Scattered Wavefields

$$\delta M_{ij} = \delta c_{ijkl} \frac{\partial \tilde{u}_k}{\partial x_l}$$

- ❖ **The Equation Describes the Propagation of Scattered Wavefields (Born Approximation):**

$$\frac{\partial}{\partial x_j} \left( \tilde{c}_{ijkl} \frac{\partial \delta u_k}{\partial x_l} \right) - \tilde{\rho} \frac{\partial^2 \delta u_i}{\partial t^2} = \underbrace{\delta \rho \frac{\partial^2 \tilde{u}_i}{\partial t^2} - \frac{\partial \delta M_{ij}}{\partial x_j}}_{\text{Scattered Source}}$$

Scattered Wavefields

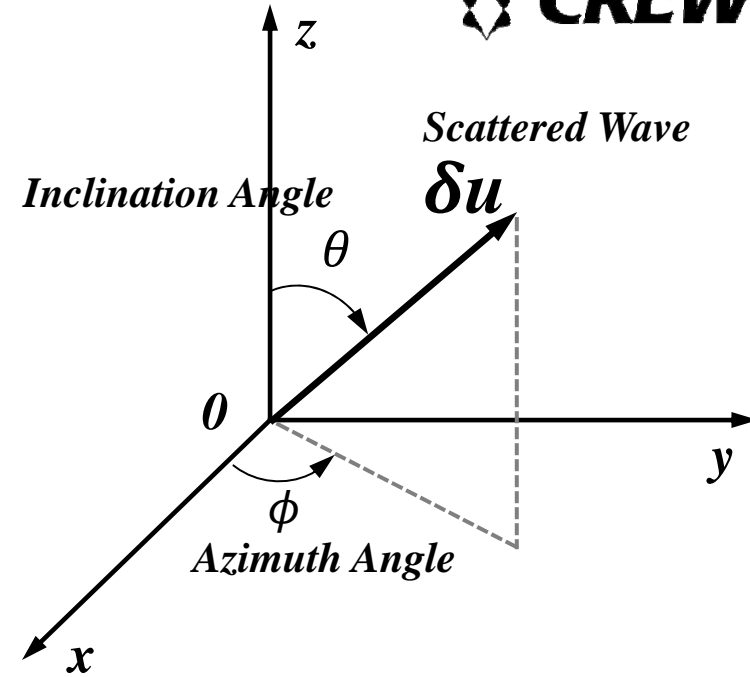
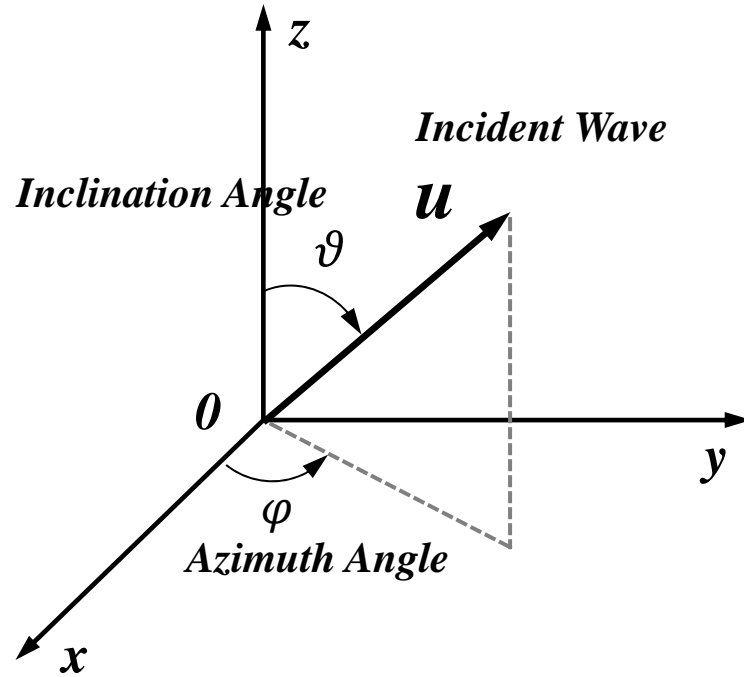
$$\delta M_{ij} = \delta c_{ijkl} \frac{\partial \tilde{u}_k}{\partial x_l}$$

- ❖ **The Solution of Scattered Wavefields:**

$$\delta \tilde{u}_n(\mathbf{r}, \omega) \approx - \int_{\Omega(\mathbf{r}')} \int_{\omega'} \delta M_{ij} \frac{\partial \tilde{G}_{ni}(\mathbf{r}, \omega; \mathbf{r}', \omega')}{\partial x'_j} d\Omega(\mathbf{r}') d\omega'$$

❖ **The Fréchet Derivative for General Anisotropic Media:**

$$\delta \bar{\mathbf{u}}(\mathbf{r}, \omega) = -\frac{i\omega \exp(-ik_{\xi}r)}{4\pi\rho\xi^3 r} \hat{\mathbf{g}} \left( \underbrace{\hat{\mathbf{g}}^{\dagger} \delta \mathbf{M} \hat{\mathbf{r}}}_{\text{Scattering Pattern}} \right)$$



$\delta u$ : Azimuth angle  $\phi$ , Inclination angle  $\theta$

Scattering Coefficients:  $\mathcal{R}(\vartheta, \varphi, \theta, \phi) = \hat{\mathbf{g}}^\dagger \delta \mathbf{M} \hat{\mathbf{r}}$

$$\hat{\mathbf{r}}^\dagger = [\sin \theta \cos \phi, \sin \theta \sin \phi, \cos \theta],$$

$$\hat{\theta}^\dagger = [\cos \theta \cos \phi, \cos \theta \sin \phi, -\sin \theta],$$

$$\hat{\phi}^\dagger = [-\sin \phi, \cos \phi, 0].$$

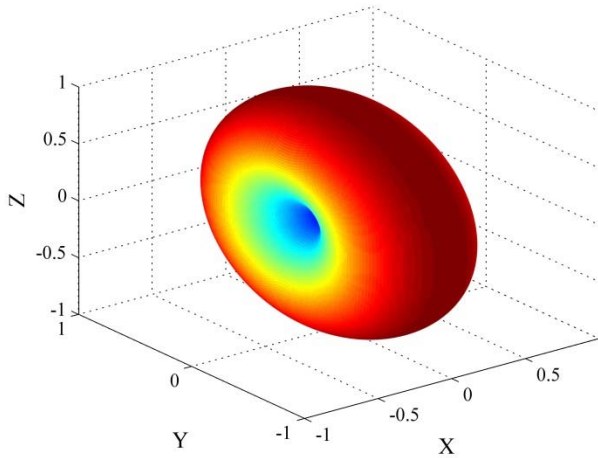
❖ **Scattering Pattern for HTI Media:**

$$\mathcal{R}(\vartheta, \varphi, \theta, \phi) = \hat{\mathbf{g}}^\dagger \delta \mathbf{M}^{HTI} \hat{\mathbf{r}}$$

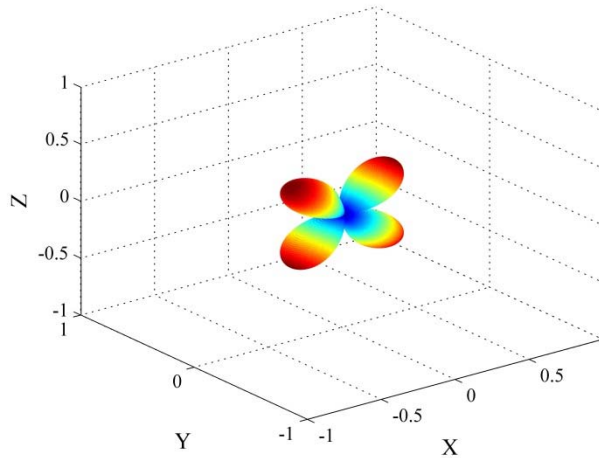
❖ **Moment Tensor Source for HTI media:**

$$\delta \mathbf{M}^{HTI} = \begin{bmatrix} \delta c_{11} \tilde{e}_{11} + \delta c_{13} \tilde{e}_{22} + \delta c_{13} \tilde{e}_{33} & 2\delta c_{55} \tilde{e}_{12} & 2\delta c_{55} \tilde{e}_{13} \\ 2\delta c_{55} \tilde{e}_{12} & \delta c_{13} \tilde{e}_{11} + \delta c_{33} \tilde{e}_{22} + \delta \nu \tilde{e}_{33} & 2\delta c_{44} \tilde{e}_{23} \\ 2\delta c_{55} \tilde{e}_{13} & 2\delta c_{44} \tilde{e}_{23} & \delta c_{13} \tilde{e}_{11} + \delta \nu \tilde{e}_{22} + \delta c_{33} \tilde{e}_{33} \end{bmatrix}$$

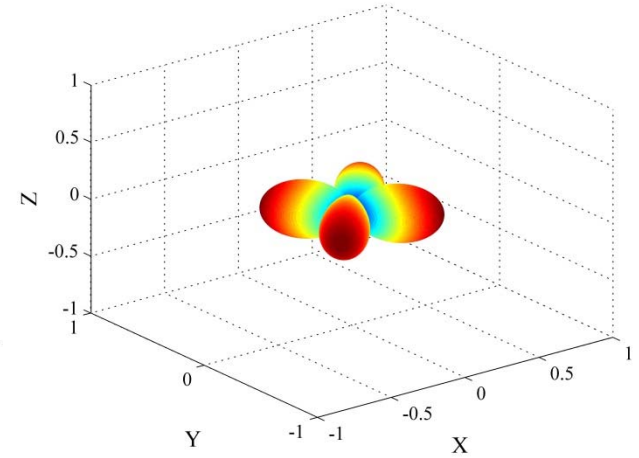
### 3D Scattering Patterns Due to Perturbation of $c_{33}$ . $\vartheta = 0^\circ, \varphi = 0^\circ$



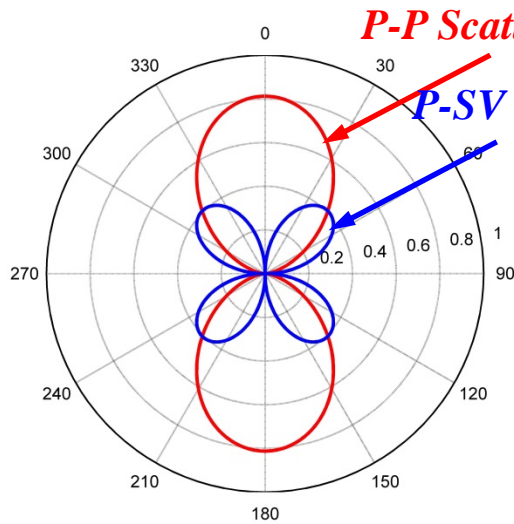
*P-P Scattering*



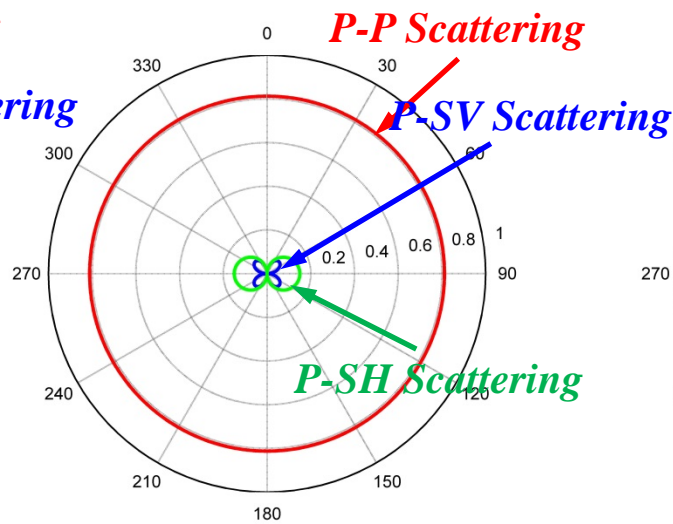
*P-SV Scattering*



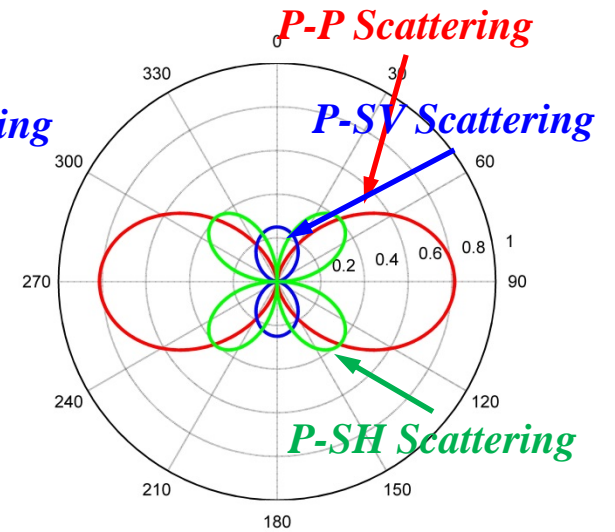
*P-SH Scattering*



*x-z Plane*



*y-z Plane*

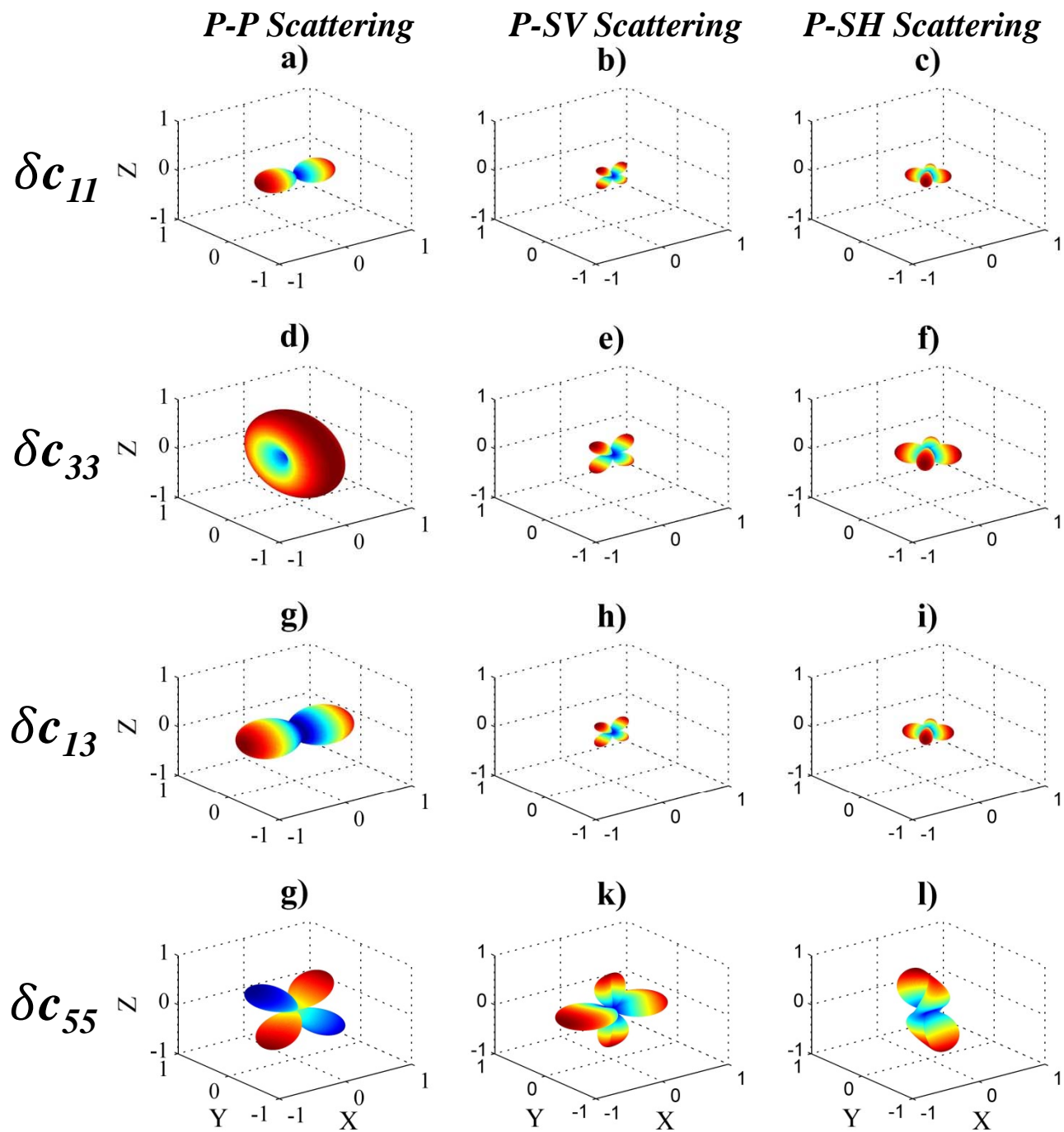


*x-y Plane*



**Incident P Wave**

$\vartheta = 30^\circ, \varphi = 30^\circ$



# Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework

## Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework

$$\begin{bmatrix} \delta c_{33}(\mathbf{r}) \\ \delta c_{55}(\mathbf{r}) \\ \delta c_{11}(\mathbf{r}) \\ \delta c_{13}(\mathbf{r}) \end{bmatrix} = \sum_{\mathbf{r}'} \begin{bmatrix} H_{3333}(\mathbf{r}, \mathbf{r}') & H_{3355}(\mathbf{r}, \mathbf{r}') & H_{3311}(\mathbf{r}, \mathbf{r}') & H_{3313}(\mathbf{r}, \mathbf{r}') \\ H_{5533}(\mathbf{r}, \mathbf{r}') & H_{5555}(\mathbf{r}, \mathbf{r}') & H_{5511}(\mathbf{r}, \mathbf{r}') & H_{5513}(\mathbf{r}, \mathbf{r}') \\ H_{1133}(\mathbf{r}, \mathbf{r}') & H_{1155}(\mathbf{r}, \mathbf{r}') & H_{1111}(\mathbf{r}, \mathbf{r}') & H_{1113}(\mathbf{r}, \mathbf{r}') \\ H_{1333}(\mathbf{r}, \mathbf{r}') & H_{1355}(\mathbf{r}, \mathbf{r}') & H_{1311}(\mathbf{r}, \mathbf{r}') & H_{1313}(\mathbf{r}, \mathbf{r}') \end{bmatrix}^{-1} \begin{bmatrix} g_{33}(\mathbf{r}') \\ g_{55}(\mathbf{r}') \\ g_{11}(\mathbf{r}') \\ g_{13}(\mathbf{r}') \end{bmatrix}$$

Multi-parameter Update 2D HTI Case

## Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework


$$\tilde{g}_{33}(\mathbf{r}) = \sum_{\mathbf{r}_s} \sum_{\mathbf{r}_g} \sum_{\omega} \Re \left[ \frac{\partial u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}} \delta P_{33}^*(\mathbf{r}_g, \mathbf{r}_s, \omega) \right]$$

Exact Gradient without Cross-talk

## Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework

$$g_{33}(\mathbf{r}) = \sum_{\mathbf{r}_s} \sum_{\mathbf{r}_g} \sum_{\omega} \Re \left[ \frac{\partial u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}} (\delta P_{33}^* + \delta P_{55}^* + \delta P_{11}^* + \delta P_{13}^*) \right]$$

**Cross-talk**



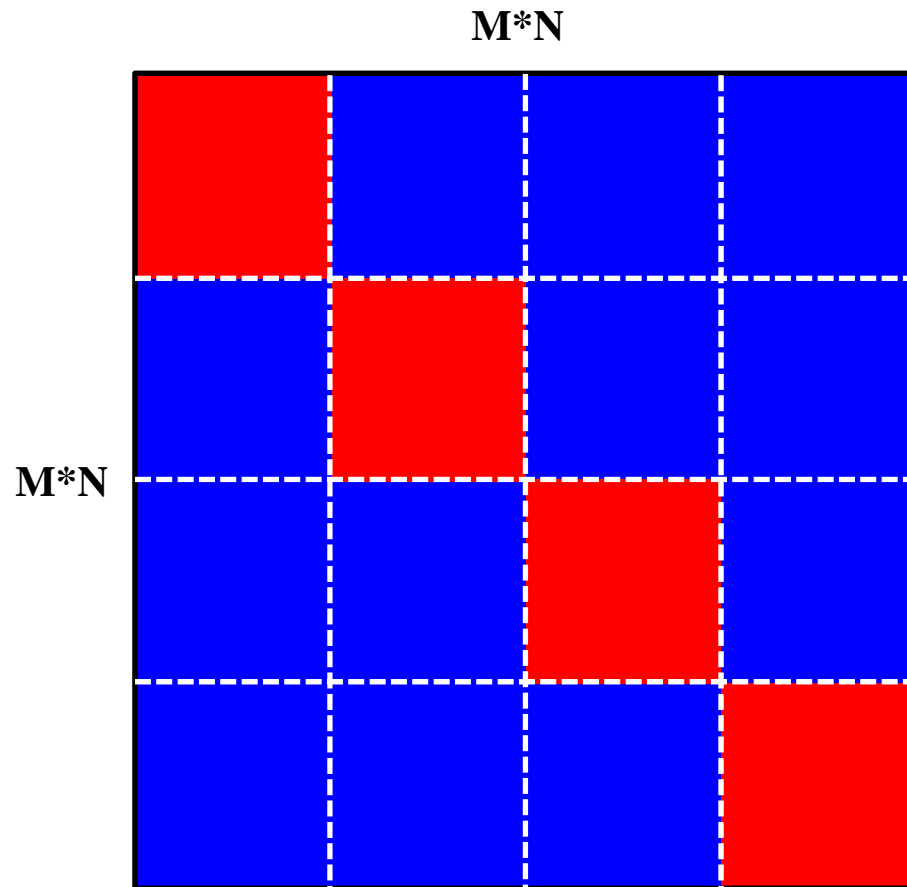
Gradient Suffers from Cross-talk

## Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework

$$\mathbf{H}_a(\mathbf{r}, \mathbf{r}') = \begin{bmatrix} \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) \partial c_{33}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) c_{55}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) \partial c_{11}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) \partial c_{11}(\mathbf{r}')} \\ \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{55}(\mathbf{r}) \partial c_{33}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{55}(\mathbf{r}) \partial c_{55}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{55}(\mathbf{r}) \partial c_{11}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{55}(\mathbf{r}) \partial c_{13}(\mathbf{r}')} \\ \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{33}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{55}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{11}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{13}(\mathbf{r}')} \\ \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{33}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{55}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{11}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{13}(\mathbf{r}')} \end{bmatrix}$$

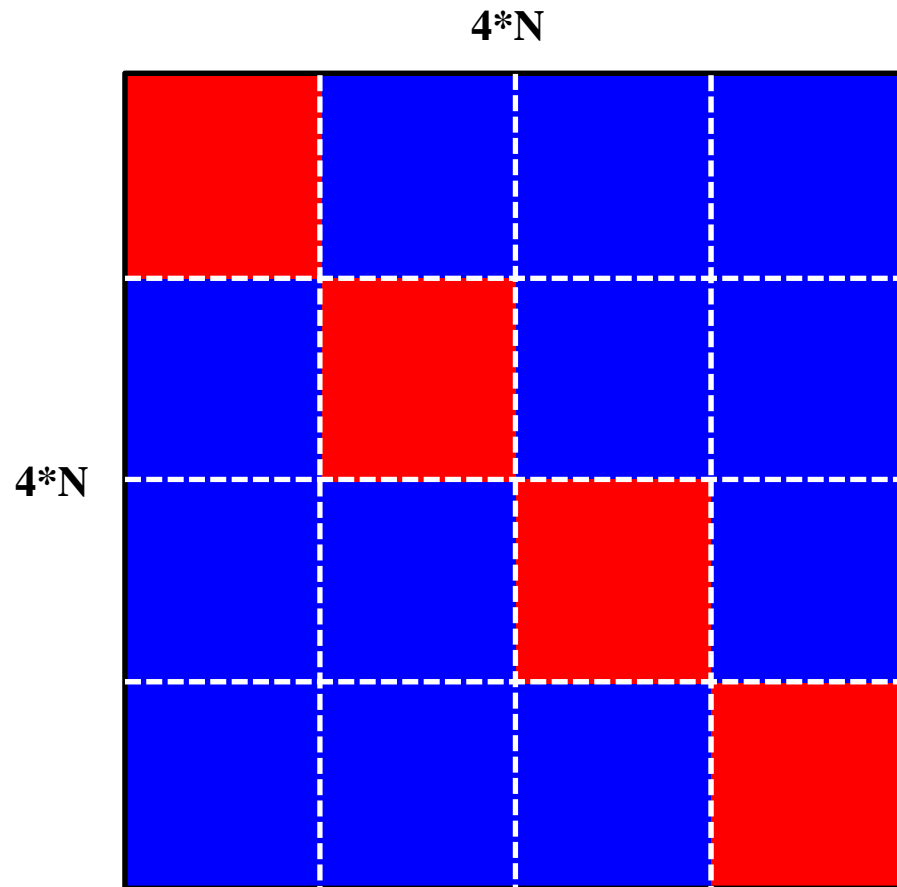
Multi-parameter Approximate Hessian Suppresses Cross-talk

# Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework



Schematic Diagram of the Multi-parameter Hessian

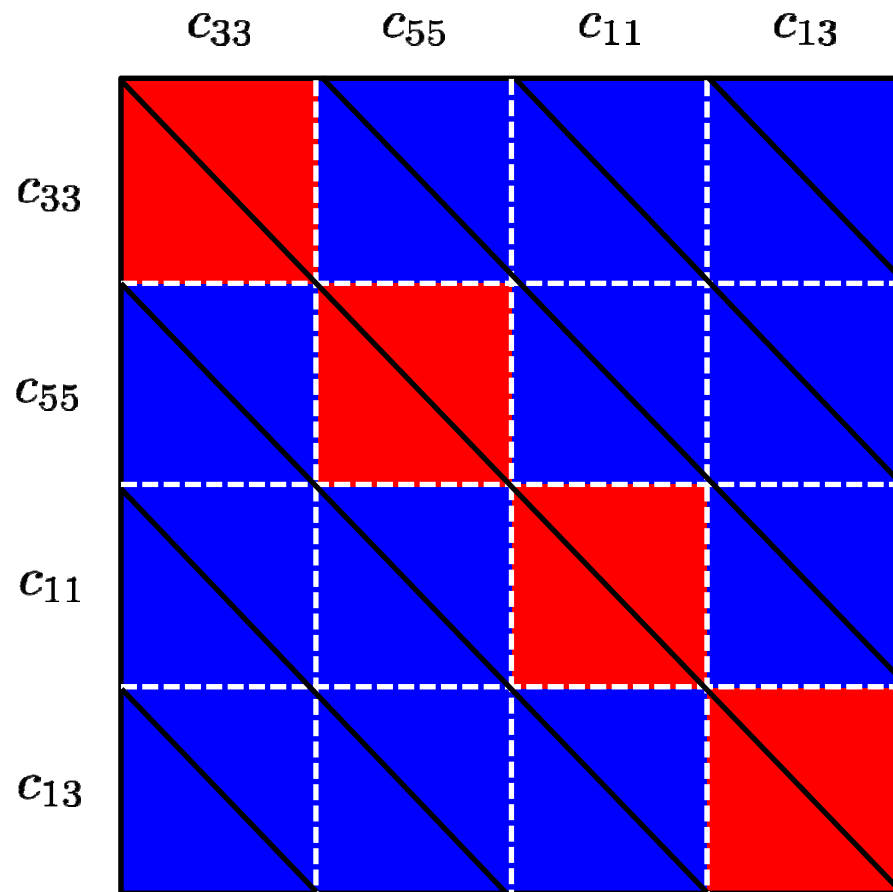
# Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework



Schematic Diagram of the Multi-parameter Hessian



# Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework



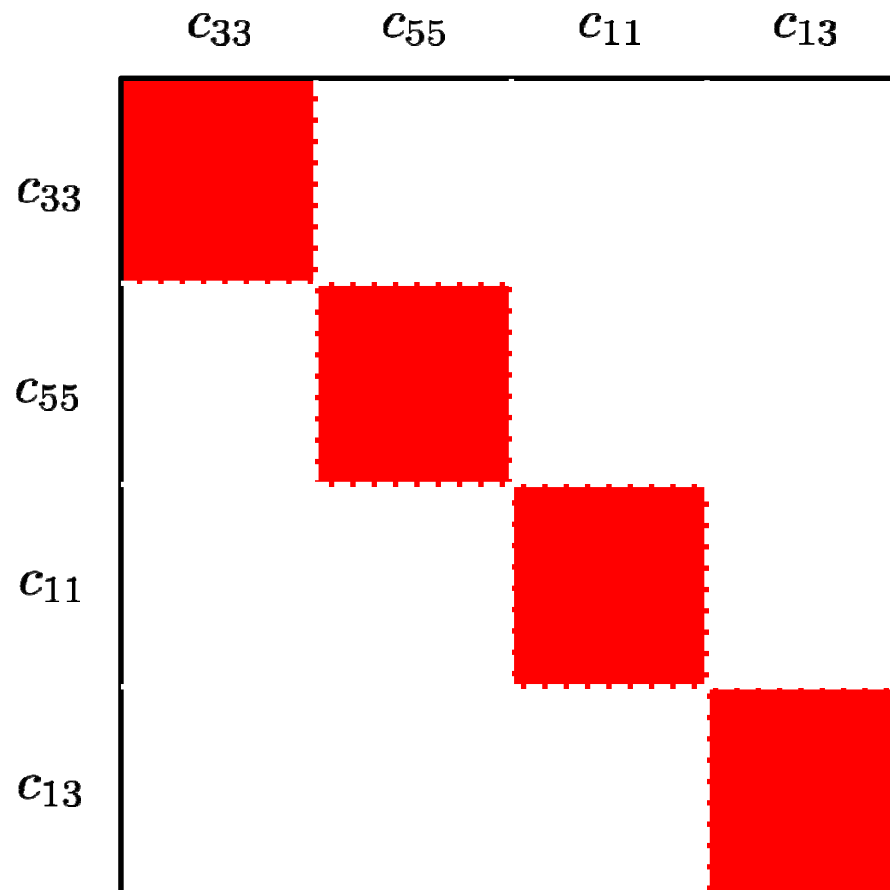
Schematic Diagram of the Multi-parameter Hessian

# Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework

$$\bar{\mathbf{H}}_a(\mathbf{r}, \mathbf{r}') = \begin{bmatrix} \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) \partial c_{33}(\mathbf{r}')} & & & \\ & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{44}(\mathbf{r}) \partial c_{44}(\mathbf{r}')} & & \\ & & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{11}(\mathbf{r}')} & \\ & & & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{13}(\mathbf{r}')} \end{bmatrix}$$

The Diagonal Blocks

# Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework



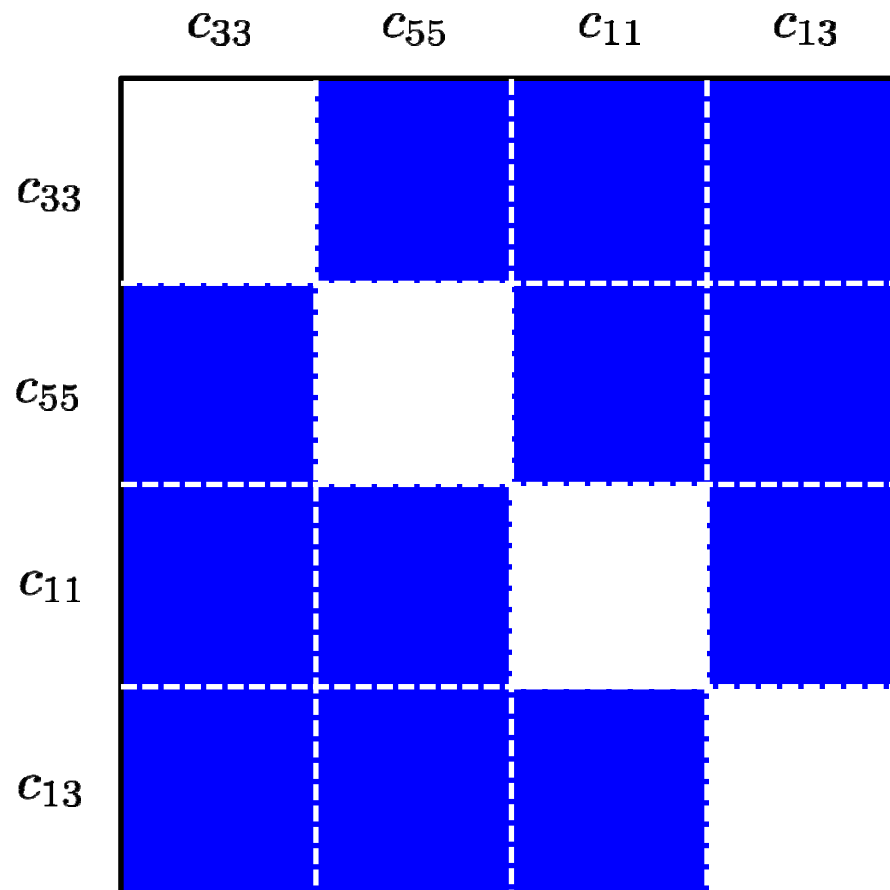
Schematic Diagram of the Diagonal Blocks

## Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework

$$\tilde{\mathbf{H}}_a(\mathbf{r}, \mathbf{r}') = \begin{bmatrix} \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) \partial c_{55}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) \partial c_{11}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) \partial c_{13}(\mathbf{r}')} \\ \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{55}(\mathbf{r}) \partial c_{33}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{55}(\mathbf{r}) \partial c_{11}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{55}(\mathbf{r}) \partial c_{13}(\mathbf{r}')} \\ \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{33}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{55}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{13}(\mathbf{r}')} \\ \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{33}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{55}(\mathbf{r}')} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{11}(\mathbf{r}')} \end{bmatrix}$$

Off-diagonal Blocks of the Multi-parameter Hessian Control Cross-talk

# Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework



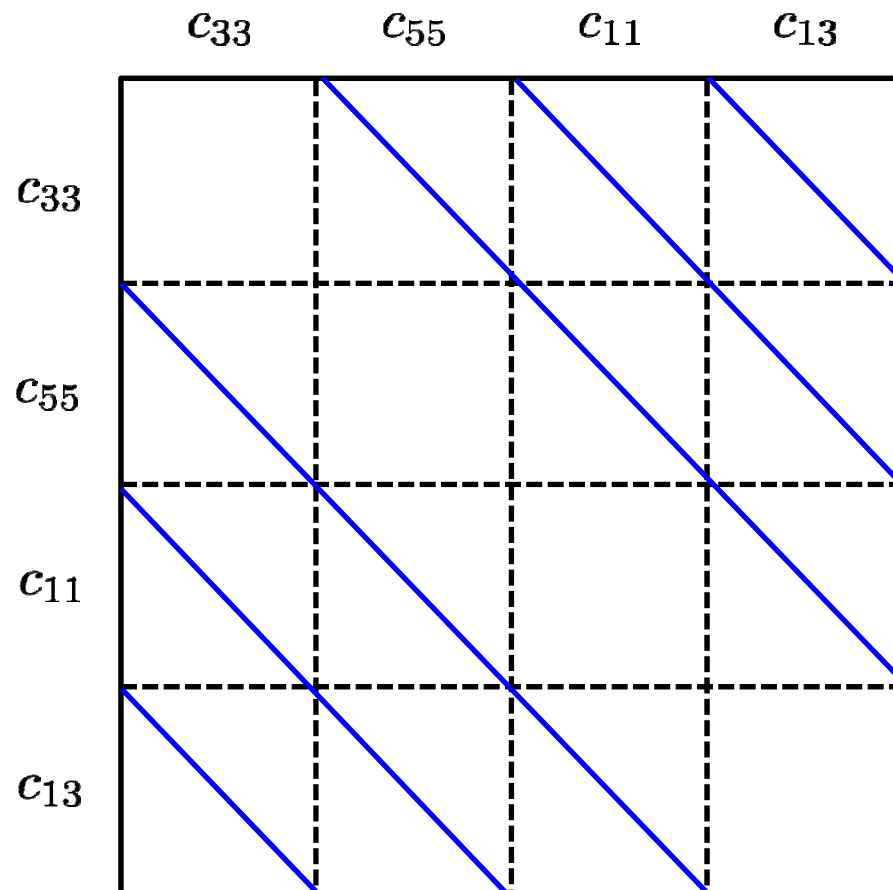
Schematic Diagram of the Off-diagonal Blocks

## Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework

$$\hat{\mathbf{H}}_a(\mathbf{r}) = \begin{bmatrix} \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) \partial c_{55}(\mathbf{r})} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) \partial c_{11}(\mathbf{r})} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{33}(\mathbf{r}) \partial c_{13}(\mathbf{r})} \\ \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{55}(\mathbf{r}) \partial c_{33}(\mathbf{r})} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{55}(\mathbf{r}) \partial c_{11}(\mathbf{r})} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{55}(\mathbf{r}) \partial c_{13}(\mathbf{r})} \\ \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{33}(\mathbf{r})} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{55}(\mathbf{r})} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{11}(\mathbf{r}) \partial c_{13}(\mathbf{r})} \\ \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{33}(\mathbf{r})} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{55}(\mathbf{r})} & \frac{\partial^2 u(\mathbf{r}_g, \mathbf{r}_s, \omega)}{\partial c_{13}(\mathbf{r}) \partial c_{11}(\mathbf{r})} \end{bmatrix}$$

The Parameter-type Approximation (Innanen, 2014)

# Multi-parameter Update and Multi-parameter Hessian within Gauss-Newton Framework

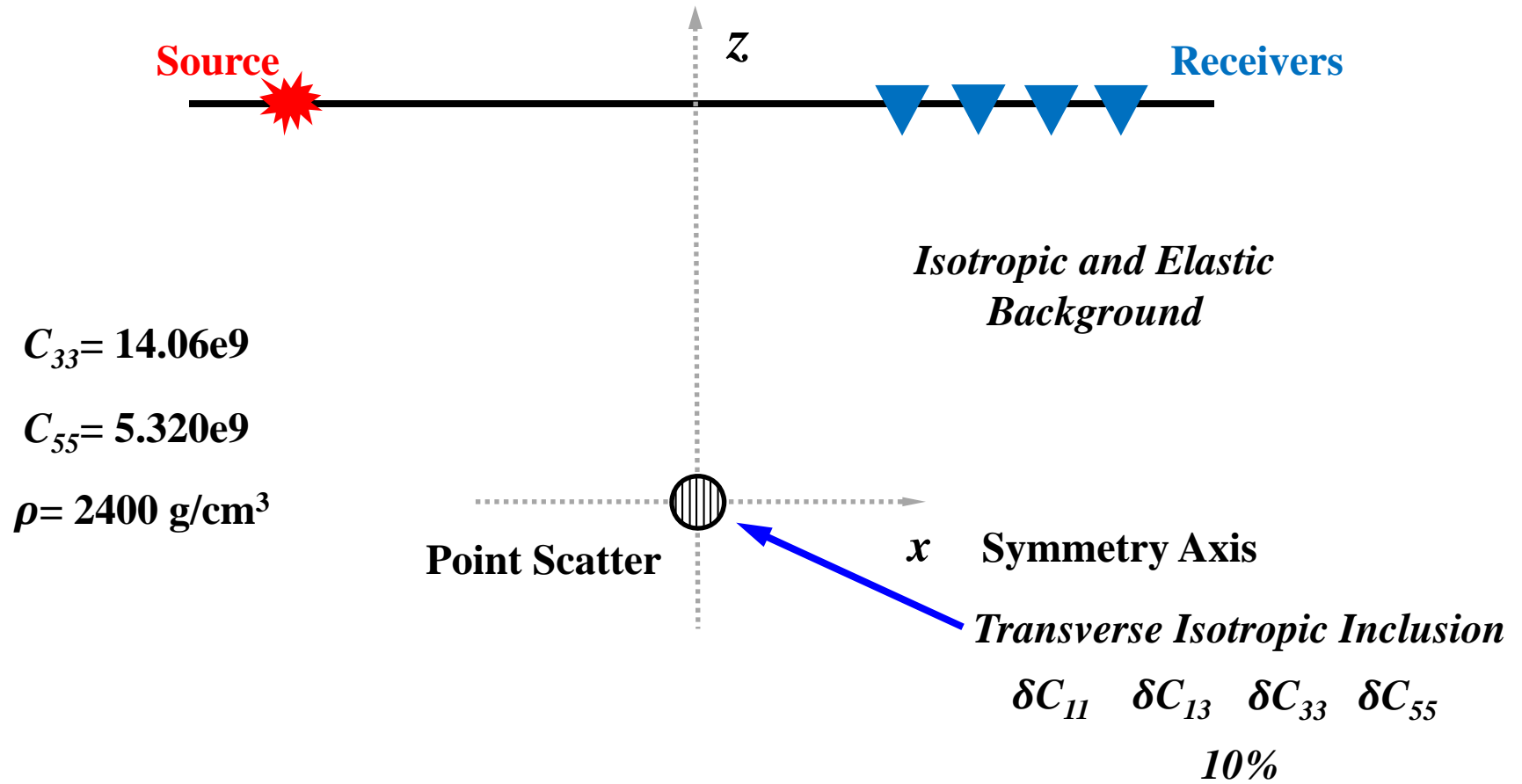


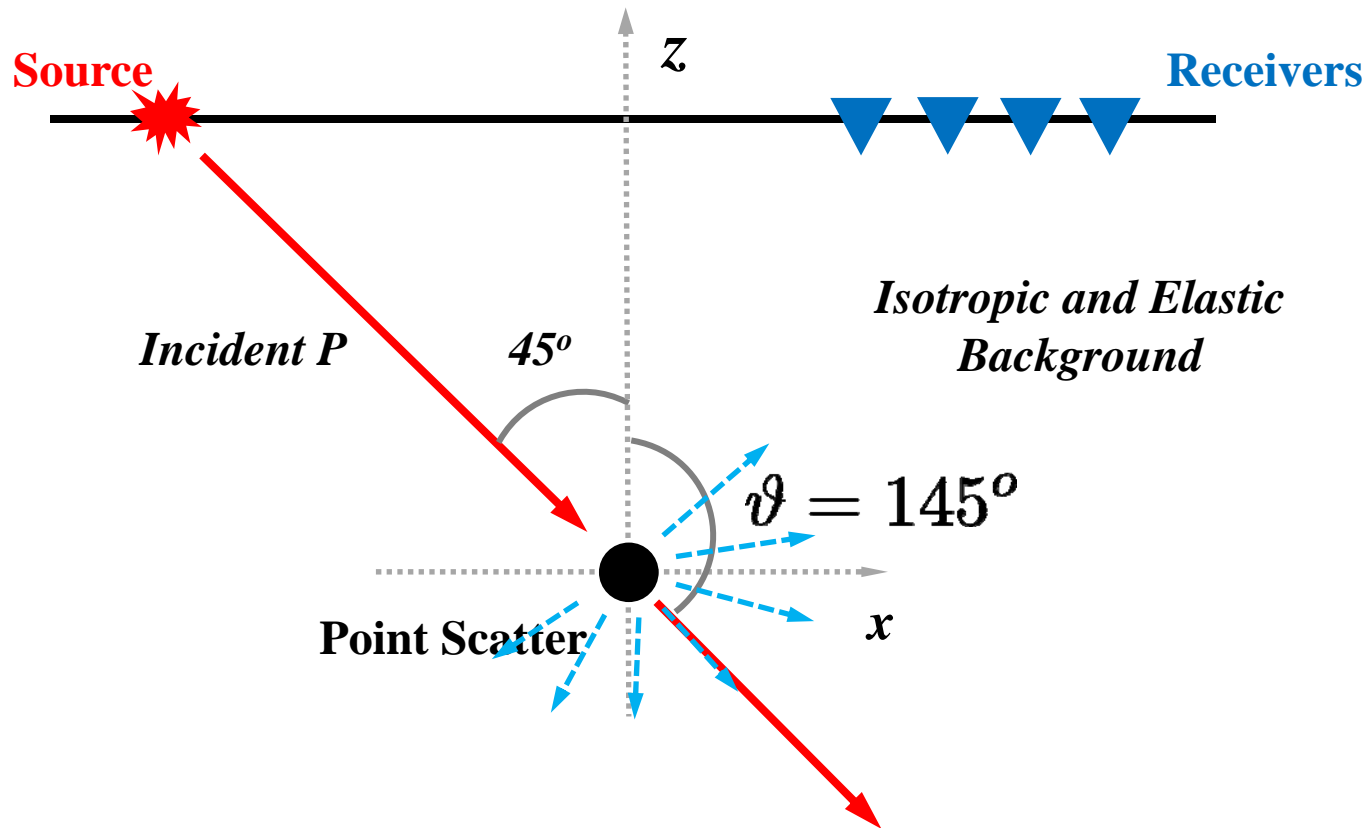
Schematic Diagram of the Parameter-type Approximation

# Numerical Experiments



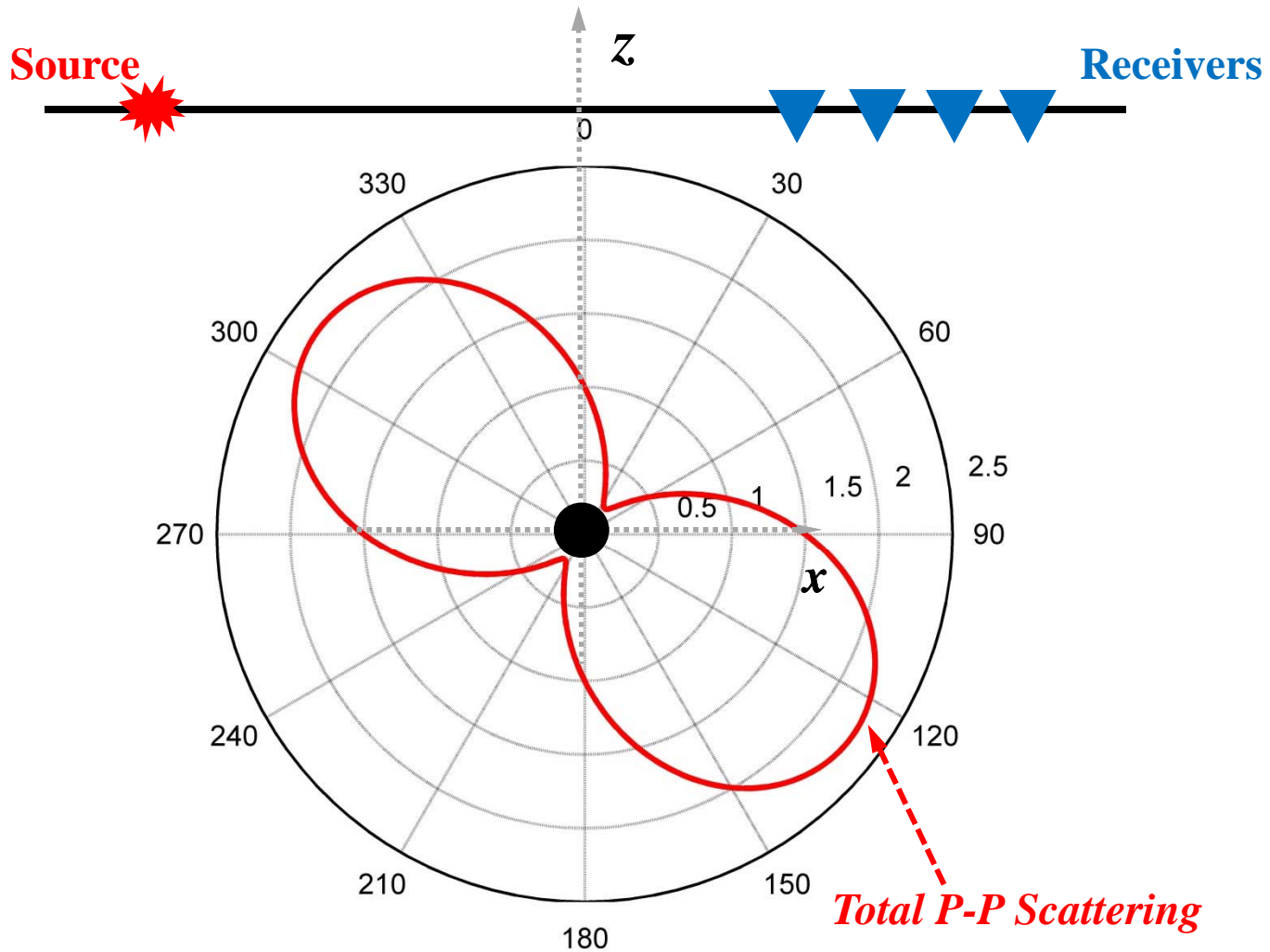
# 1. Inversion Sensitivity Analysis: Analytic Results vs. Numerical Modelling Results



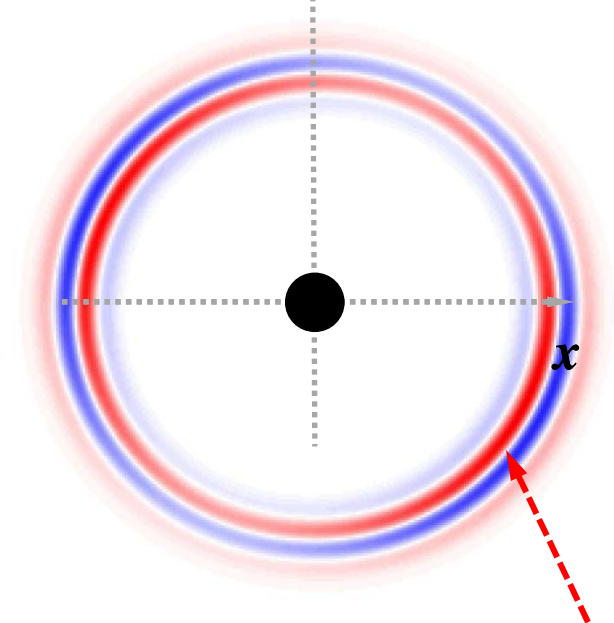
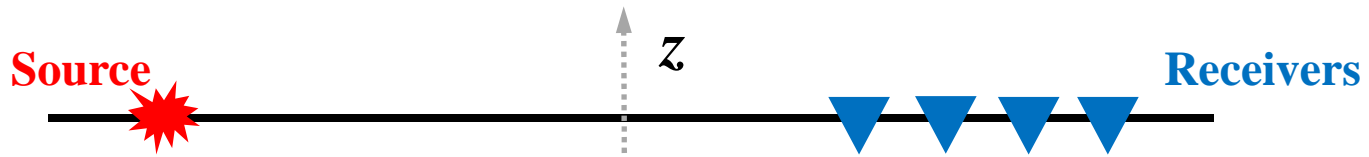


*Incident P Wave*  $\vartheta = 145^\circ, \varphi = 0^\circ$

$$\frac{\partial u}{\partial m}, m \in (c_{33}, c_{55}, c_{11}, c_{13})$$

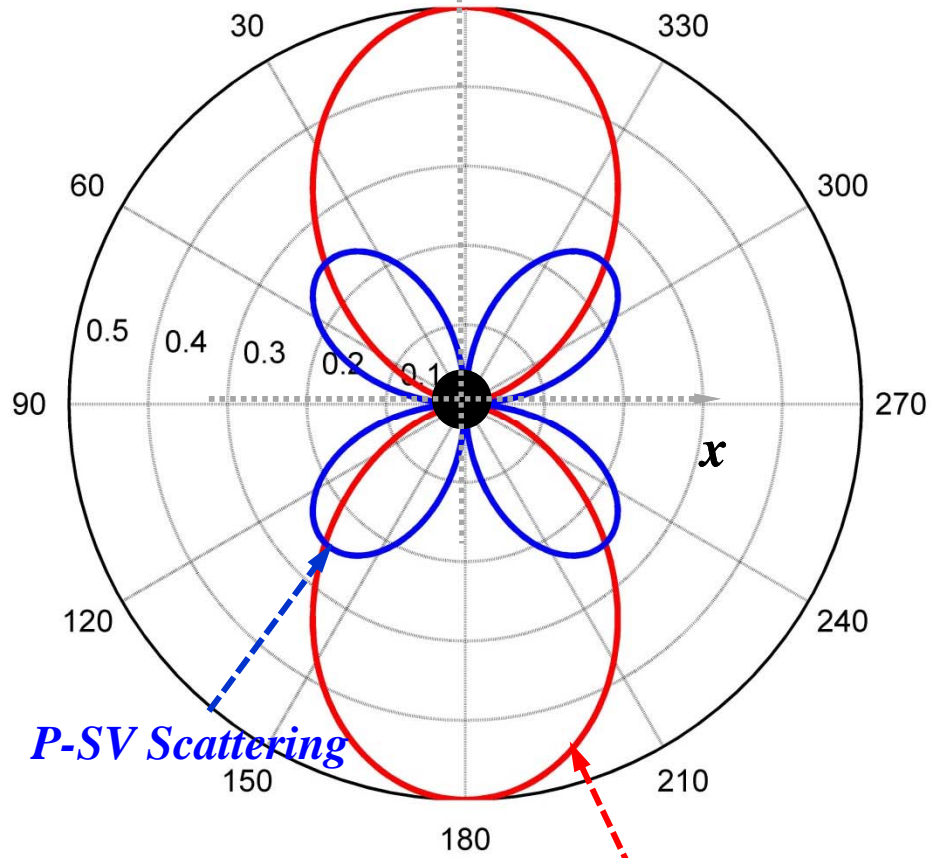
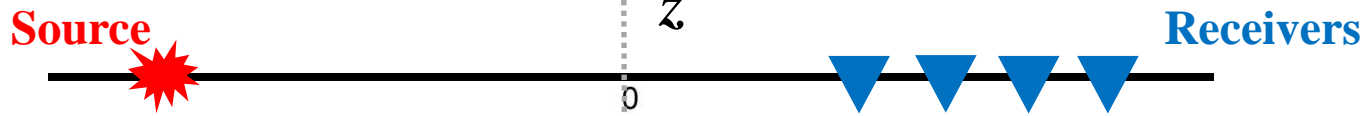


$$\frac{\partial u}{\partial m}, m \in (c_{33}, c_{55}, c_{11}, c_{13})$$



*Total P-P Scattering*

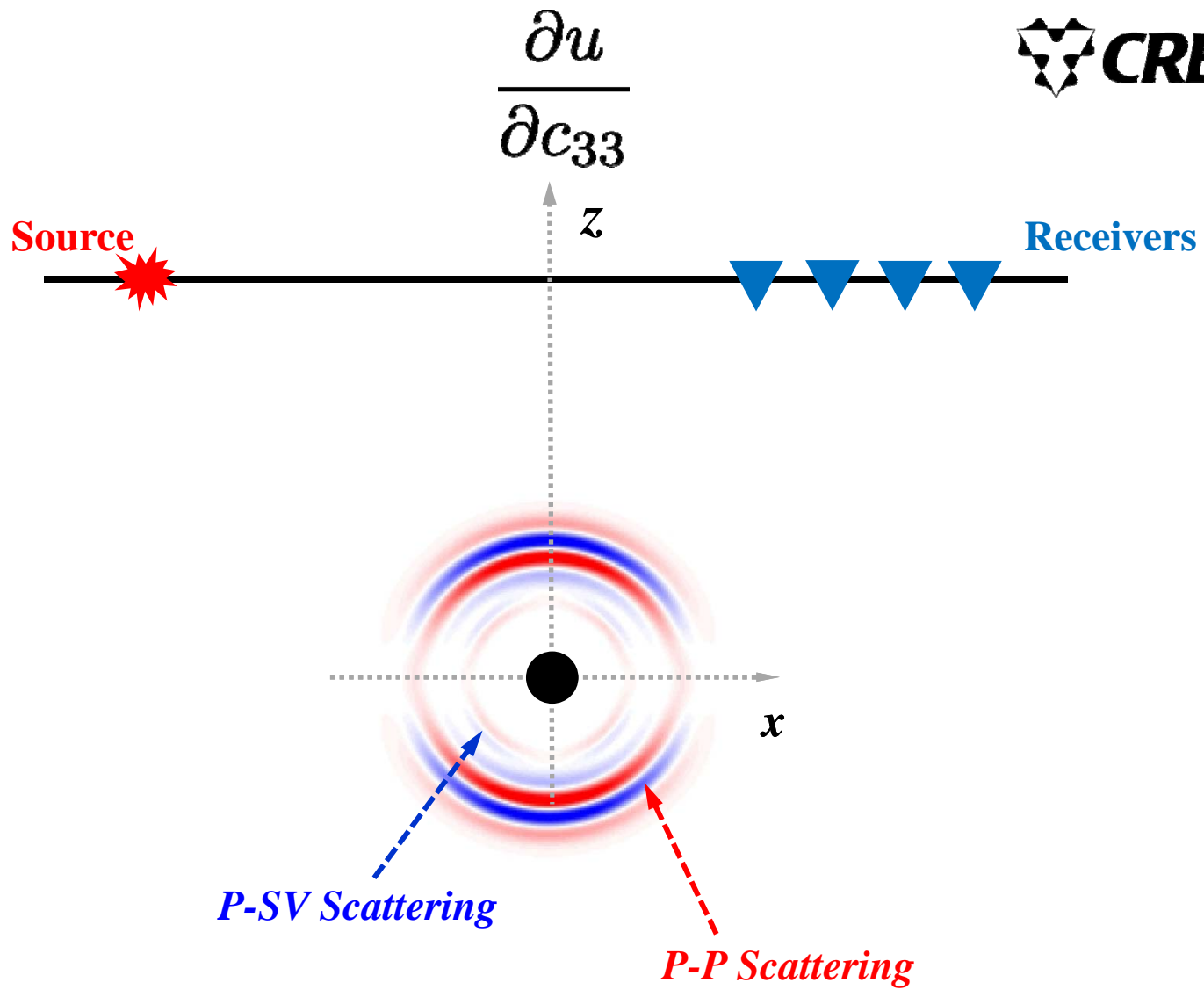
$$\frac{\partial u}{\partial c_{33}}$$



*P-SV Scattering*

*P-P Scattering*





$$\frac{\partial u}{\partial c_{55}}$$

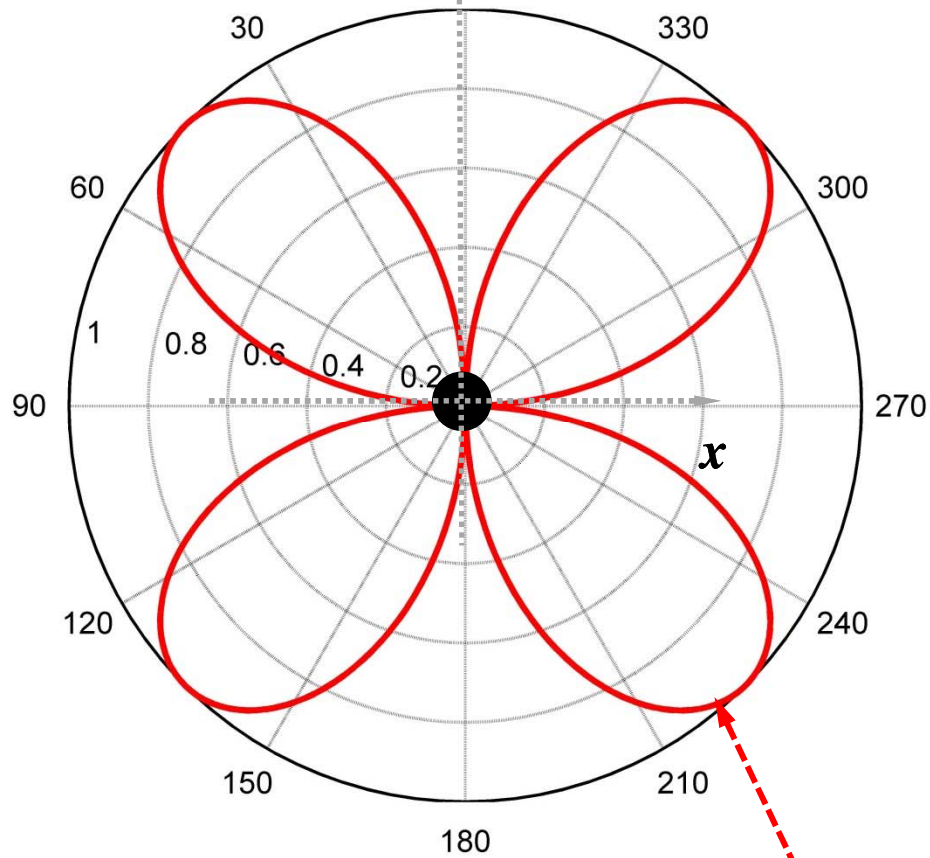


Source



$z$

Receivers

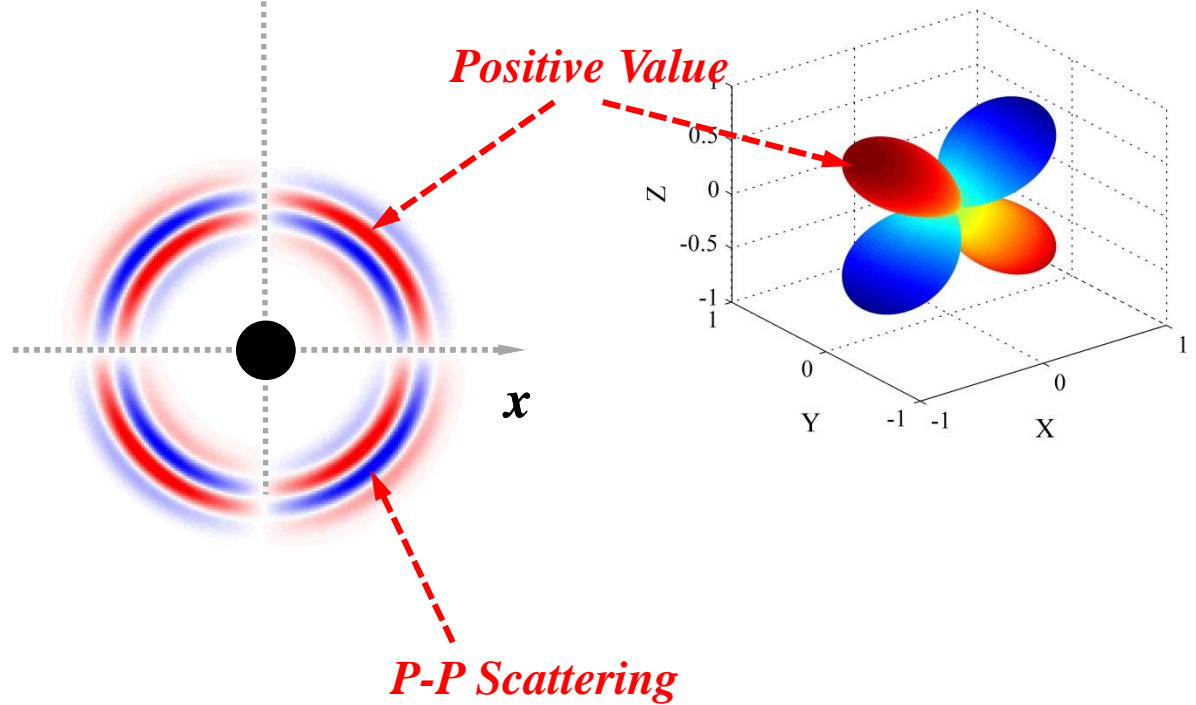
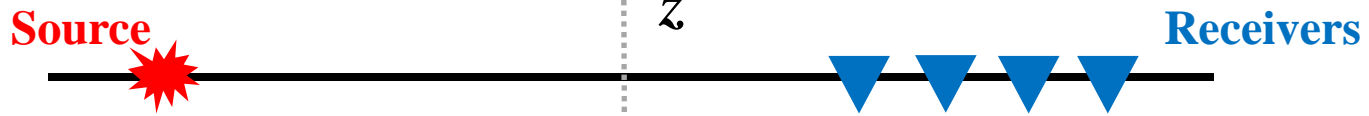


*P-P Scattering*

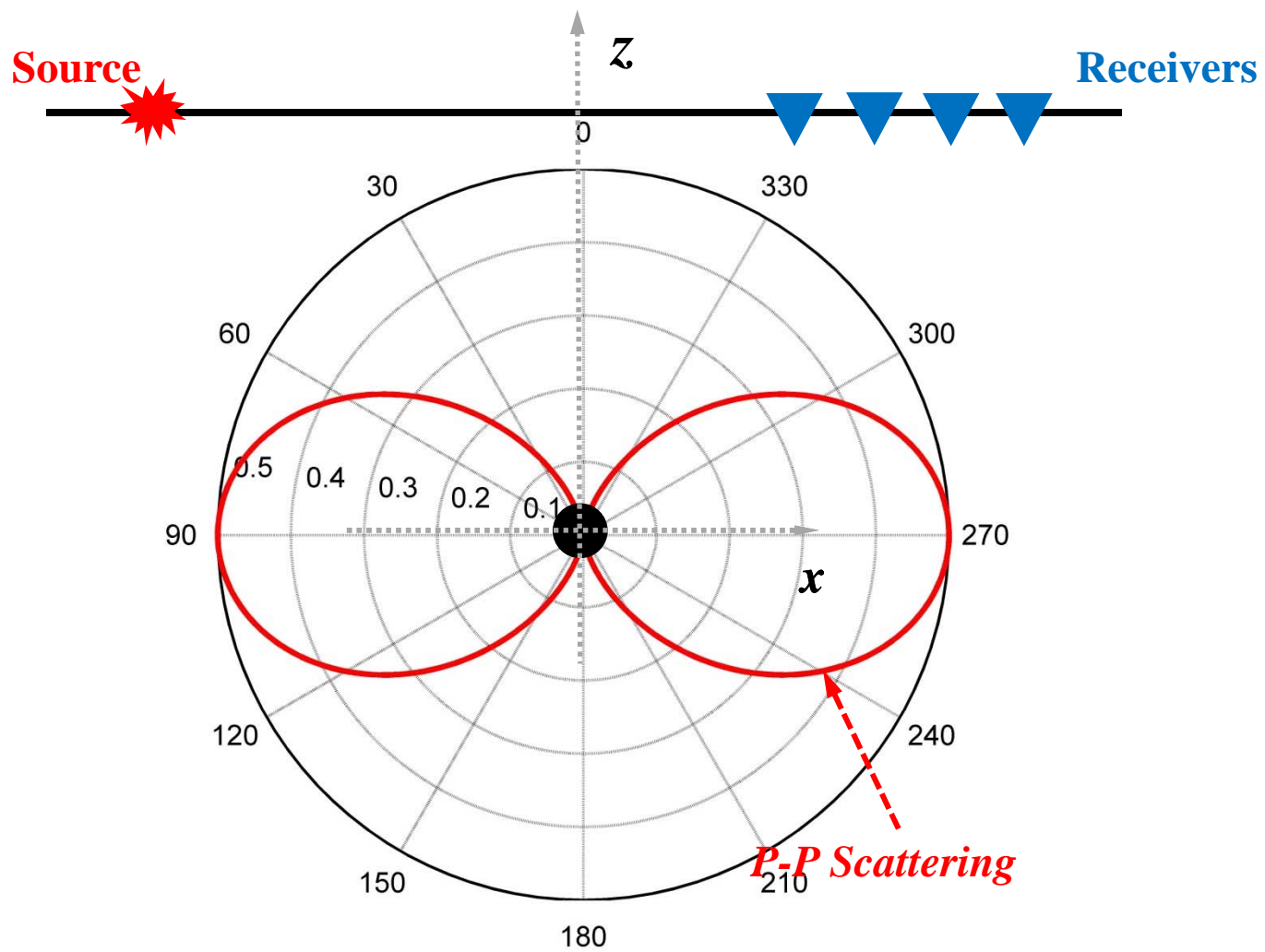


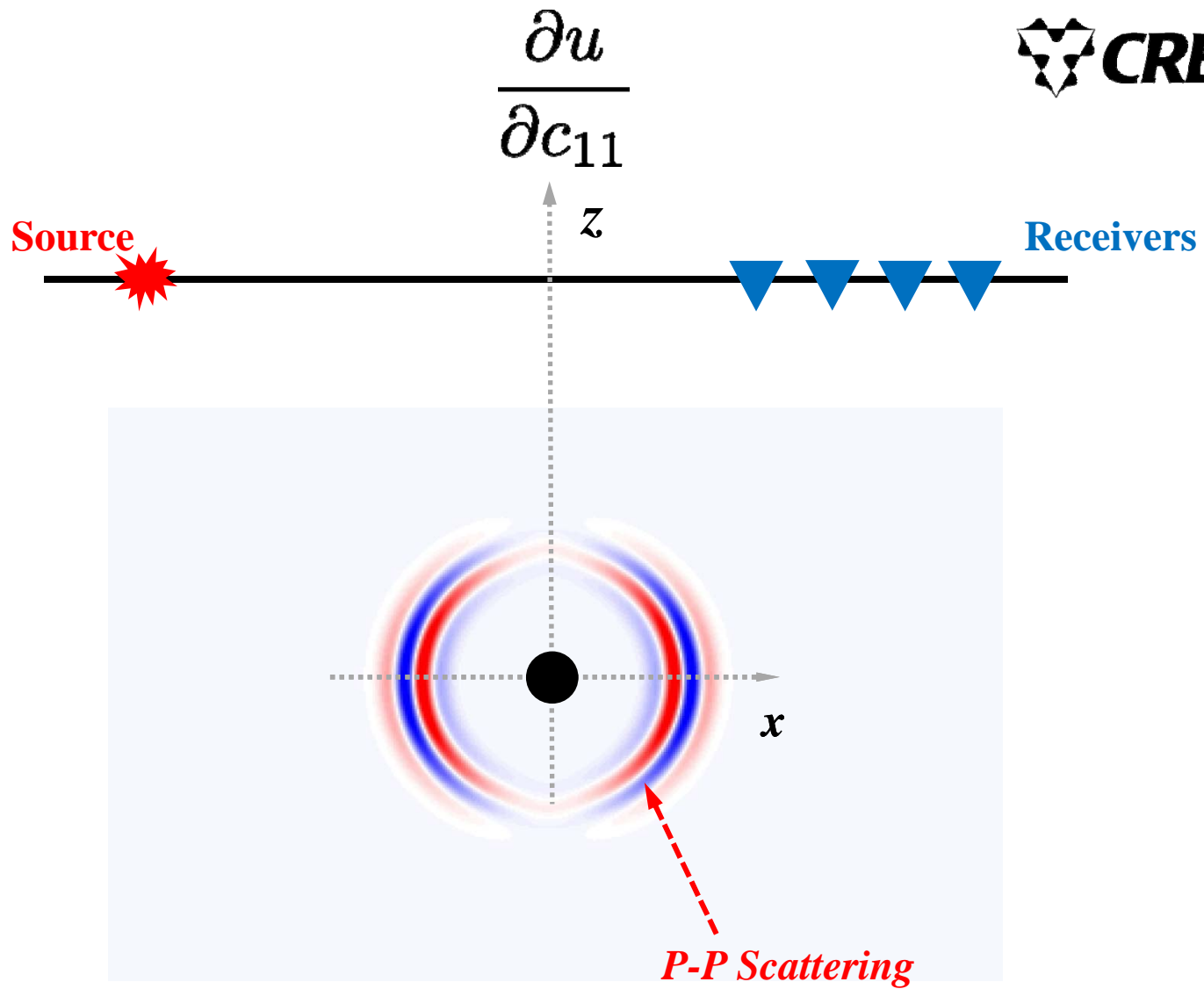


$$\frac{\partial u}{\partial c_{55}}$$

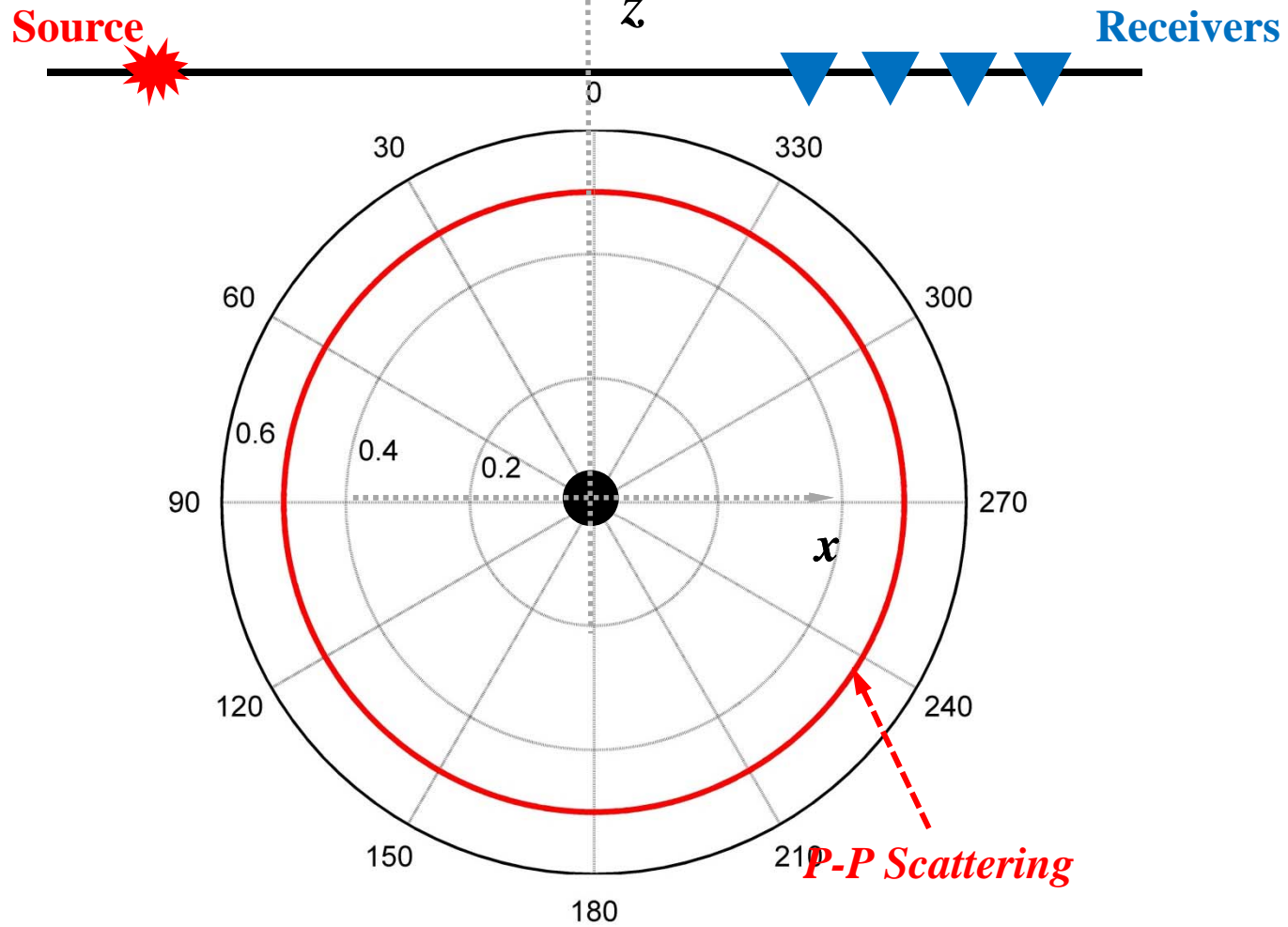


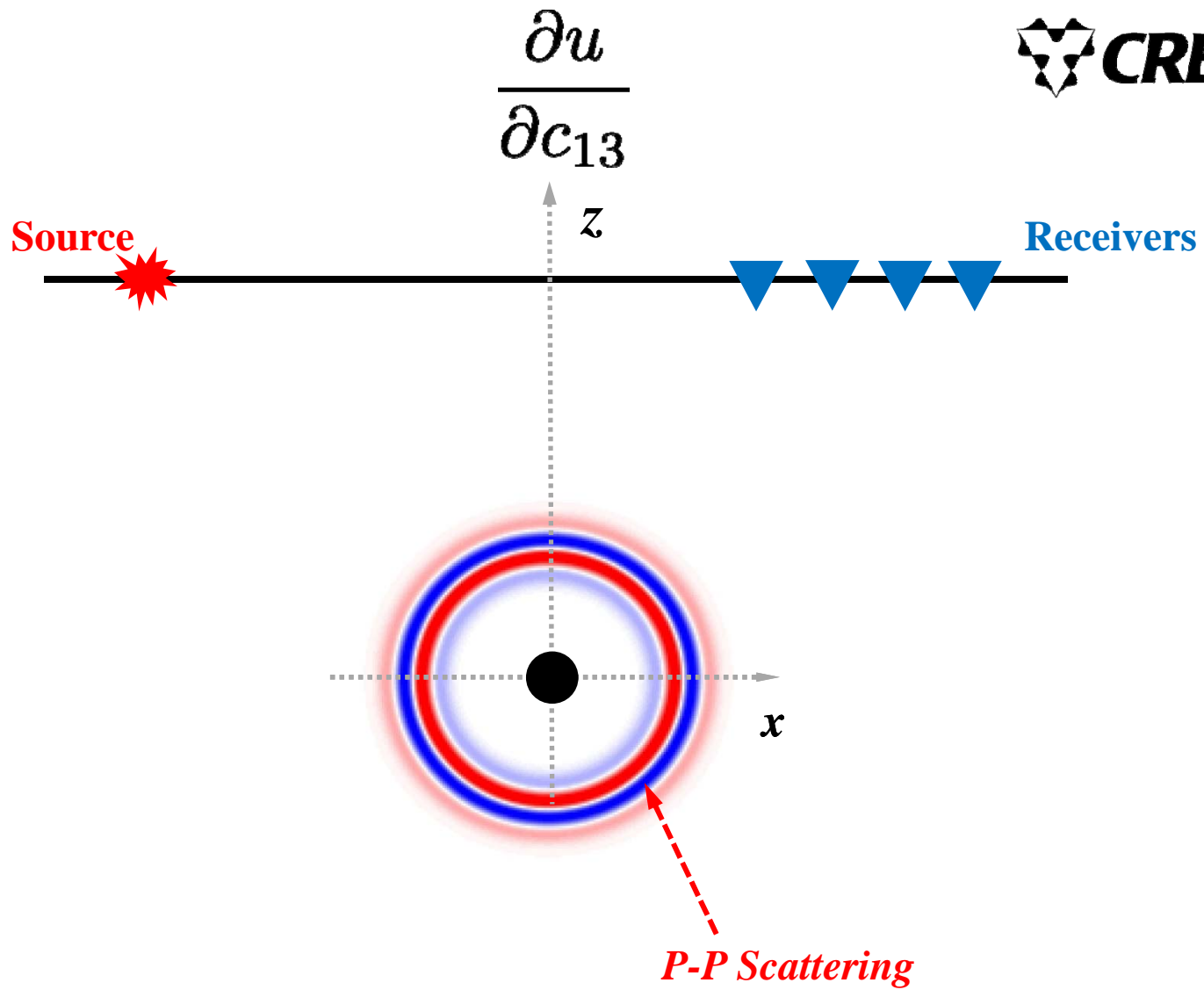
$$\frac{\partial u}{\partial c_{11}}$$



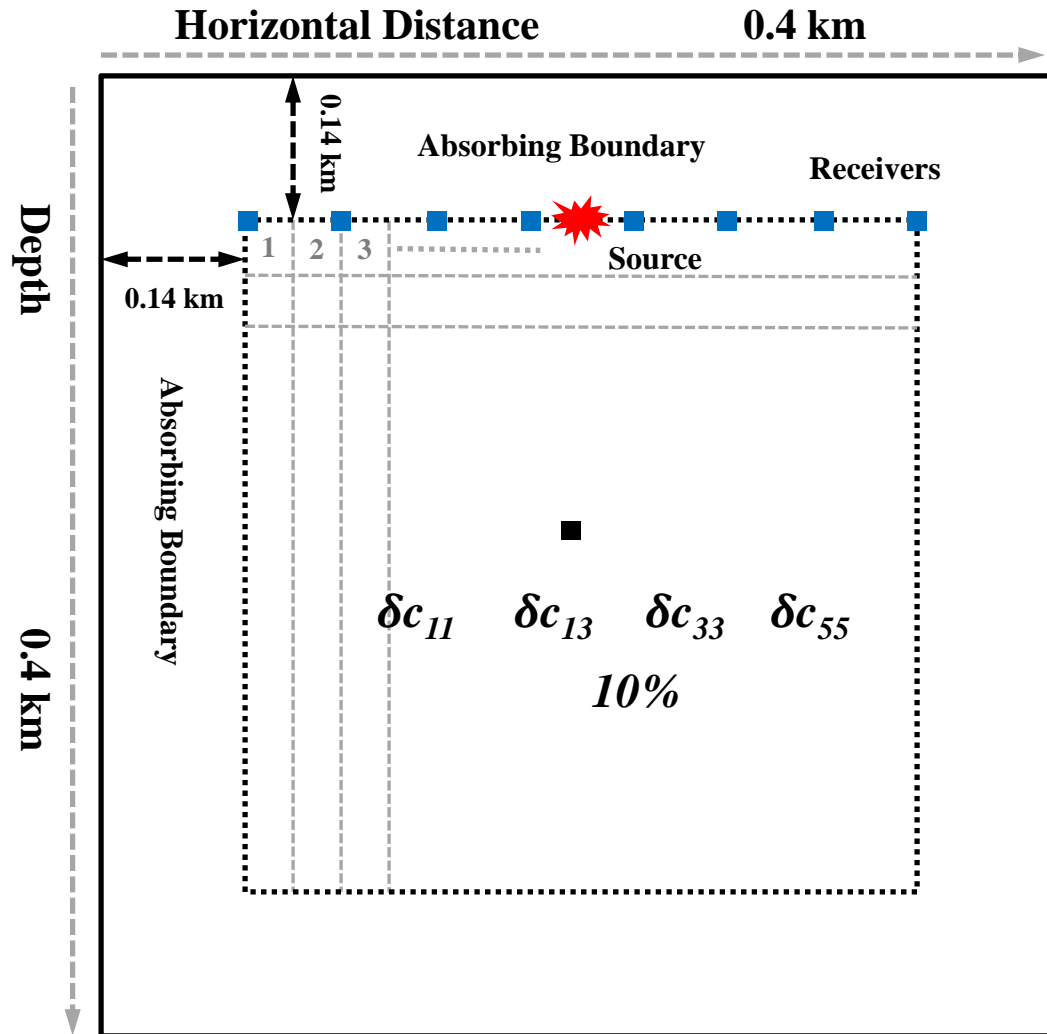


$$\frac{\partial u}{\partial c_{13}}$$





## 2. Elastic Constants Estimation Using a 2D HTI Model



Isotropic Background

$$c_{11} = 14.06 \text{ GPa}$$

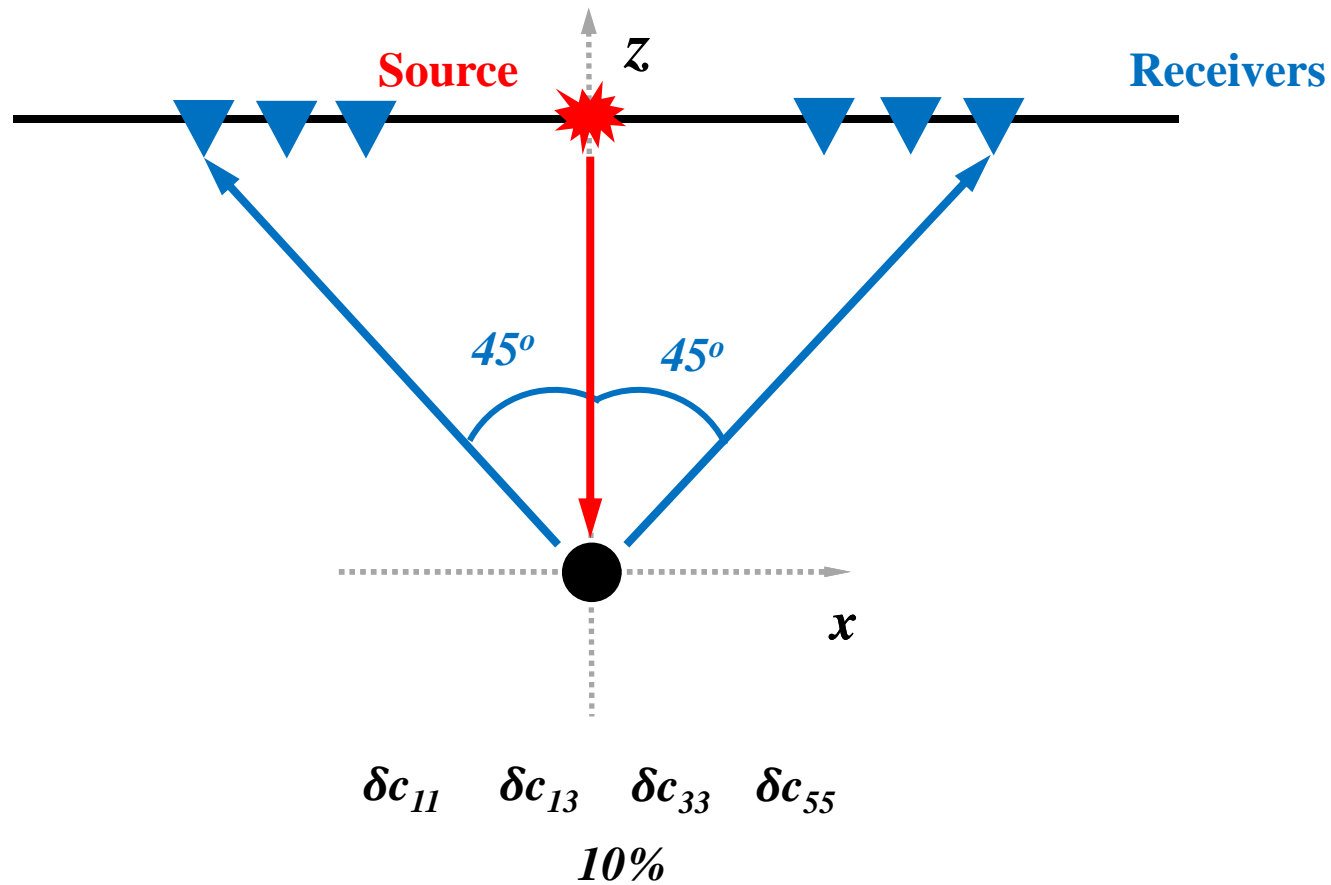
$$c_{55} = 6.320 \text{ GPa}$$

$$\rho = 2.4 \text{ kg/m}^3$$

$$v_p = 2420 \text{ m/s}$$

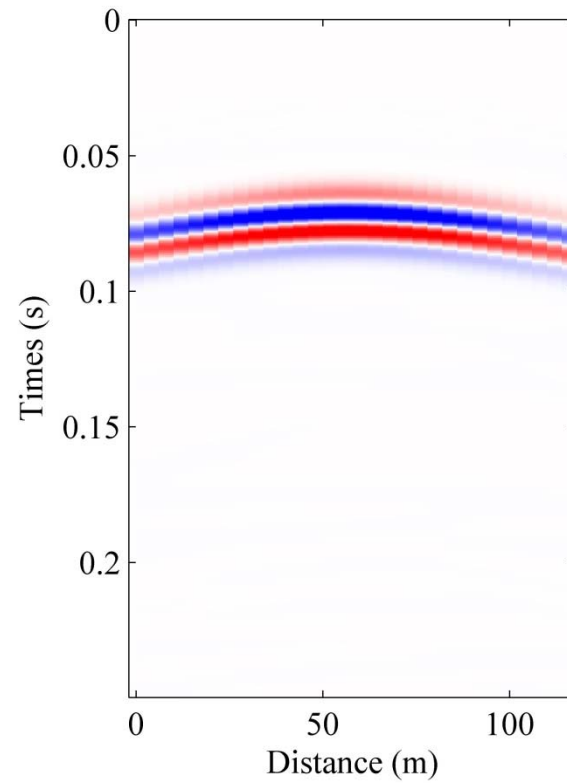
$$v_s = 1623 \text{ m/s}$$

$$\rho = 2.4 \text{ kg/m}^3$$

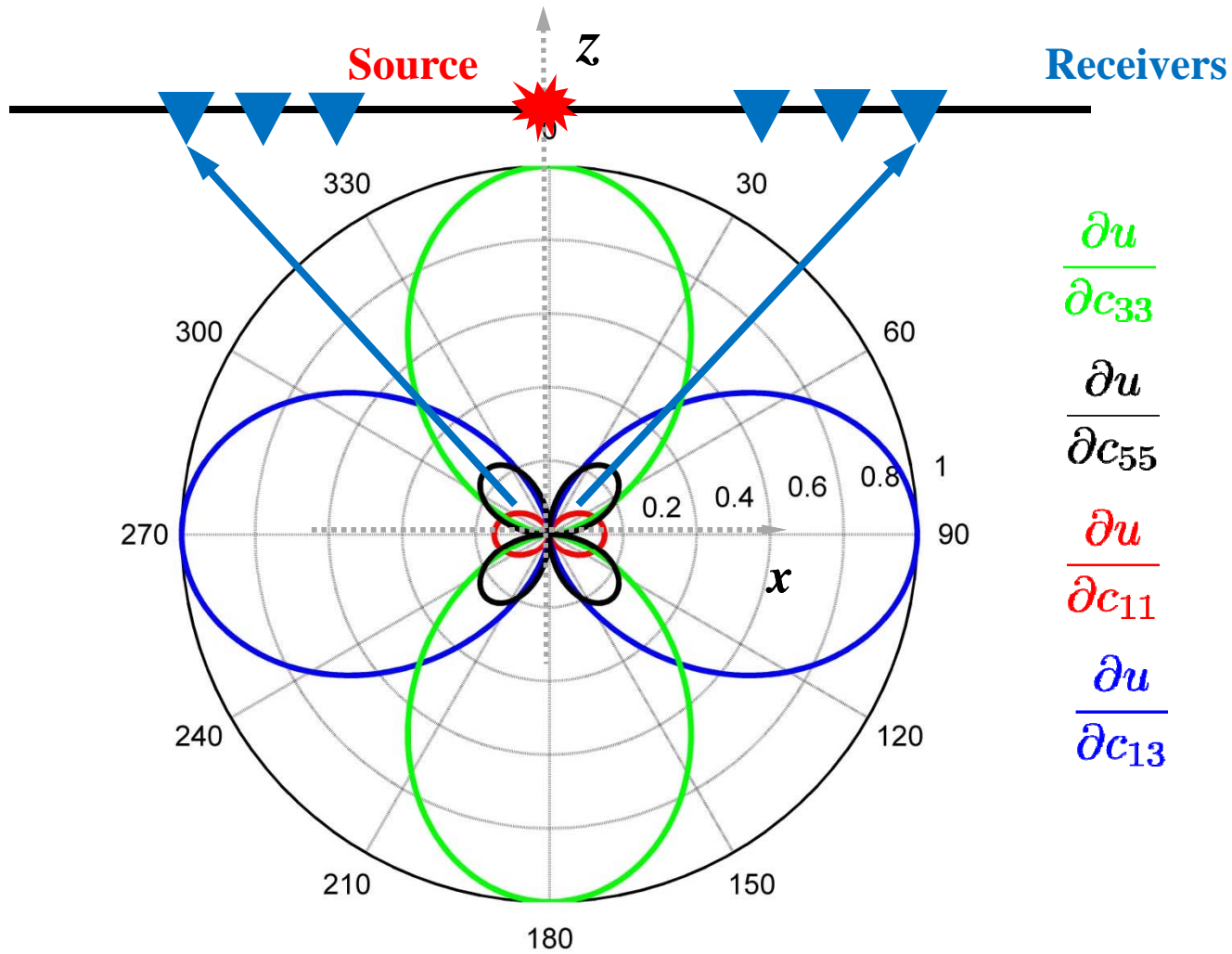


*Incident Wave*  $\vartheta = 180^\circ, \varphi = 0^\circ$

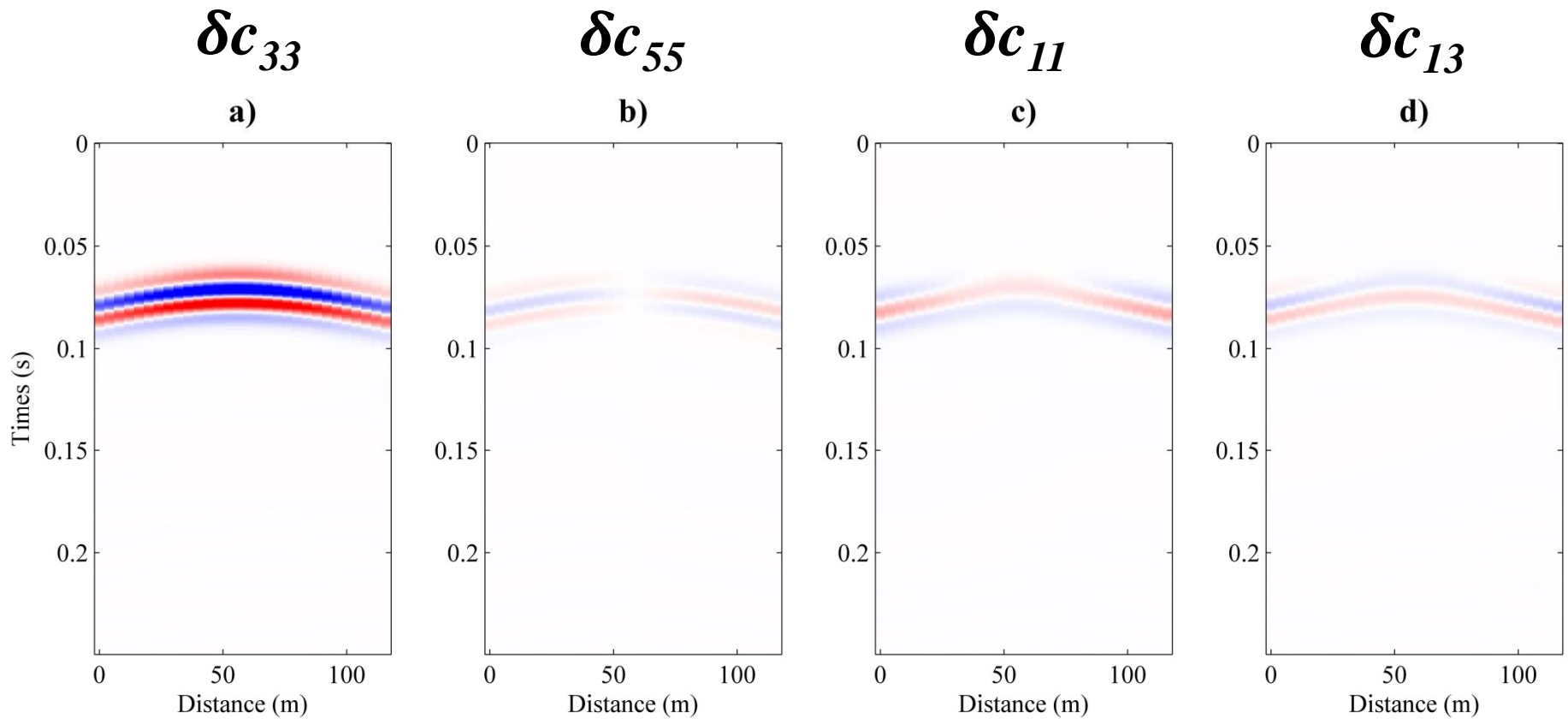




*Total data residuals*  $\delta c_{33}$   $\delta c_{55}$   $\delta c_{11}$   $\delta c_{13}$

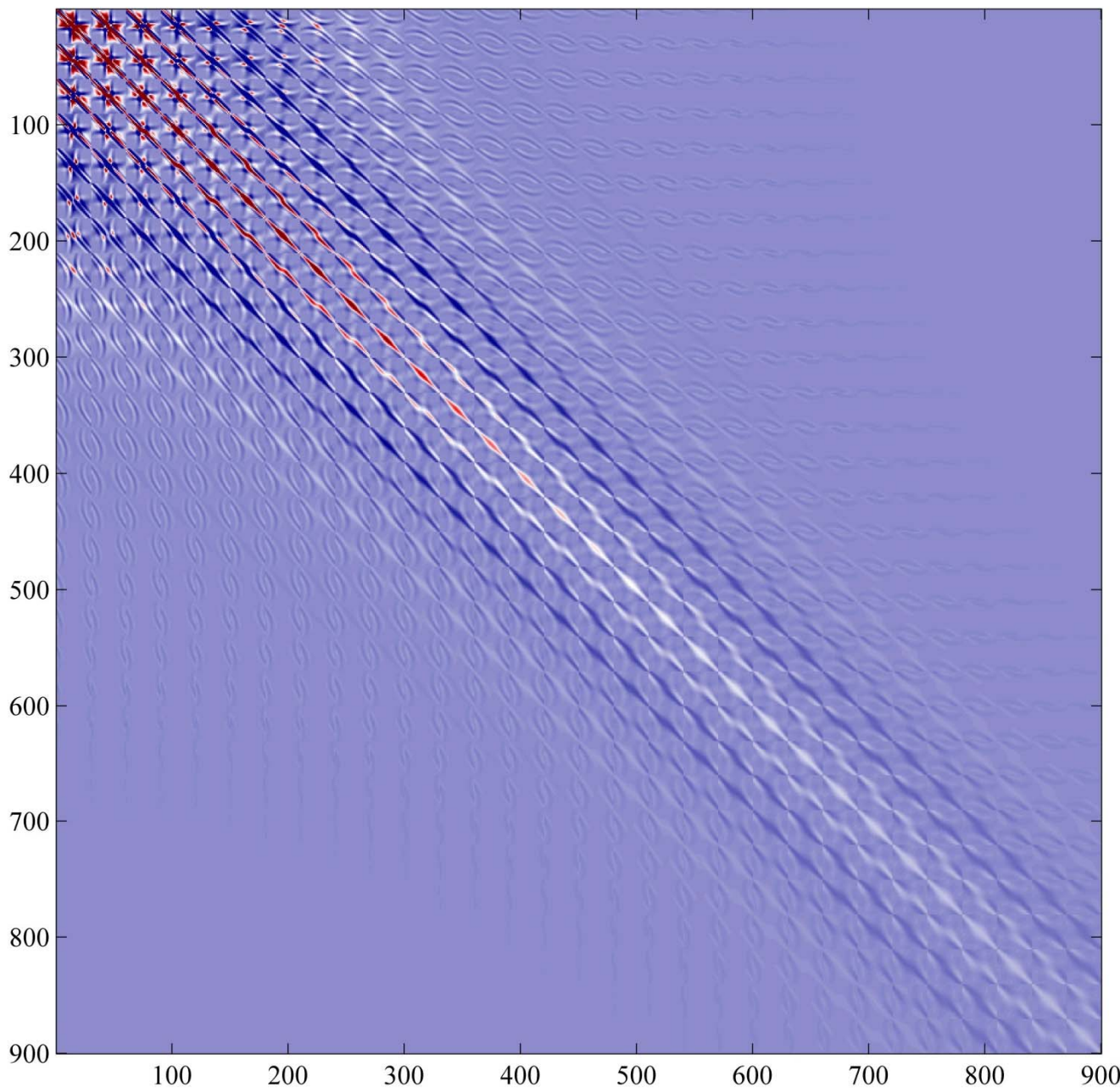


*P-P Scattering Patterns*

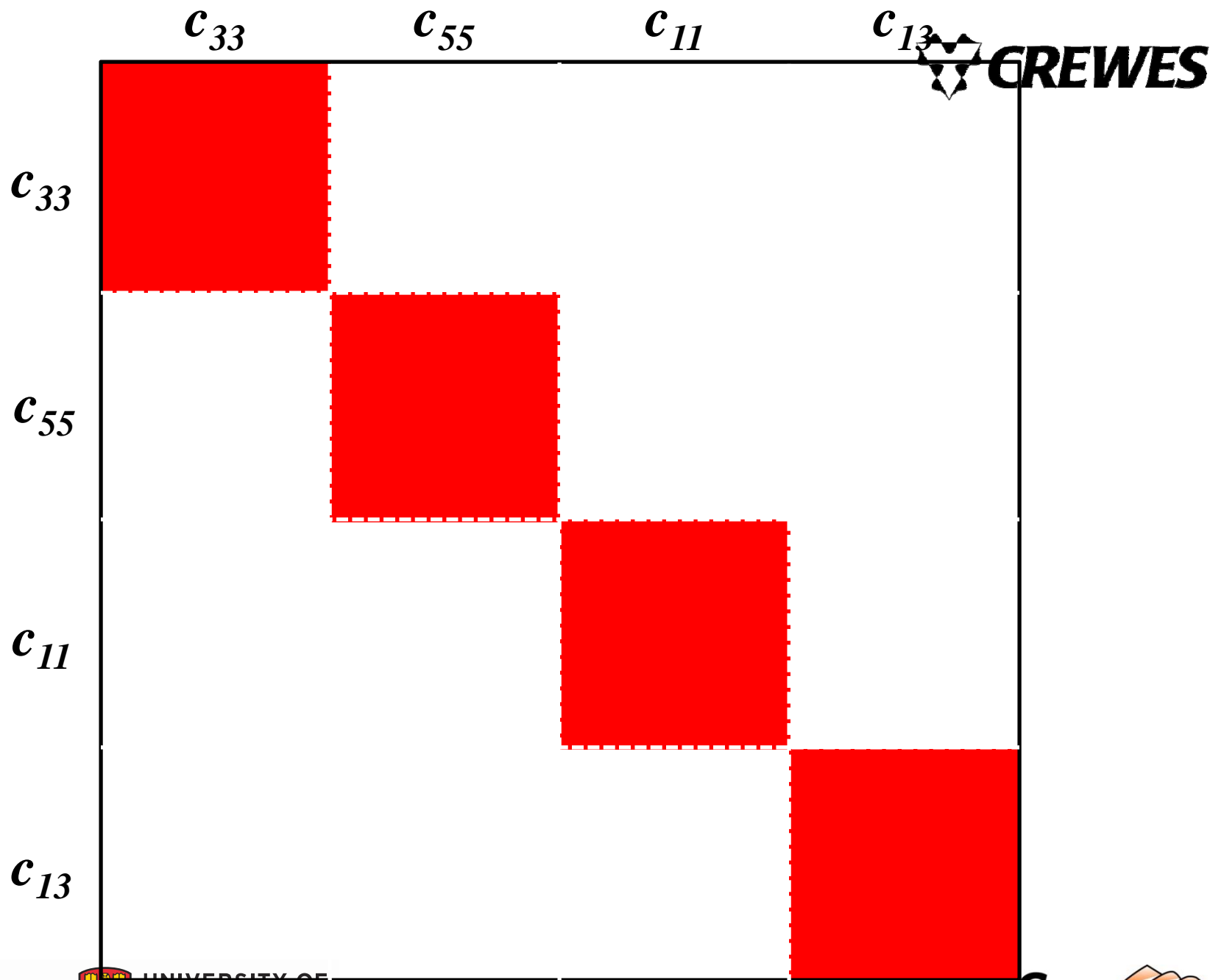


*Data residuals by different parameters*

$$\frac{\partial^2 u}{\partial v_p^2}$$

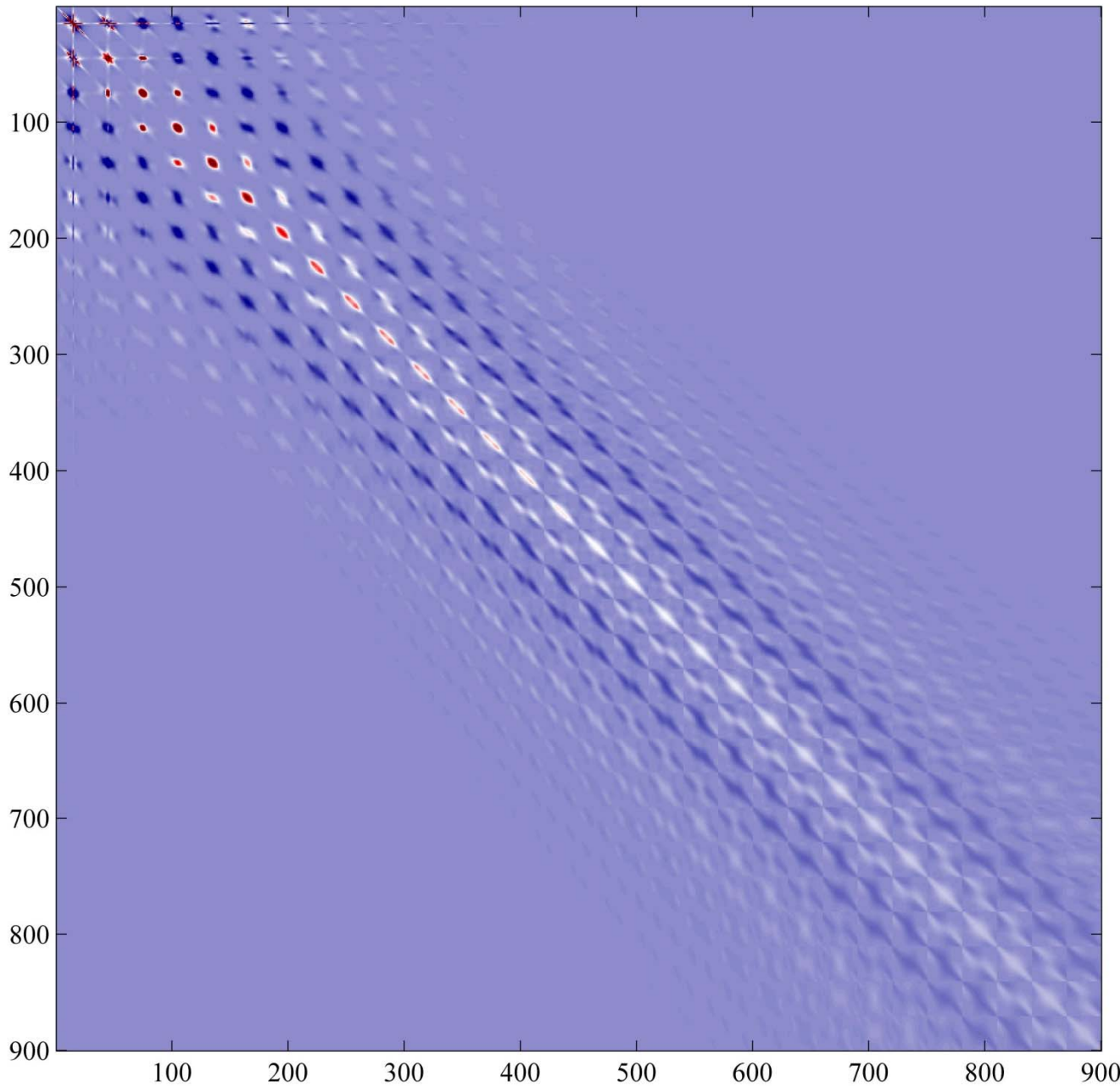


	$c_{33}$	$c_{55}$	$c_{11}$	$c_{13}$
$c_{33}$	$\frac{\partial^2 u}{\partial c_{33}^2}$	$\frac{\partial^2 u}{\partial c_{33} \partial c_{55}}$	$\frac{\partial^2 u}{\partial c_{33} \partial c_{11}}$	$\frac{\partial^2 u}{\partial c_{33} \partial c_{13}}$
$c_{55}$	$\frac{\partial^2 u}{\partial c_{33} \partial c_{55}}$	$\frac{\partial^2 u}{\partial c_{55}^2}$	$\frac{\partial^2 u}{\partial c_{55} \partial c_{11}}$	$\frac{\partial^2 u}{\partial c_{55} \partial c_{13}}$
$c_{11}$	$\frac{\partial^2 u}{\partial c_{33} \partial c_{11}}$	$\frac{\partial^2 u}{\partial c_{55} \partial c_{11}}$	$\frac{\partial^2 u}{\partial c_{11}^2}$	$\frac{\partial^2 u}{\partial c_{11} \partial c_{13}}$
$c_{13}$	$\frac{\partial^2 u}{\partial c_{33} \partial c_{13}}$	$\frac{\partial^2 u}{\partial c_{55} \partial c_{13}}$	$\frac{\partial^2 u}{\partial c_{11} \partial c_{13}}$	$\frac{\partial^2 u}{\partial c_{13}^2}$



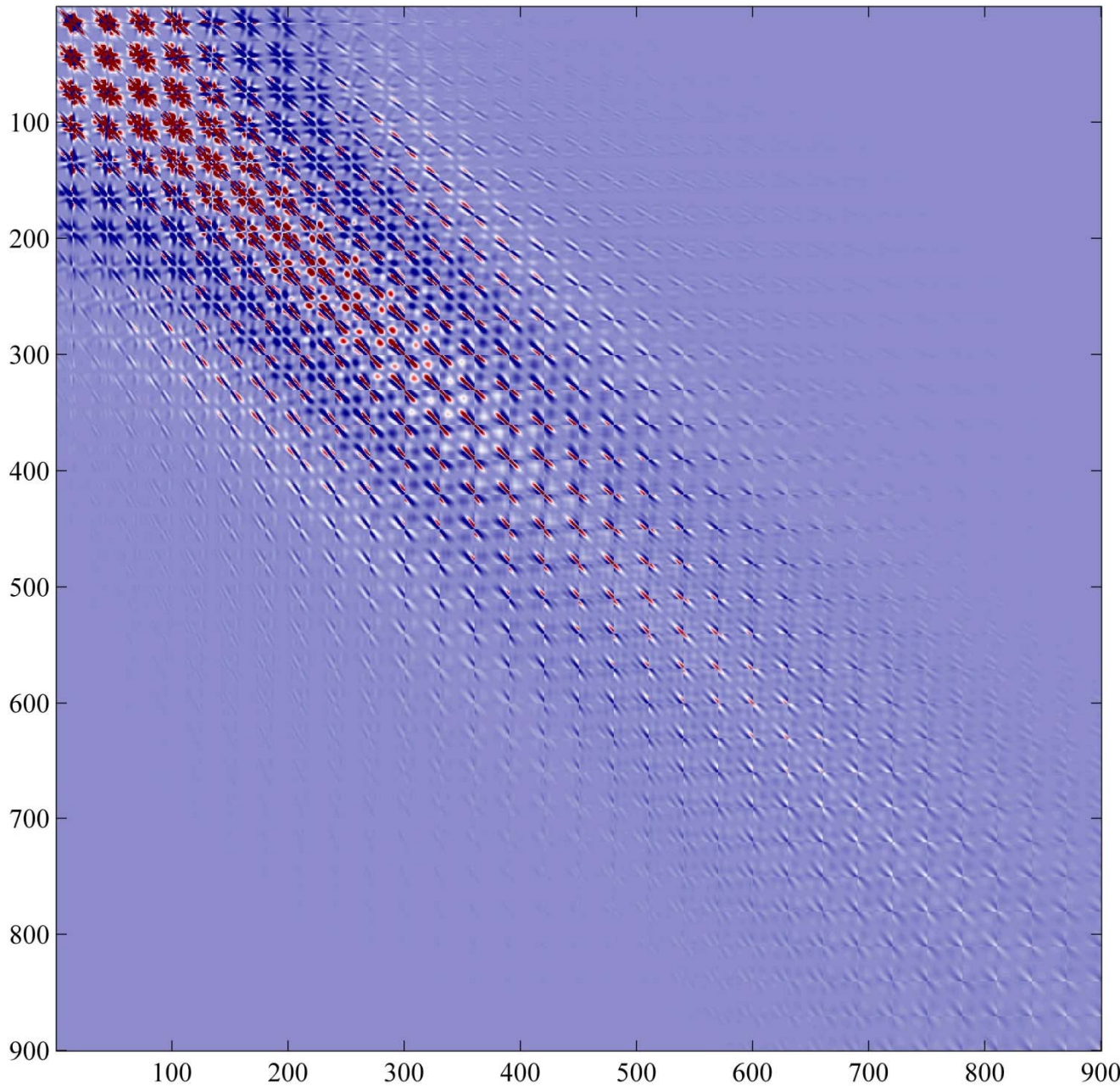
**REWES**

$$\frac{\partial^2 u}{\partial c_{33}^2}$$



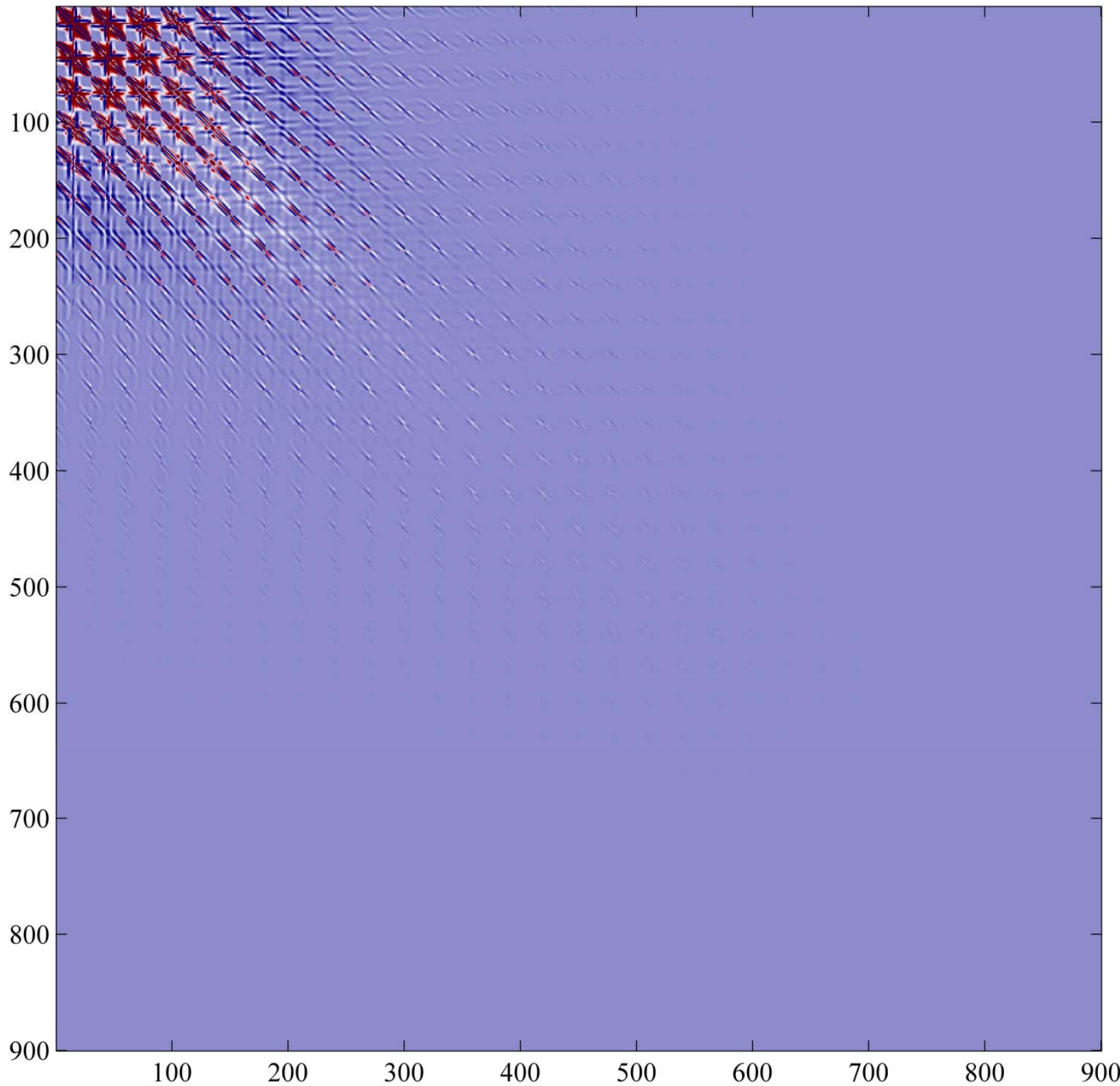


$$\frac{\partial^2 u}{\partial c_{55}^2}$$



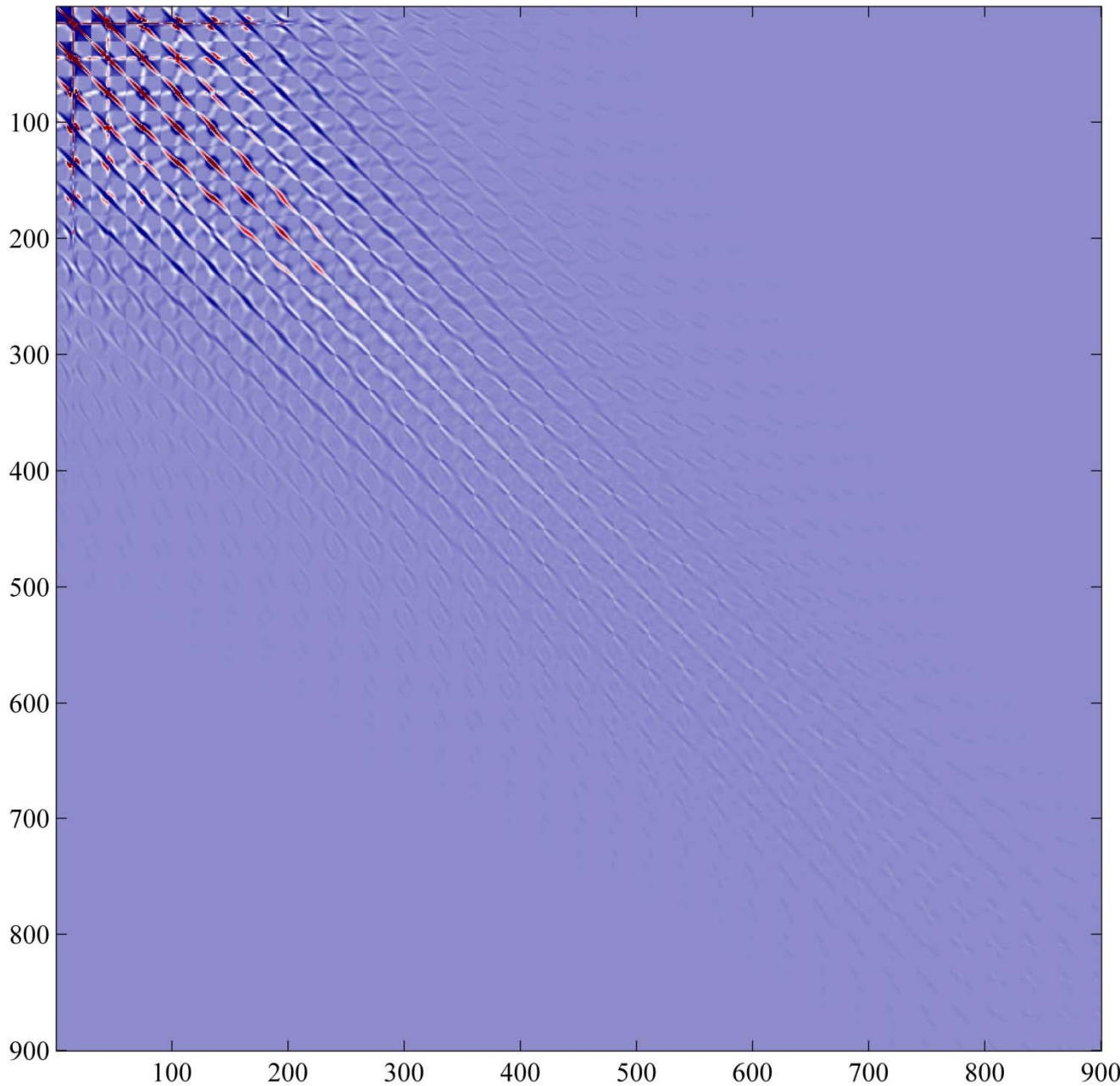


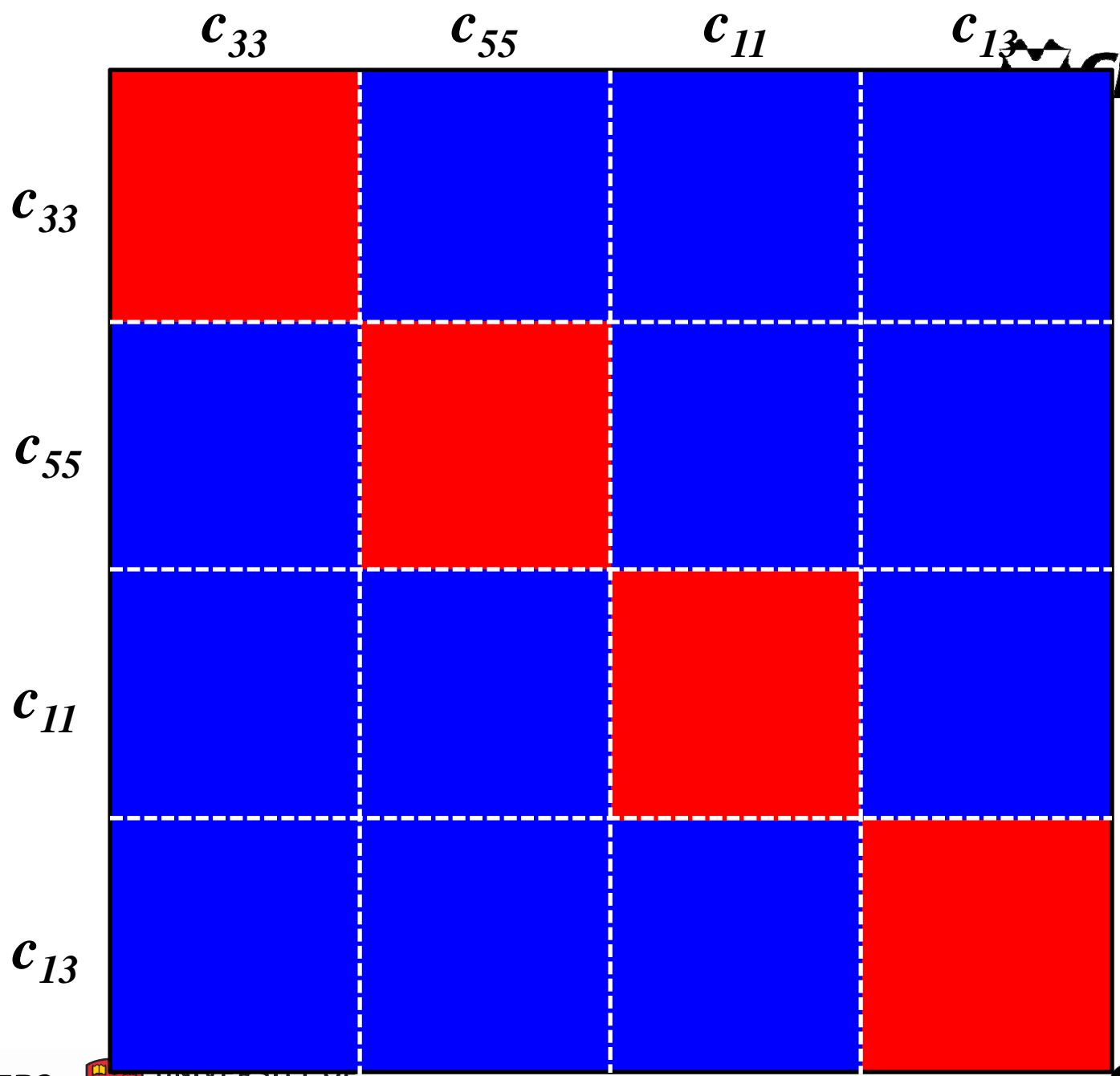
$$\frac{\partial^2 u}{\partial c_{11}^2}$$



**REWES**

$$\frac{\partial^2 u}{\partial c_{13}^2}$$





$c_{33}$  $c_{55}$  $c_{11}$  $c_{13}$ **REWES** $c_{33}$ 

500

1000

 $c_{55}$ 

1500

 $c_{11}$ 

2000

2500

 $c_{13}$ 

3000

3500

500

1000

1500

2000

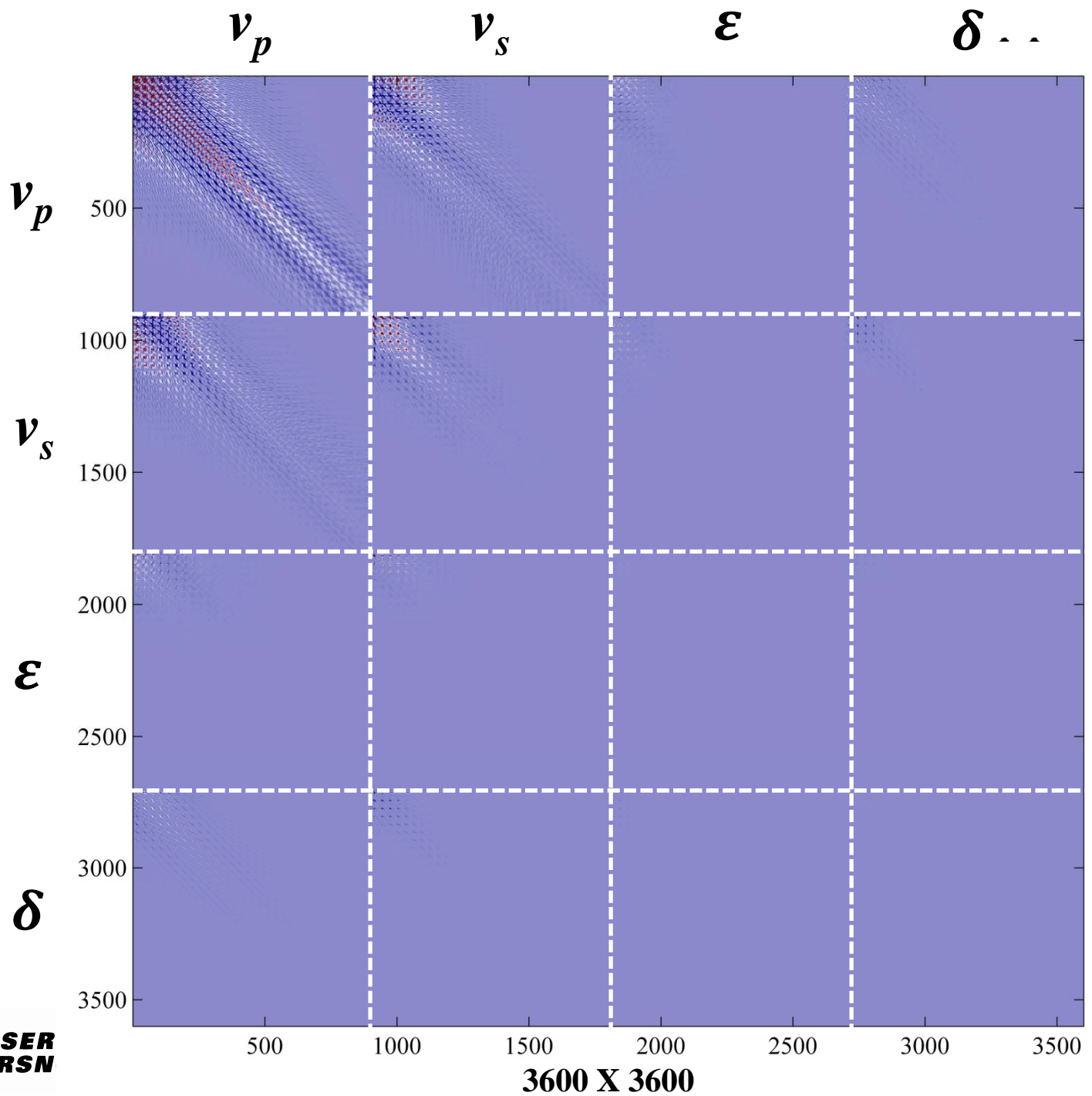
2500

3000

3500

3600 X 3600

**NSER  
CRSN**



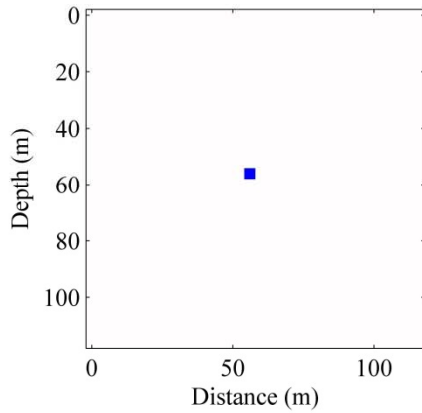
**REWES**



**-1.406 GPa**

$\delta C_{33}$

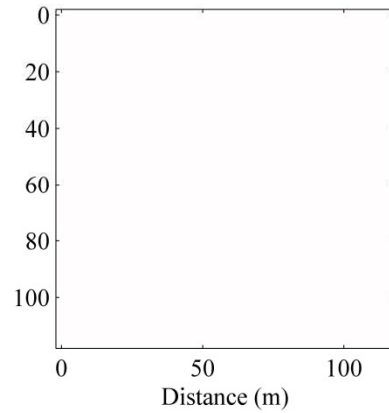
a)



**0 GPa**

$\delta C_{55}$

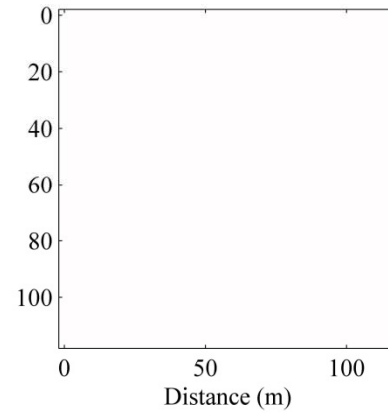
b)



**0 GPa**

$\delta C_{11}$

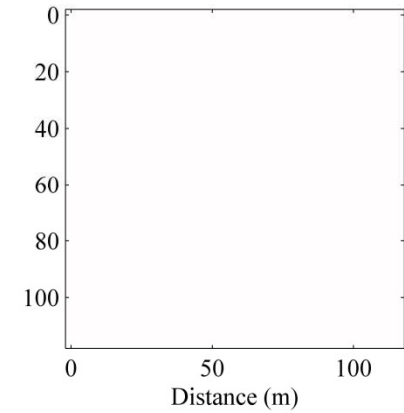
c)



**0 GPa**

$\delta C_{13}$

d)

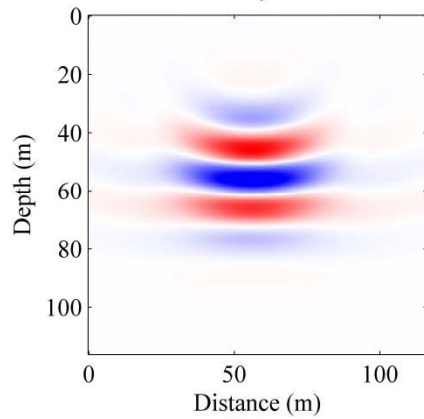


## Mono Parameter True Model Perturbation



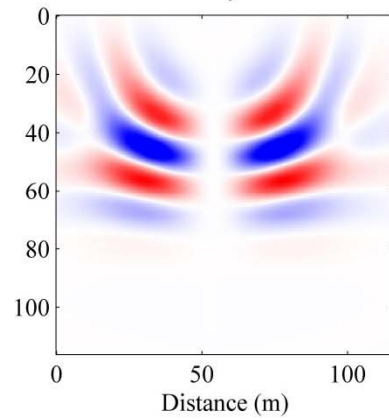
$\delta c_{33}$

a)



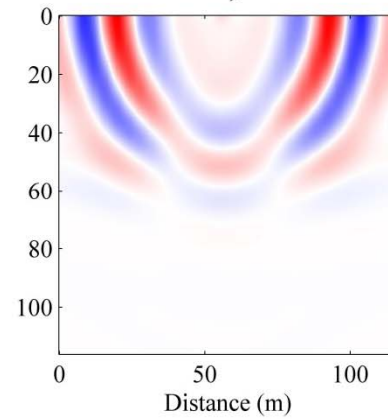
$\delta c_{55}$

b)



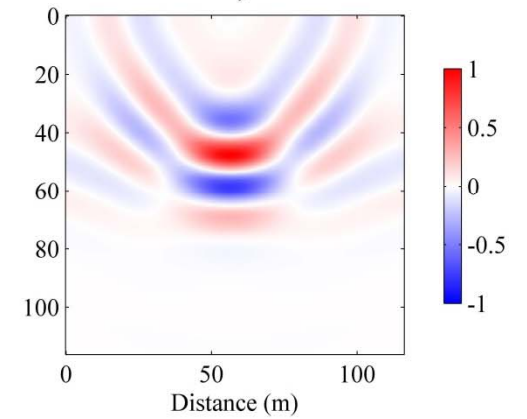
$\delta c_{11}$

c)



$\delta c_{13}$

d)



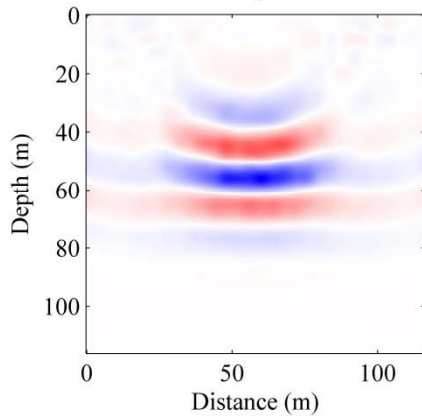
**Gradient Suffered from Cross-talk**





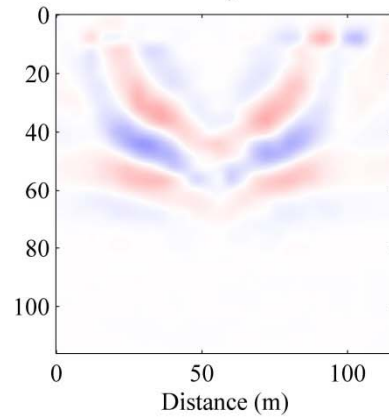
$\delta c_{33}$

a)



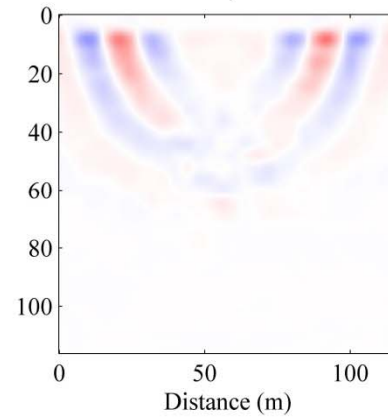
$\delta c_{55}$

b)



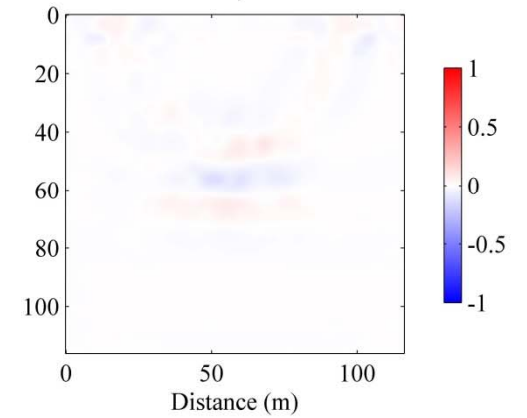
$\delta c_{11}$

c)



$\delta c_{13}$

d)



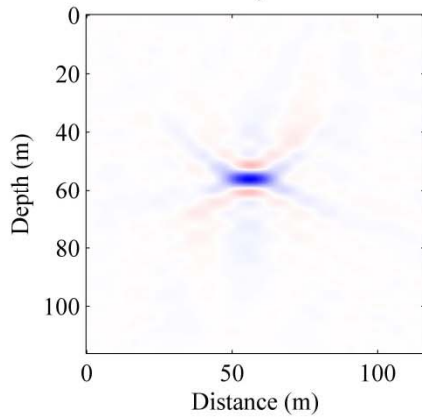
## Gradient with Parameter-type Hessian Approximation Precondition





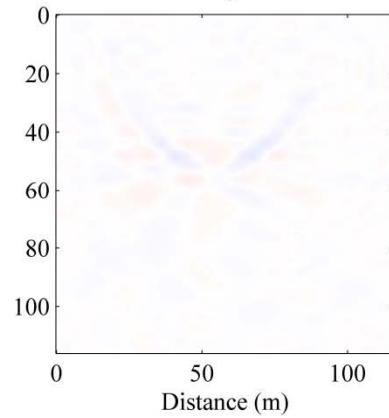
$\delta c_{33}$

a)



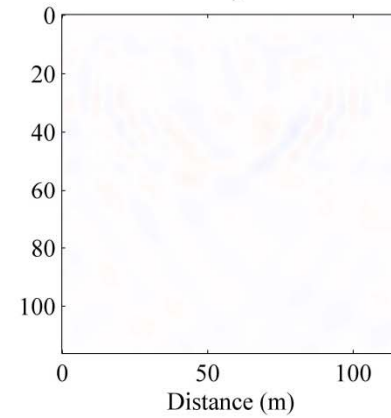
$\delta c_{55}$

b)



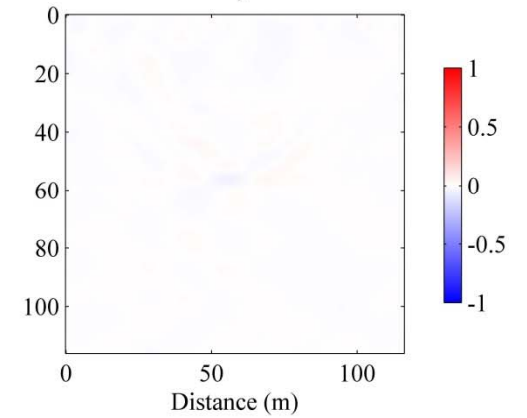
$\delta c_{11}$

c)



$\delta c_{13}$

d)

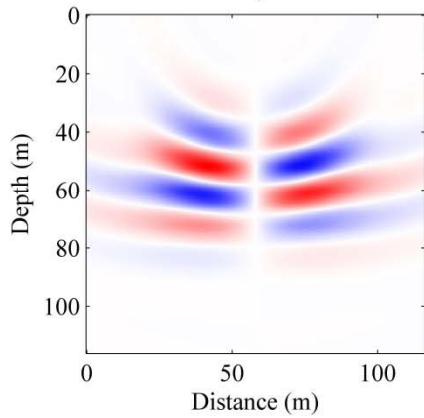


## Gradient with Multi-parameter Hessian Precondition

✗

$\delta c_{33}$

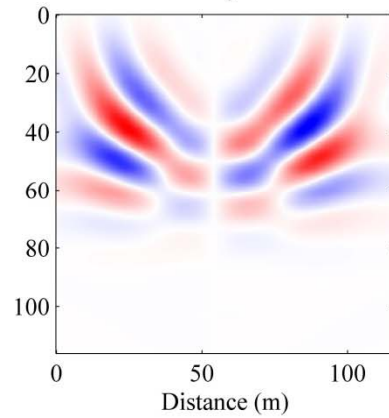
a)



✓

$\delta c_{55}$

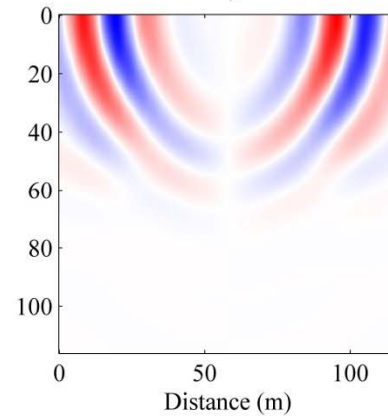
b)



✗

$\delta c_{11}$

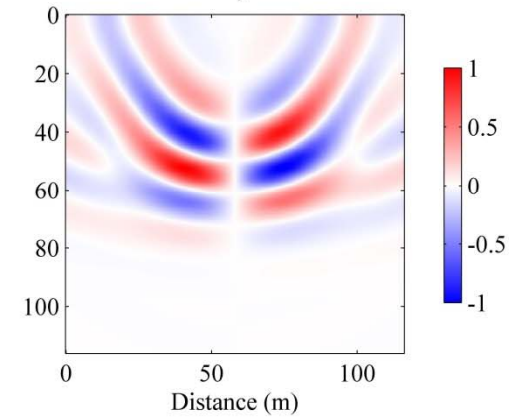
c)



✗

$\delta c_{13}$

d)

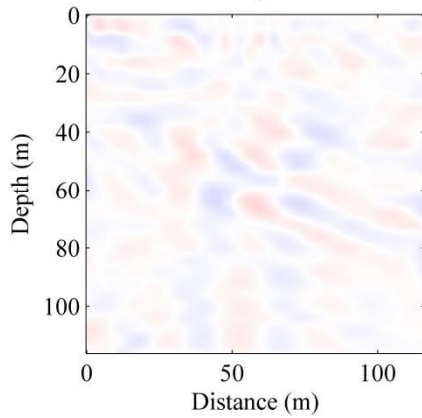


**Gradient Suffered from Cross-talk**



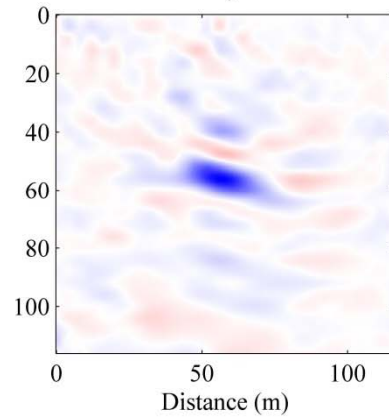
$\delta c_{33}$

a)



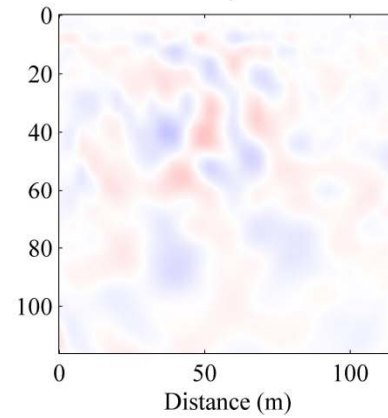
$\delta c_{55}$

b)



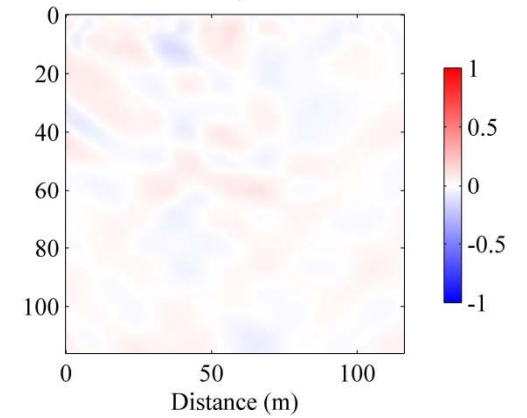
$\delta c_{11}$

c)



$\delta c_{13}$

d)

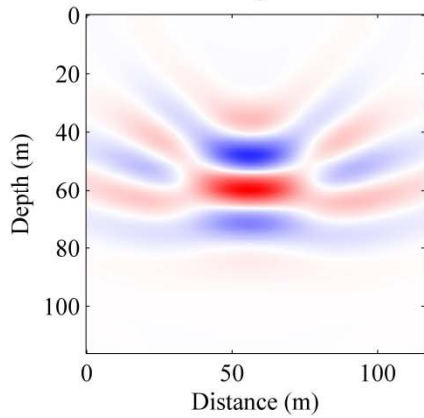


## Gradient with Multi-parameter Hessian Precondition

✗

$\delta c_{33}$

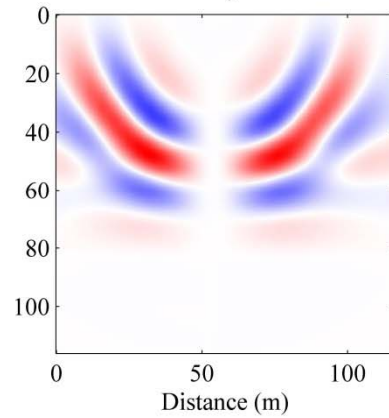
a)



✗

$\delta c_{55}$

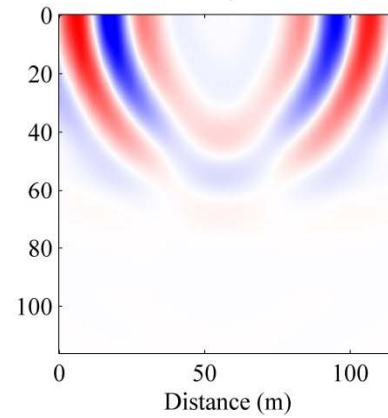
b)



✓

$\delta c_{11}$

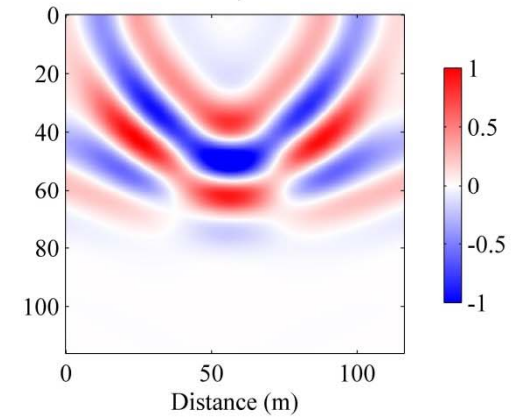
c)



✗

$\delta c_{13}$

d)

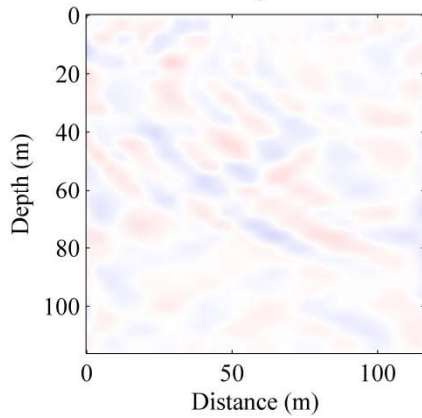


**Gradient Suffered from Cross-talk**



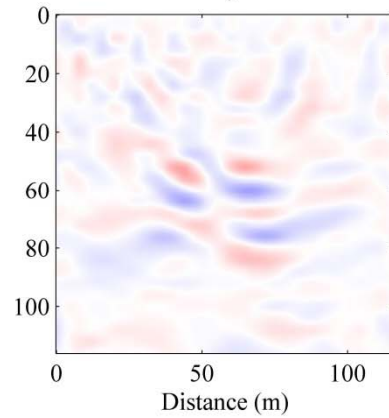
$\delta c_{33}$

a)



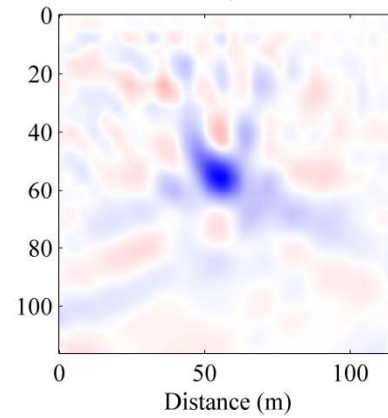
$\delta c_{55}$

b)



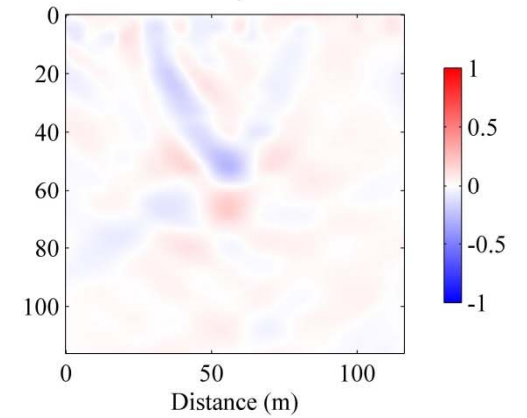
$\delta c_{11}$

c)



$\delta c_{13}$

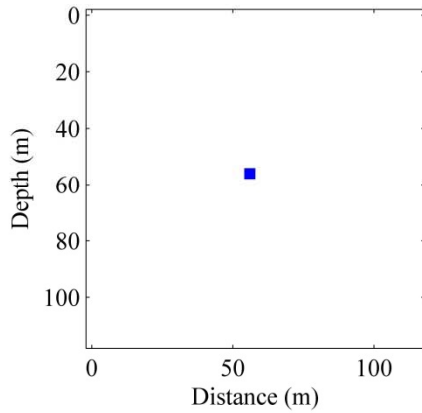
d)



## Gradient with Multi-parameter Hessian Precondition

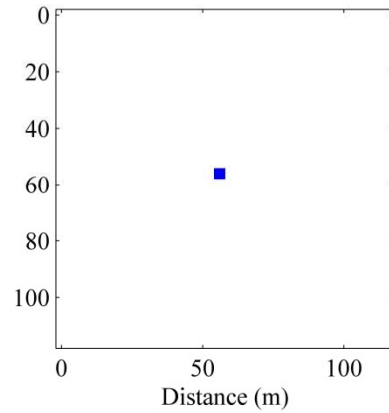
**-1.406 GPa**

$\delta c_{33}$   
a)



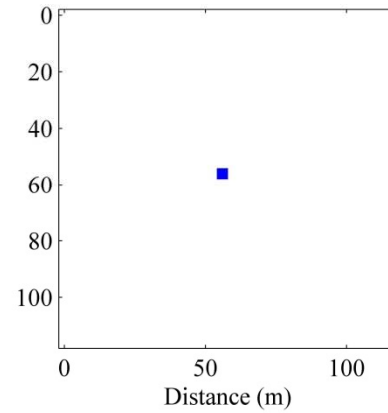
**-0.632 GPa**

$\delta c_{55}$   
b)



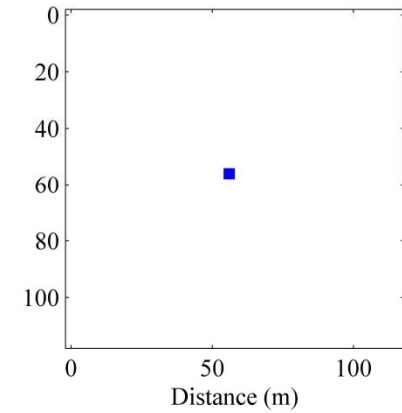
**-1.406 GPa**

$\delta c_{11}$   
c)



**-0.142 GPa**

$\delta c_{13}$   
d)

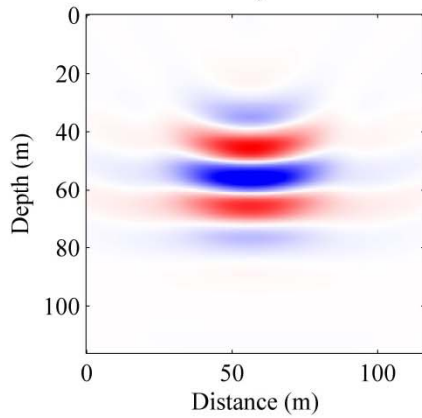


## True Model Perturbation



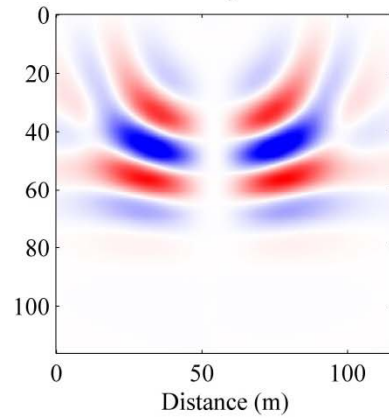
$\delta c_{33}$

a)



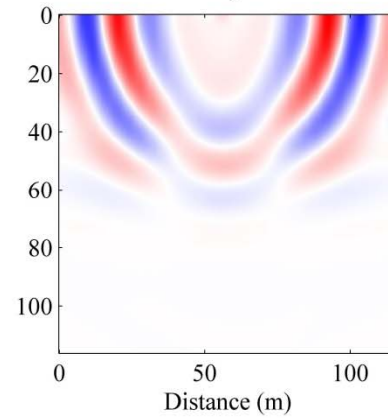
$\delta c_{55}$

b)



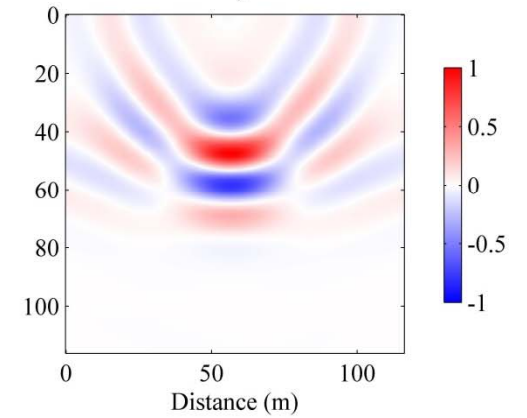
$\delta c_{11}$

c)



$\delta c_{13}$

d)

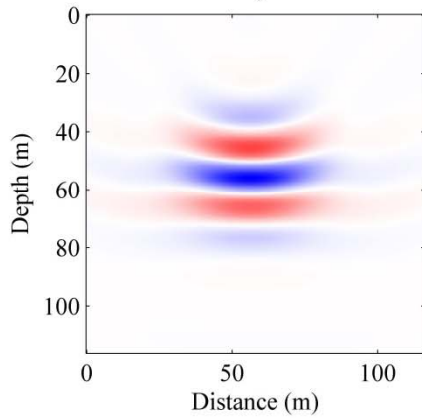


## Gradient without Precondition



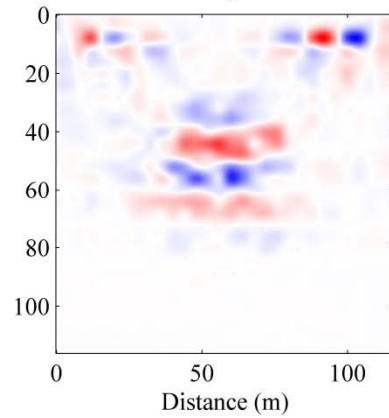
$\delta c_{33}$

a)



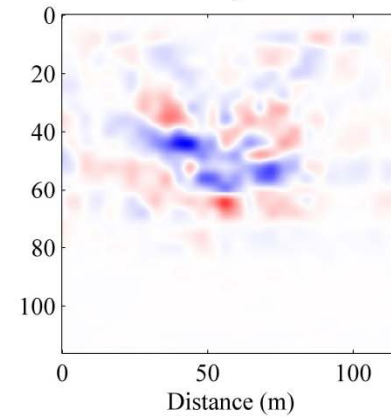
$\delta c_{55}$

b)



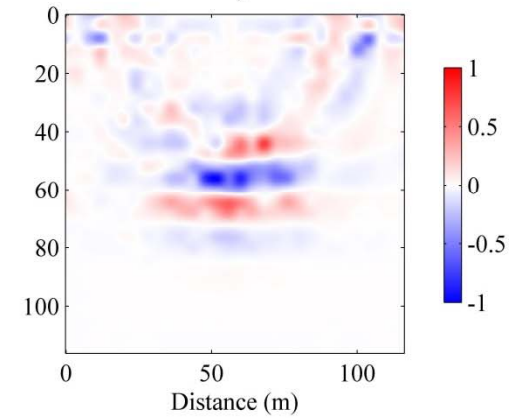
$\delta c_{11}$

c)



$\delta c_{13}$

d)



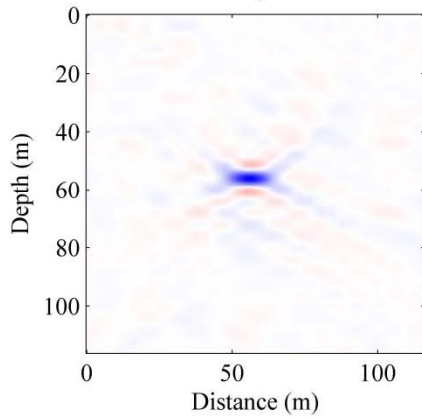
## Gradient with Parameter-type Hessian Precondition with Cross-talk





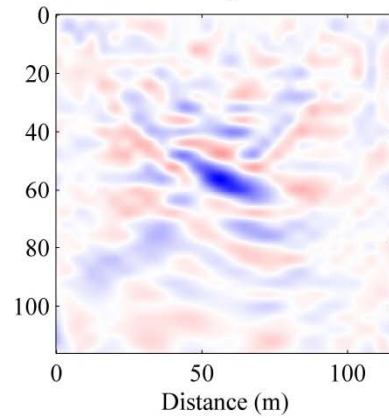
$\delta c_{33}$

a)



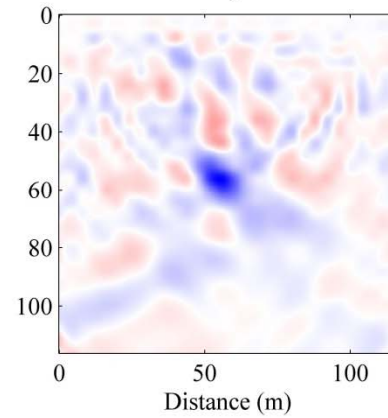
$\delta c_{55}$

b)



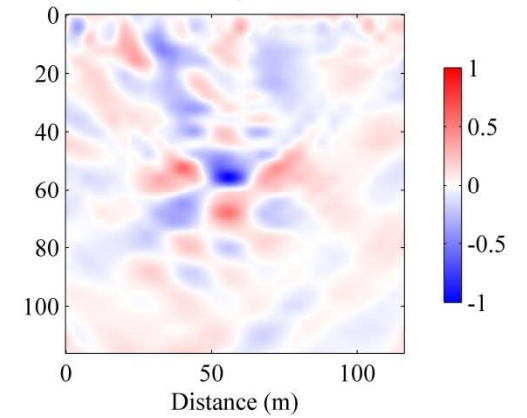
$\delta c_{11}$

c)



$\delta c_{13}$

d)

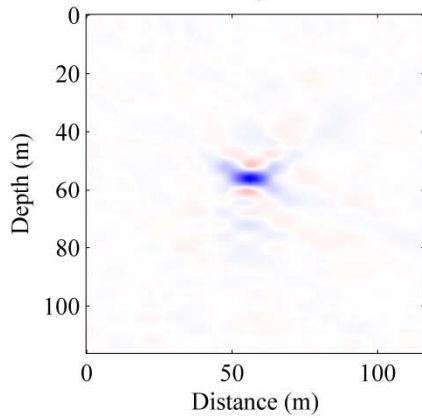


## Gradient with Approximate Hessian Precondition with Cross-talk



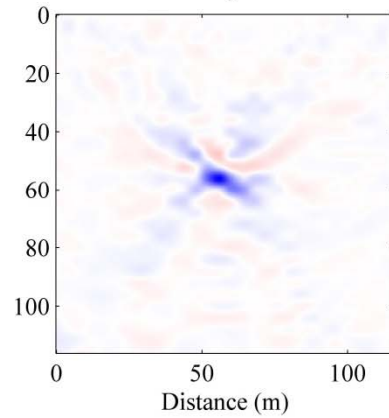
$\delta c_{33}$

a)



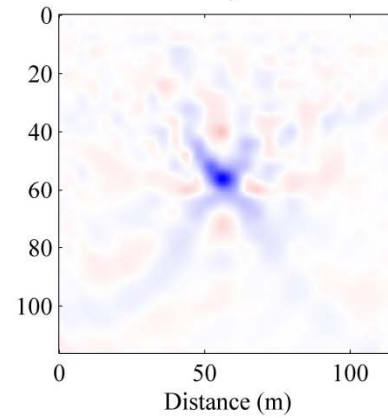
$\delta c_{55}$

b)



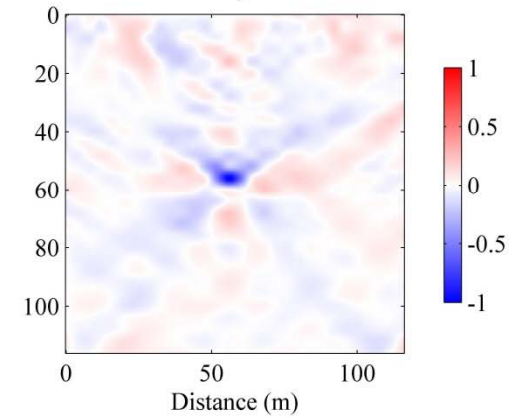
$\delta c_{11}$

c)

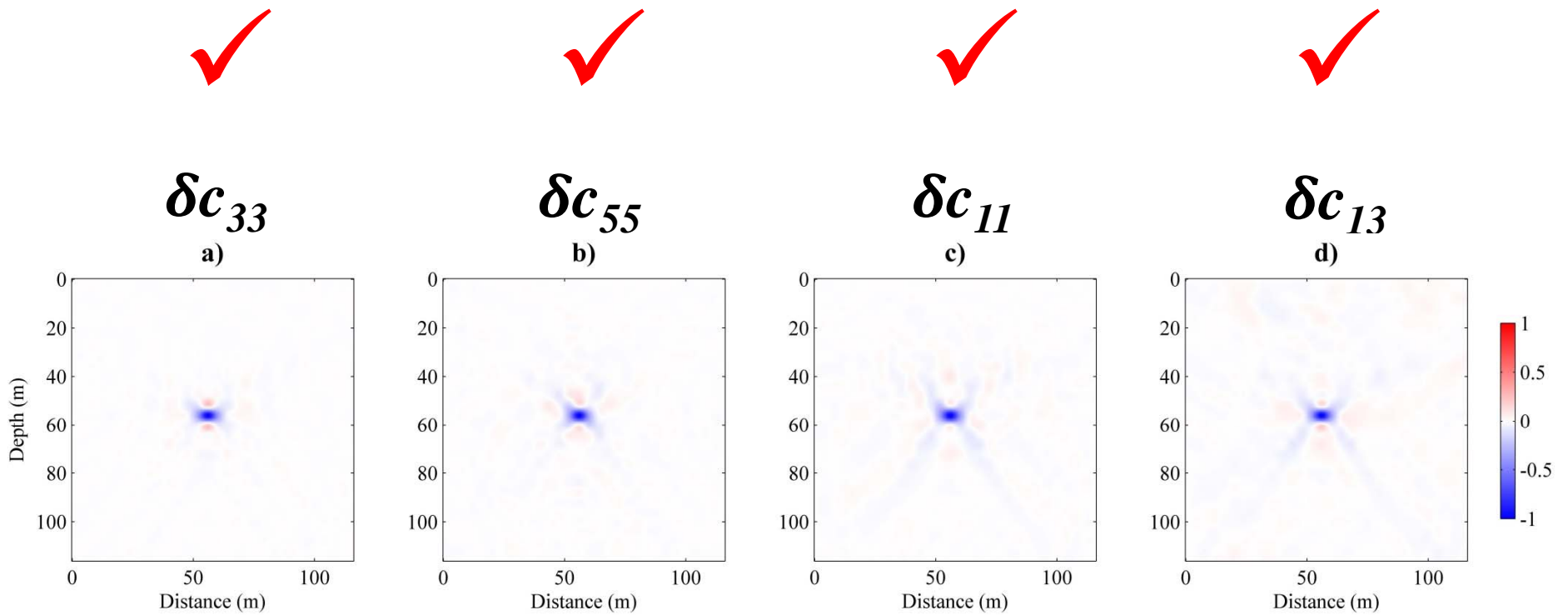


$\delta c_{13}$

d)



## Gradient with Approximate Hessian Precondition with Cross-talk (3 Sources)



## Estimated Model Perturbation with Approximate Hessian Precondition with Cross-talk (3 Sources and 3 Iterations)

## Conclusions:

- ❖ Elastic constants in fractured media can be estimated directly using FWI.
- ❖ Multi-parameter FWI suffers from cross-talk.
- ❖ Inversion sensitivity analysis and scattering patterns control the cross-talk .
- ❖ Multi-parameter Hessian can suppress cross-talk.
- ❖ Target-oriented Gauss-Newton multi-parameter FWI is appropriate extension.
- ❖ Analysis for multi-component and multi-azimuth data (3D) is also needed.

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