

# From seismic data to algebraic surfaces

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Algebraic Oil Project Workshop, Passau

# Outline

- 1 Motivation
  - General Setting
- 2 Timeline
- 3 Development and implementation of algorithms
  - ABM algorithm
  - The extended ABM algorithm
- 4 Applications
  - Application of the extended ABM
  - Application of the ABM algorithm

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## 3D seismic imaging

- Most methods are “model driven”
- Typical result of seismic imaging: model of the subsurface as a cloud of points
- Every point  $p \in \mathbb{R}^3$  is associated with a tuple of parameters, typically velocity, density, ....
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- Introduction of layers/regions, which allow the separation of different regions
  - usually performed in an interactive way
  - rather simple geometric structures
  - or composition of local approximations e.g. simplicial surfaces



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- Proven techniques
- Incorporates knowledge of geologists/interpreters

### Disadvantages

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  - Difficult to relate temporal changes in the oil field (4D seismics)
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# Where we come into play

## Our vision

Are there alternatives?

### Our vision

- Move from a model driven world to a data driven approach
  - Less upfront assumptions
- Compact mathematical representation
- Discover “unconventional” geometric structures



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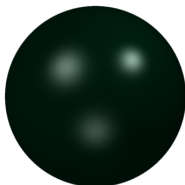
# Algebraic surfaces

A known example

## Example (3D Unit Sphere)

Equation:

$$x^2 + y^2 + z^2 = 1$$



# Algebraic surfaces

## Definition (3 dimensional algebraic surface)

The (real) zeroset of a polynomial equation in 3 indeterminates  
 $\mathcal{Z}(p)$ ,  $p \in \mathbb{R}[x, y, z]$

# Algebraic surfaces

## Advantages in modelling

- Rather “simple” equations
- Compact description compared to simplicial surfaces ( $\approx$ triangulated surfaces)
- Mathematical theory provided by Algebraic Geometry

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A basis for future improvements

Algebraic surfaces provide the foundation for relating the changes of the shape of an oil field in time due to

- “Simple” description
- Deformation of algebraic surfaces

Long term goal:

Relate oil/gas production to the changes in the shape of the oil body.

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**October 2008:** Initial involvement in project

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## Getting familiar with AVI

### Input

Set of noisy measurements  $\mathbb{X} = \{p_1, \dots, p_\mu\} \in \mathbb{R}^d$  and threshold number  $\varepsilon$ .

### Output

Approximate border basis  $G$  with respect to an order ideal  $\mathcal{O}$ .

### Features of the original AVI algorithm

- Approximate border basis
- Set of polynomials, which have small evaluations at  $\mathbb{X}$

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# Internship in Rijswijk

## Goals

- Learn the very basics of seismics and seismic imaging
- Get in contact with people working on seismics
- Acquire capability to work with the conventional seismic toolchain  $\Rightarrow$  Seismic Unix



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# The ABM algorithm

## Algorithm (ABM)

Let  $\mathbf{X} = \{p_1, \dots, p_s\} \subset \mathbb{R}^n$ , let  $P = \mathbb{R}[x_1, \dots, x_n]$ , let  $\text{eval} : P \rightarrow \mathbb{R}^s$  be the associated evaluation map  $\text{eval}(f) = (f(p_1), \dots, f(p_s))$  and let  $\varepsilon > \tau > 0$  be small numbers. With  $\|\cdot\|$  we denote the euclidean norm. Moreover we choose a degree compatible term ordering  $\sigma$ .

- 1 Start with lists  $G = \emptyset$ ,  $\mathcal{O} = [1]$ , a matrix  $M = (1, \dots, 1)^{\text{tr}} \in \text{Mat}_{s,1}(\mathbb{R})$  and  $d = 0$ .
- 2 Increase  $d$  by one and let  $L$  be the list of terms in degree  $d$  in  $\partial\mathcal{O}$  ordered decreasingly with respect to  $\sigma$ . If  $L = \emptyset$  return the pair  $(G, \mathcal{O})$  and stop. Otherwise let  $L = (t_1, \dots, t_l)$ .
- 3 Begin with  $i := 1$  and calculate

$$A = \text{eval}(t_j, M) \in \text{Mat}_{s,1+l}(\mathbb{R})$$

- 4 Now calculate the least squares solution of  $Ax \approx \vec{0}$  with  $\|x\| = 1$ , which is the smallest norm one eigenvector of  $A^{\text{tr}}A$ . Let us denote the solution with  $s = (s_1, \dots, s_l)$  and the smallest eigenvector with  $e$ .
- 5 Now calculate  $\iota = \sqrt{e}$  and check if  $\iota < \varepsilon$ . If so, we add  $s_1 t_1 + \dots + s_l t_l = 0$  to  $G$ , otherwise we add  $t_j$  to the order ideal  $\mathcal{O}$  and additionally  $\text{eval}(t_j)$  to  $M$ .
- 6 Now we set  $i := i + 1$ . As long as  $i < l$  go to step 3.
- 7 Continue with step 2.

# The ABM algorithm

## Differences between AVI and ABM

- Term by term (ABM) versus degree by degree (AVI)
- Different approach to calculate the polynomials. SVD in AVI, eigenvectors in ABM
- Less need for scaling of input data
- Direct error measure  $\varepsilon$  (ABM) versus indirect error measure (AVI)

The last property is important to control the “fit” of the algebraic surface

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# The extended ABM algorithm

## Algorithm (Extended ABM)

Let  $\mathbf{X} = \{p_1, \dots, p_s\} \subset \mathbb{R}^n$ ,  $\mathbf{V} = (v_1, \dots, v_s) \subset \mathbb{R}$  let  $P = \mathbb{R}[x_1, \dots, x_{n+1}]$ , let  $eval : P \rightarrow \mathbb{R}^s$  be the associated evaluation map  $eval(f) = (f(p_1), \dots, f(p_s))$  and let  $\varepsilon > \tau > 0$  be small numbers. With  $\|\cdot\|$  we denote the euclidean norm. Moreover we choose a degree compatible term ordering  $\sigma$ .

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- Allows the controlled modelling of one specific measurement
  - Resulting polynomials are functions in the input measurements
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- All presented algorithms are implemented in the ApCoCoA library
- Access via
  - the CoCoAL language for prototyping
  - C++ for high performance

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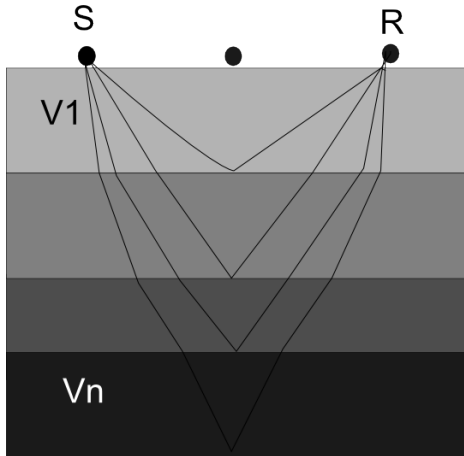
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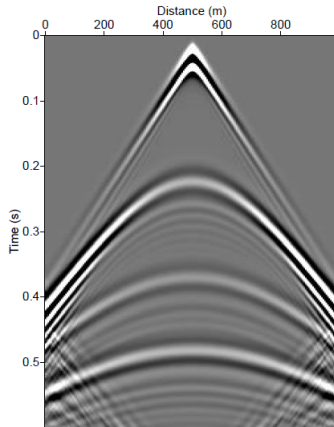


# Recovery of velocities



# Recovery of velocities

Similar example: Seismogram for 3 layers



Surface data (dx=5 m, z=5 m)

# Recovery of velocities

## A data driven approach

Use the extended ABM to model the hyperbolas.

Input: Points picked along a wavefront

Output: Algebraic equations

In the simple case of parallel horizontal layers it is even possible to “read off” the velocities directly from the equations.

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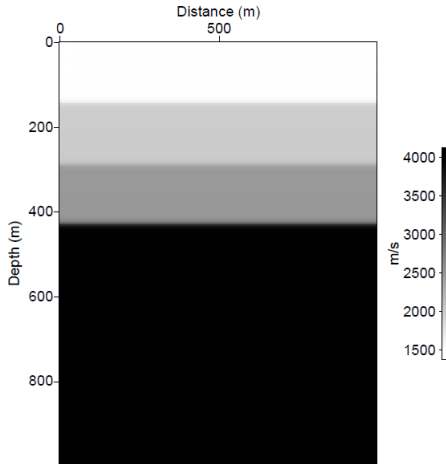
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In the case of our example we obtain:



# Recovery of velocities

## Advantages

- No model assumed upfront
- The model was derived **after** all waves turned out to be hyperbolas
- Insensitive to noise
- Good way to check validity of model

## Open problems

- Better interpretation of derived equations in more complex cases
- Application to real world data

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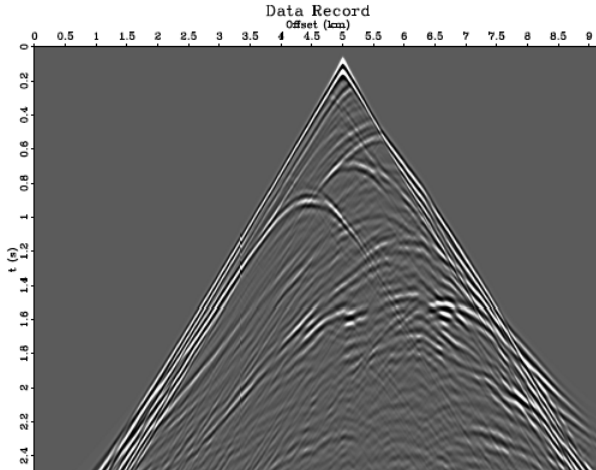
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One of our goals - the Marmousi model



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# The recovery of a complex geometric structure

## Using noisy incomplete datasets

### Example (Recovery of a torus)

- Represents a non conventional geometry/ hard to model with traditional methods
- We use a set of 400 3D points, symbolizing the result of the seismic imaging process
- Points contain up to 20% noise
- Are not dense at all locations

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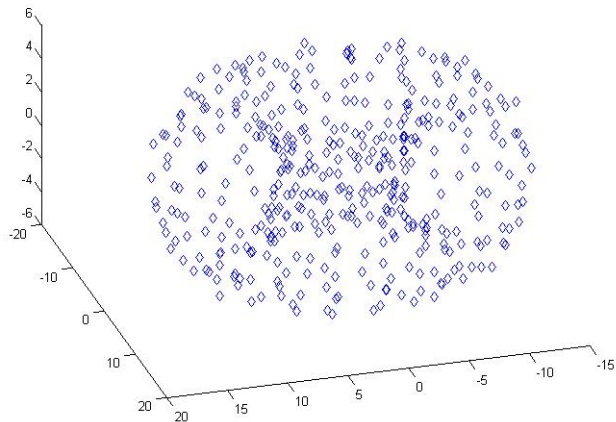
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## Visualized with MatLab



# The recovery of a complex geometric structure

- 1 Convert input data into CoCoA matrix format (list format)
- 2 Apply ABM algorithm with  $\varepsilon = 4$ . Runtime 1.4 seconds for 400 Points.
- 3 The algorithm returns a set of 45 polynomials with respect to an order ideal of size 75.  
Polynomials are ordered by increasing degree.  
Simpler structures come first.
- 4 Already the first polynomial gives a reasonable answer!

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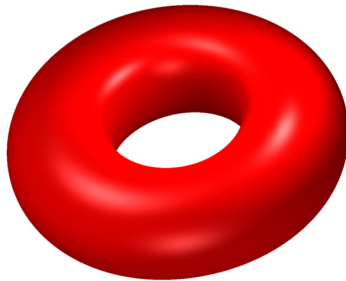
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## Visualization of the first polynomial

$$x^4 + 2x^2y^2 + y^4 + 2.3x^2z^2 + 2.2y^2z^2 - 276.8x^2 - 278.2y^2 + 10822.8$$





# The recovery of a complex geometric structure

So how good is the obtained result?

Original equation:

$$x^4 + 2x^2y^2 + y^4 + 2x^2z^2 + 2y^2z^2 + z^4 - 250x^2 - 250y^2 + 150z^2 + 5625$$

Compared to recovered equation:

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So how good is the obtained result?

Original equation:

$$x^4 + 2x^2y^2 + y^4 + 2x^2z^2 + 2y^2z^2 + z^4 - 250x^2 - 250y^2 + 150z^2 + 5625$$

Compared to recovered equation:

$$x^4 + 2x^2y^2 + y^4 + 2.3x^2z^2 + 2.2y^2z^2 - 276.8x^2 - 278.2y^2 + 10822.8$$

Given only a set of noisy measurements we were able to recover a slightly deformed torus!

# The recovery of a complex geometric structure

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Thank you for your attention

Any questions?