

Low frequency extrapolation with deep learning

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In collaboration with Prof. Laurent Demanet

Motivation:

| Full waveform inversion (FWI)

Brief introduction to FWI

- Forward modeling

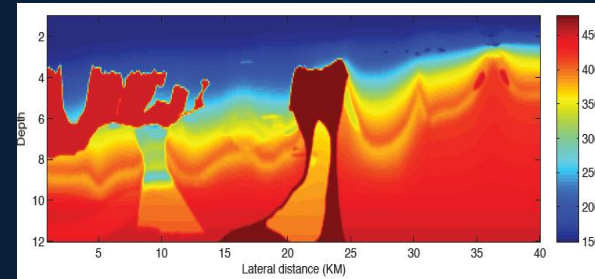
$$\nabla^2 u(\mathbf{x}, \omega) + \frac{\omega^2}{v_p^2(\mathbf{x})} u(\mathbf{x}, \omega) = -s(\mathbf{x}, \omega)$$

- Inversion objective function

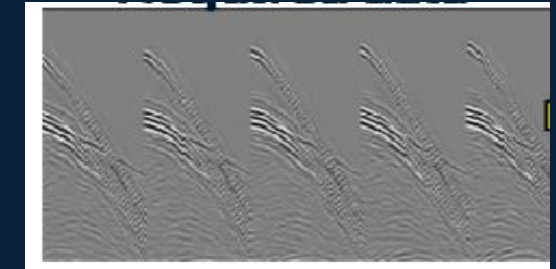
$$C(\mathbf{m}) = \|\Delta \mathbf{d}\|_p = \|\mathbf{d}_{cal}(\mathbf{m}) - \mathbf{d}_{obs}\|_p$$

- Optimization

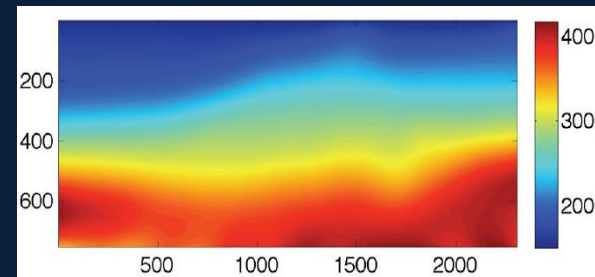
$$\Delta \mathbf{m} = -\alpha (\text{diag}(\mathbf{H}_a) + \lambda \mathbf{I})^{-1} \nabla C(\mathbf{m})$$



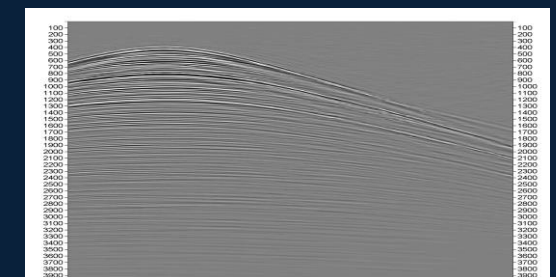
true velocity model (unknown)



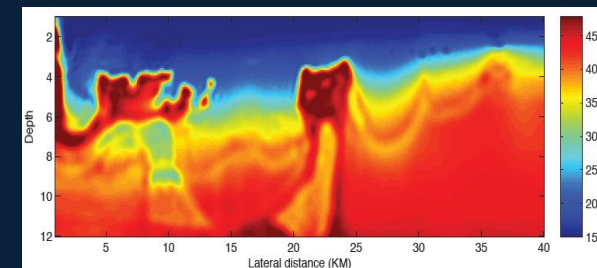
observed data



initial velocity model



calculated data



inversion result



| Problem: Cycle skipping

Cycle skipping in FWI

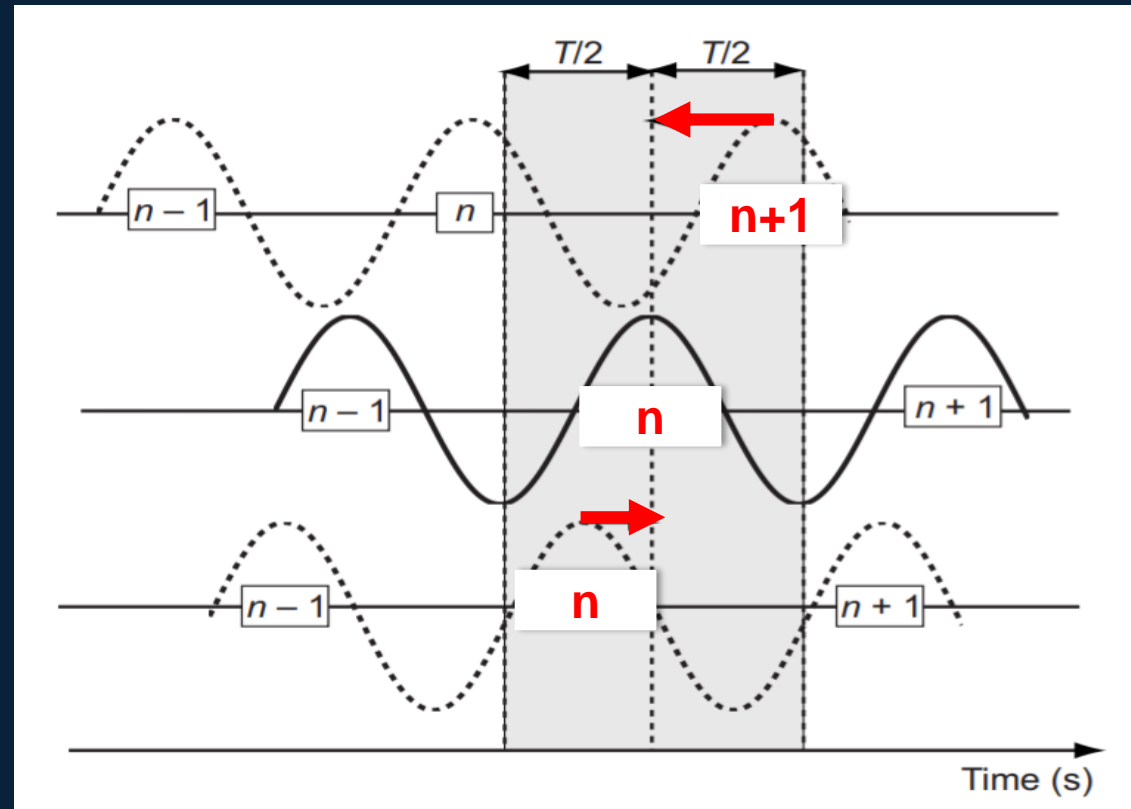
(a) Calculated seismogram:
from a **'bad' initial model**



(b) Observed seismogram

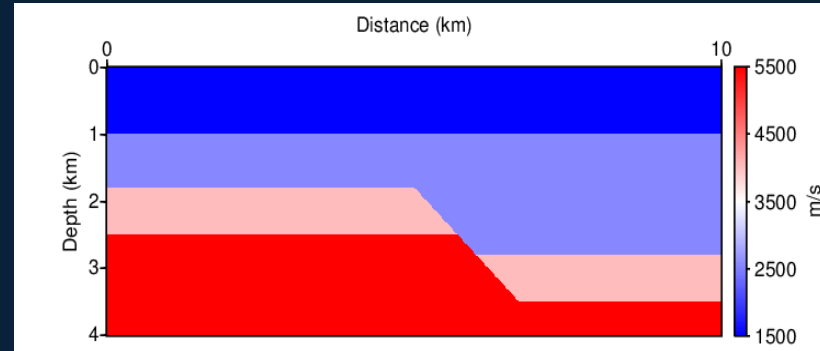


(c) Calculated seismogram:
from a **'good' initial model**

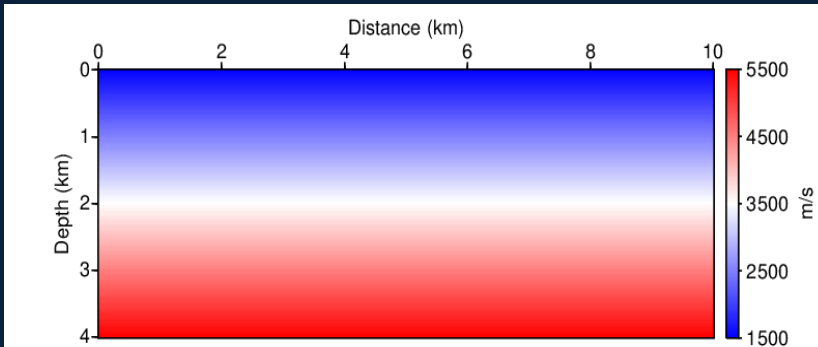


schematic of cycle-skipping artifacts in full waveform inversion (Virieux and Operato, 2009)

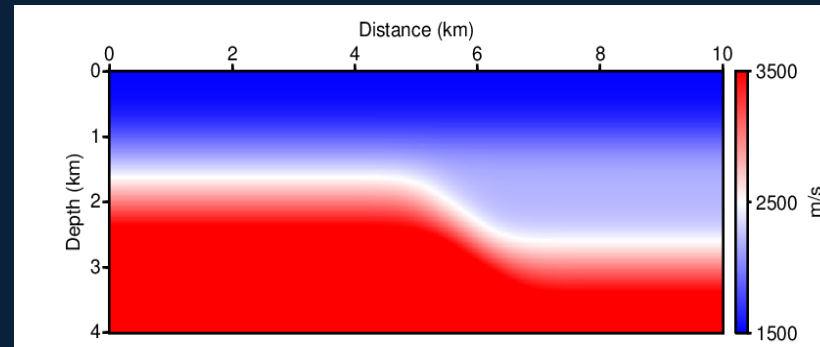
Cycle skipping



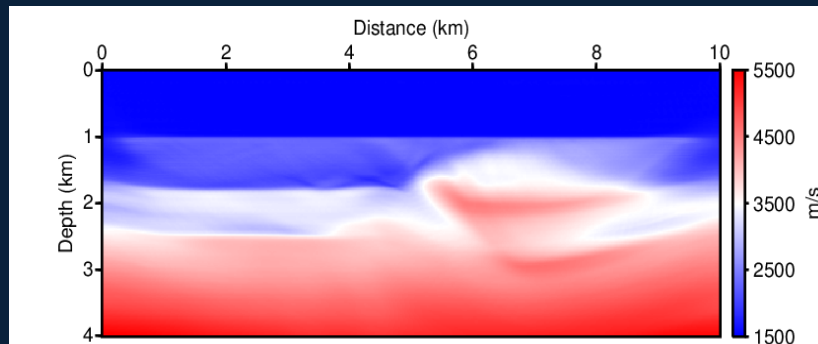
true velocity model



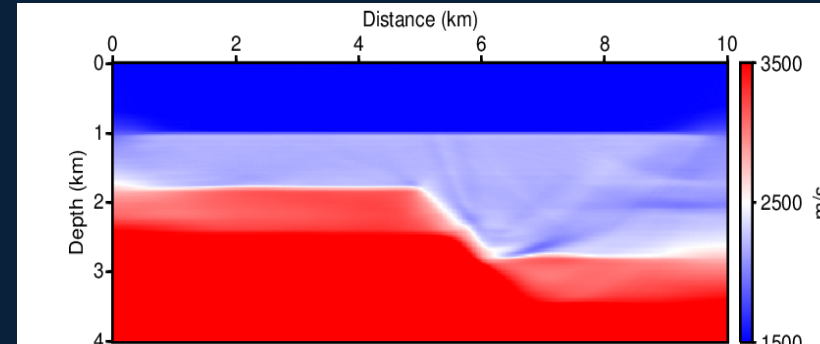
'bad' initial velocity model



'good' initial velocity model



inversion result with the 'bad' initial velocity model



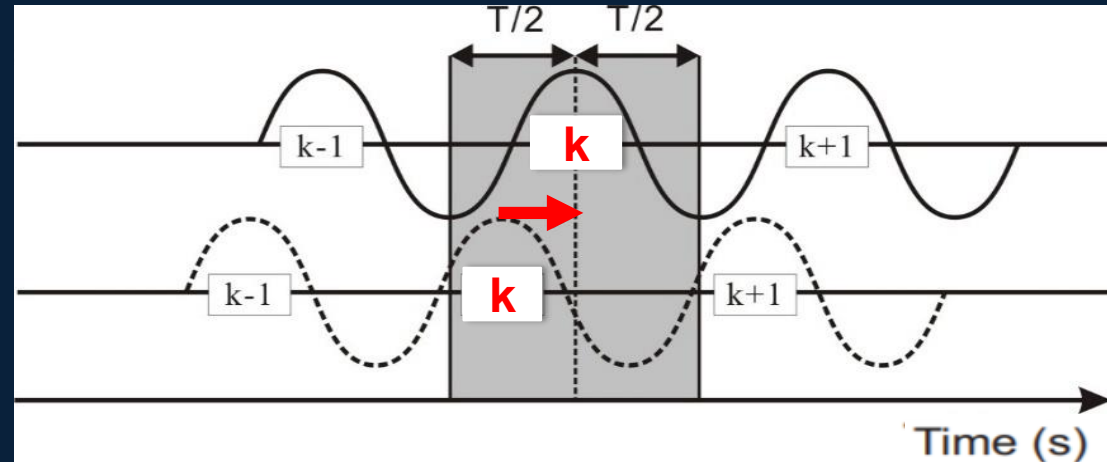
inversion result with the 'good' initial velocity model

Cycle skipping

(a) **Low frequencies**

Observed seismogram →

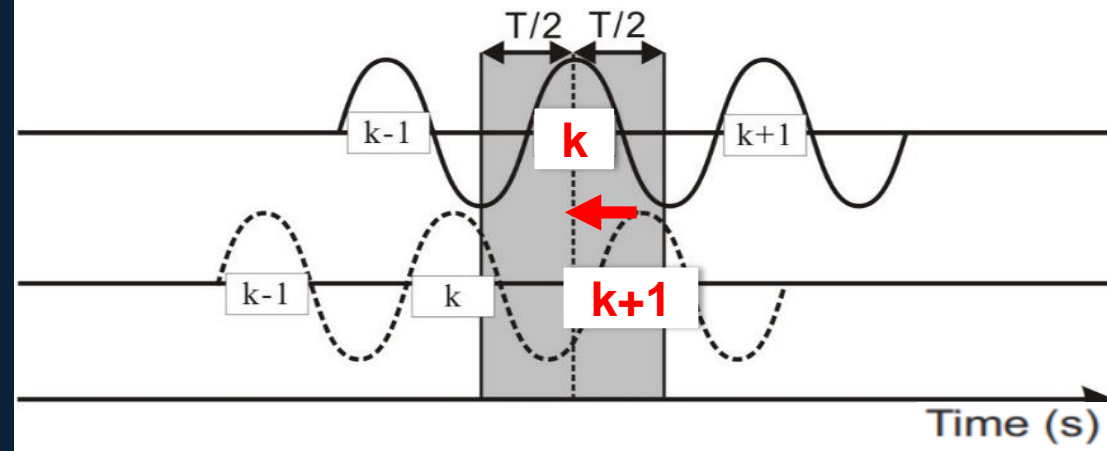
Calculated seismogram →



(b) **High frequencies**

Observed seismogram →

Calculated seismogram →

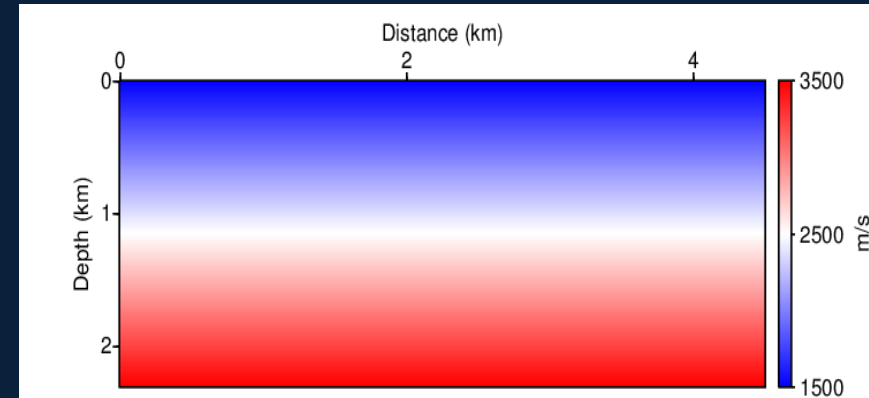


schematic of cycle-skipping artifacts in full waveform inversion (Han, 2013)

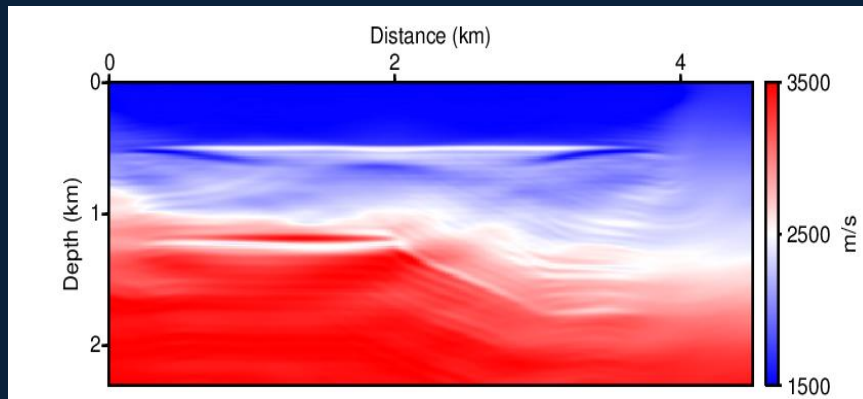
Cycle skipping



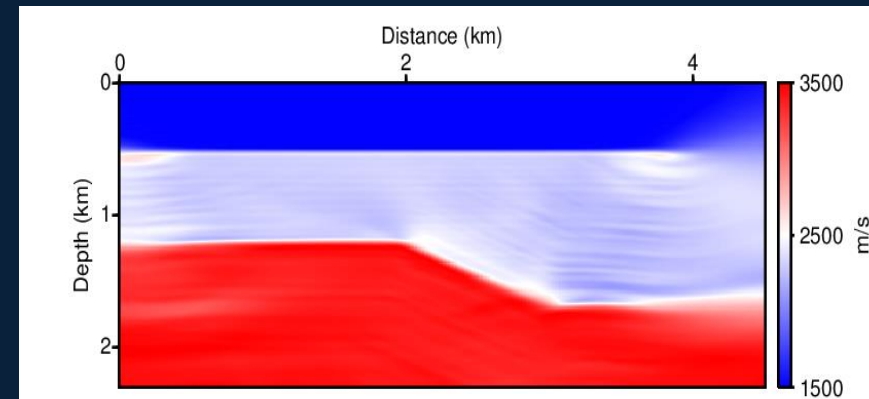
true velocity model



the 'bad' initial velocity model



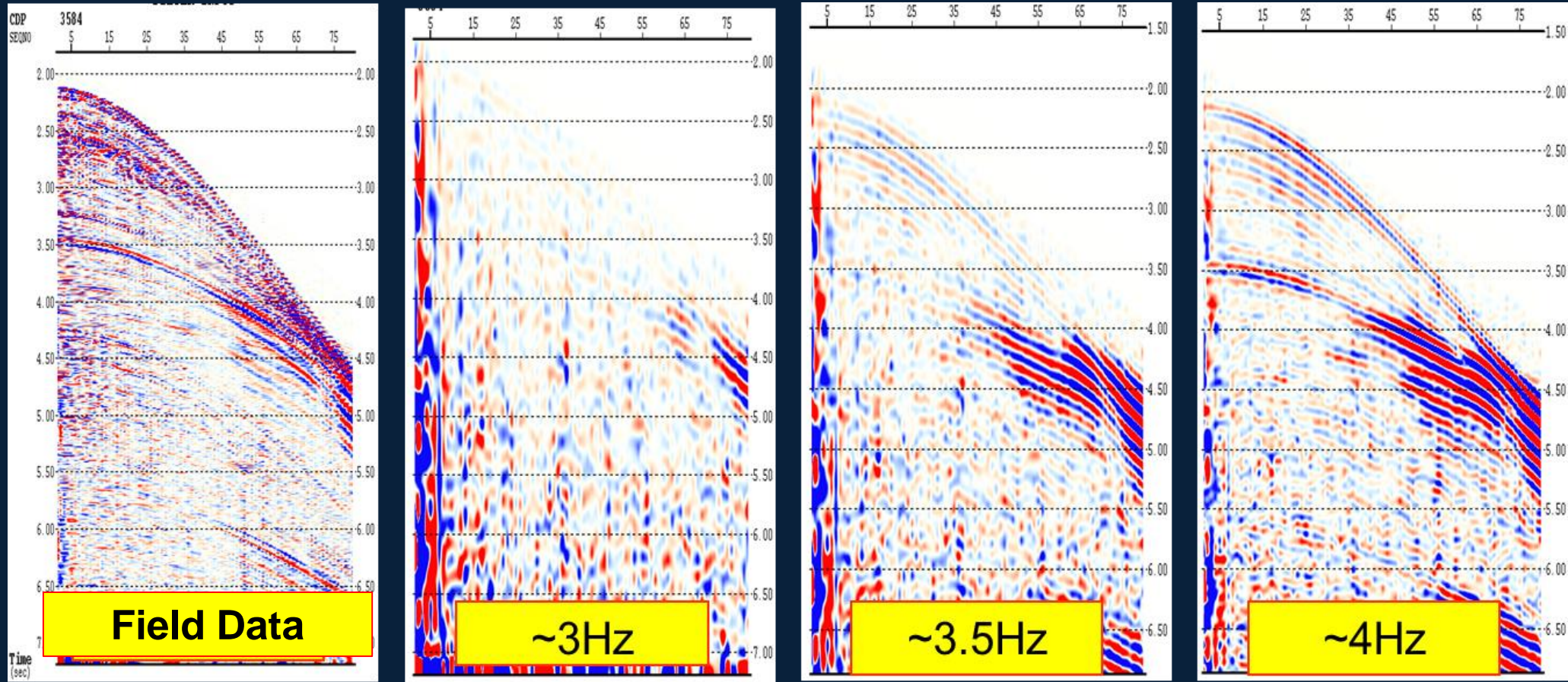
inversion result started from **5 Hz**



inversion result started from **1 Hz**

Cycle skipping

Low frequencies: hard to acquire in field acquisition



(Han, 2013)

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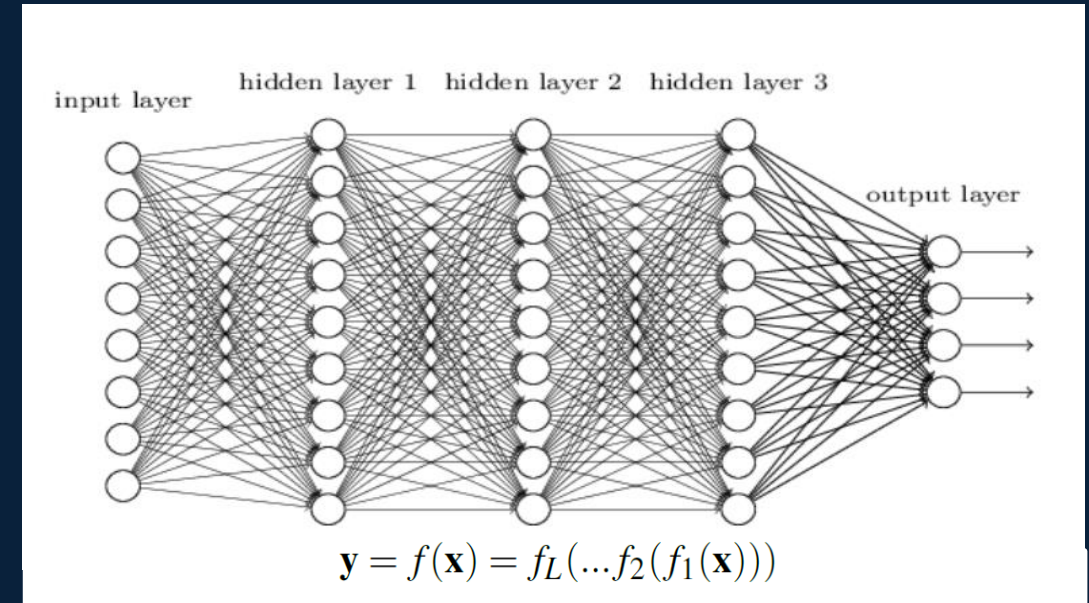


| Solution: Deep learning

Deep learning

Deep neural networks

- Data-driven method: a list of layers that transform the input data into an output prediction
- The universal approximation theorem (Hornik et al., 1989)



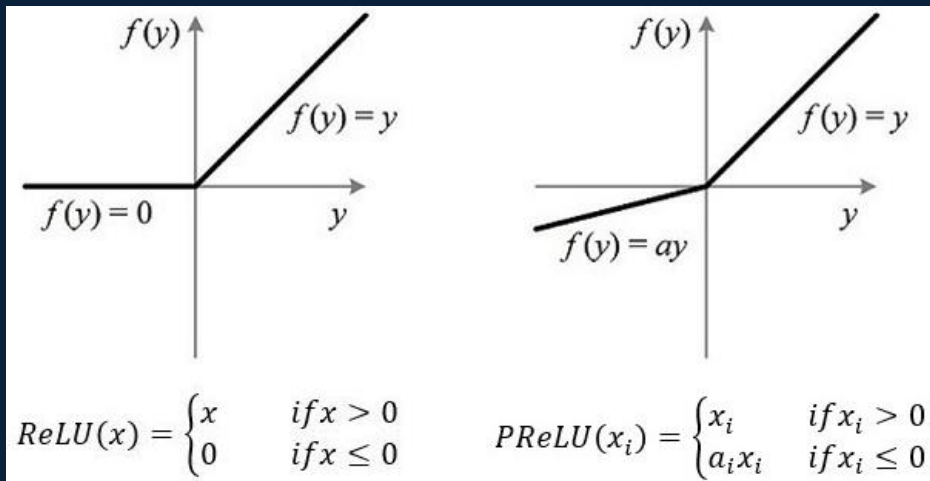
A supervised learning method: **two steps**

- **Training**: learning the coefficients of the neural networks with known low frequencies (output) and high frequencies (input)
- **Test**: feeding high frequencies into the pretrained neural networks and predicting their unknown low frequency data

Deep learning

Convolutional Neural Networks (CNNs)

- Convolution filter: 128 – 64 – 128 – 64 – 1
- Activation function: PReLU (He et al., 2015)



- Optimizer: Adam (Kingma and Ba, 2014)
with a mini-batch of 20 samples

Input: high frequency recordings



Sum up five combined units

Convolution layer
Batch normalization layer
PReLU layer



Fully connected layer



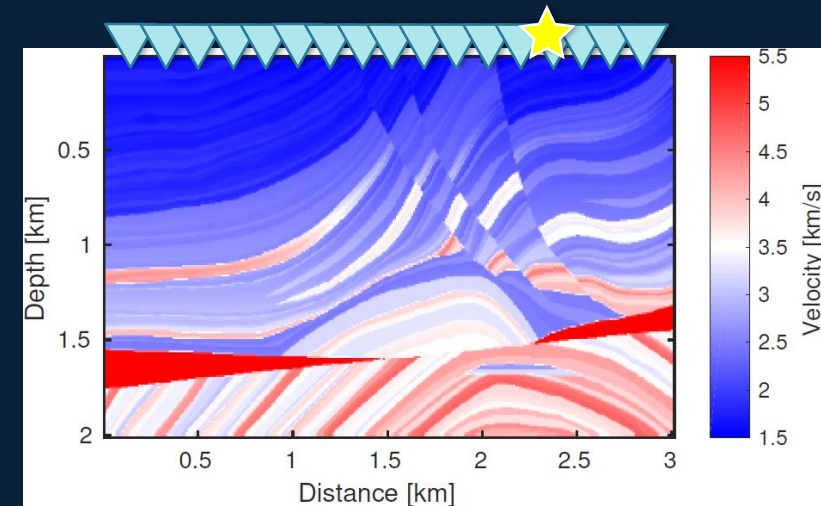
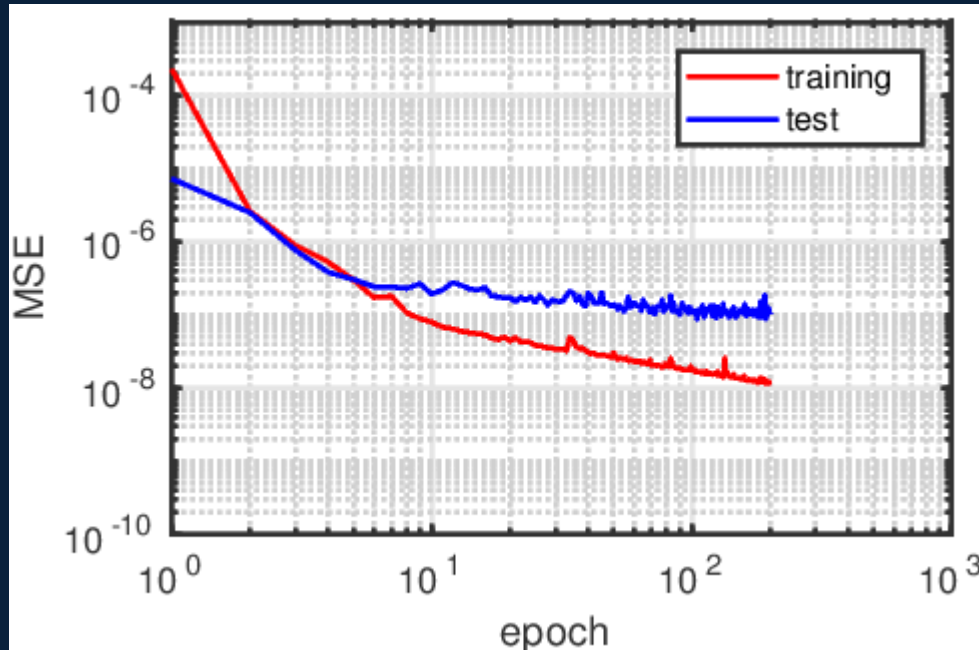
Output: low frequency recordings

The architecture of CNNs for LF extrapolation

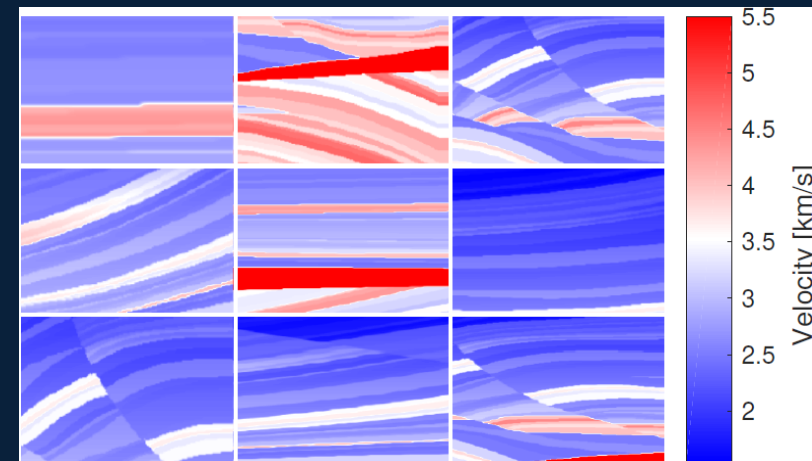
Numerical experiment

- Training dataset: 81,000 samples
- Test dataset: 9000 samples
- Trainable parameters: 3,290,946

Be careful of overfitting!



The full-size model to synthesize the test data



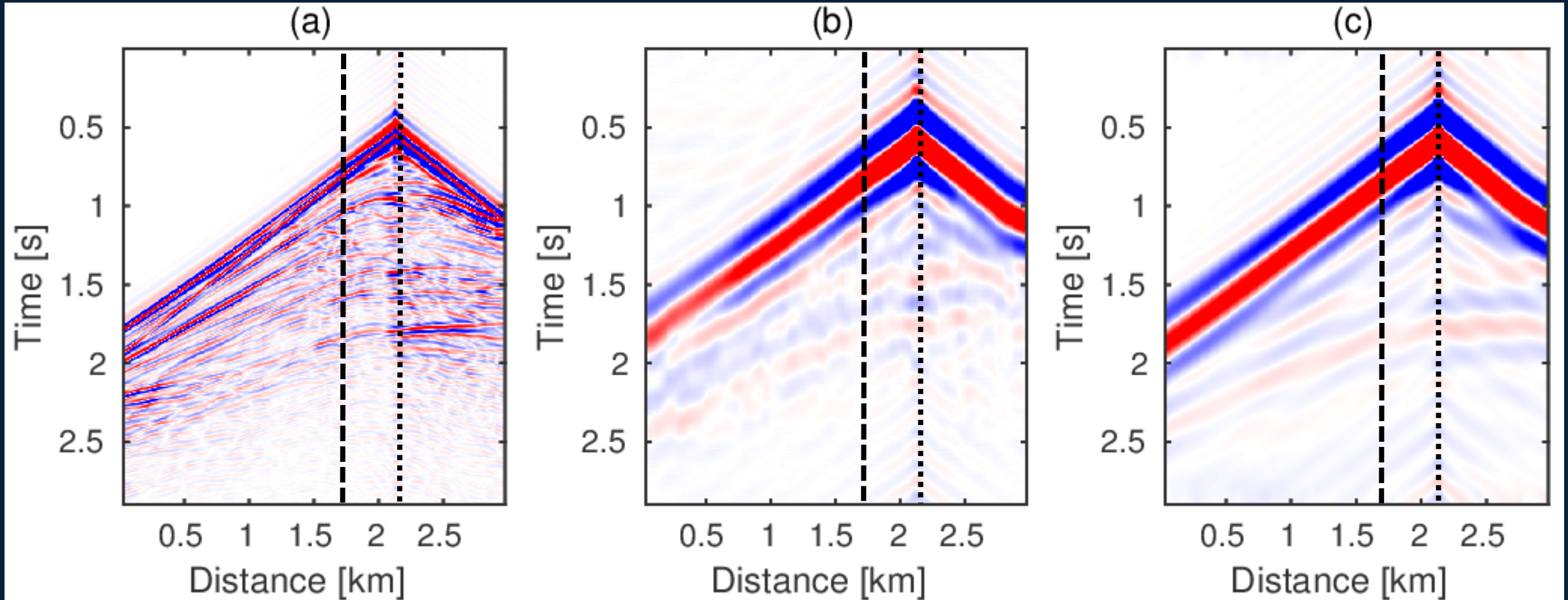
The nine submodels to synthesize the training data

Numerical experiment

Input high frequencies

Predicted low frequencies

True low frequencies

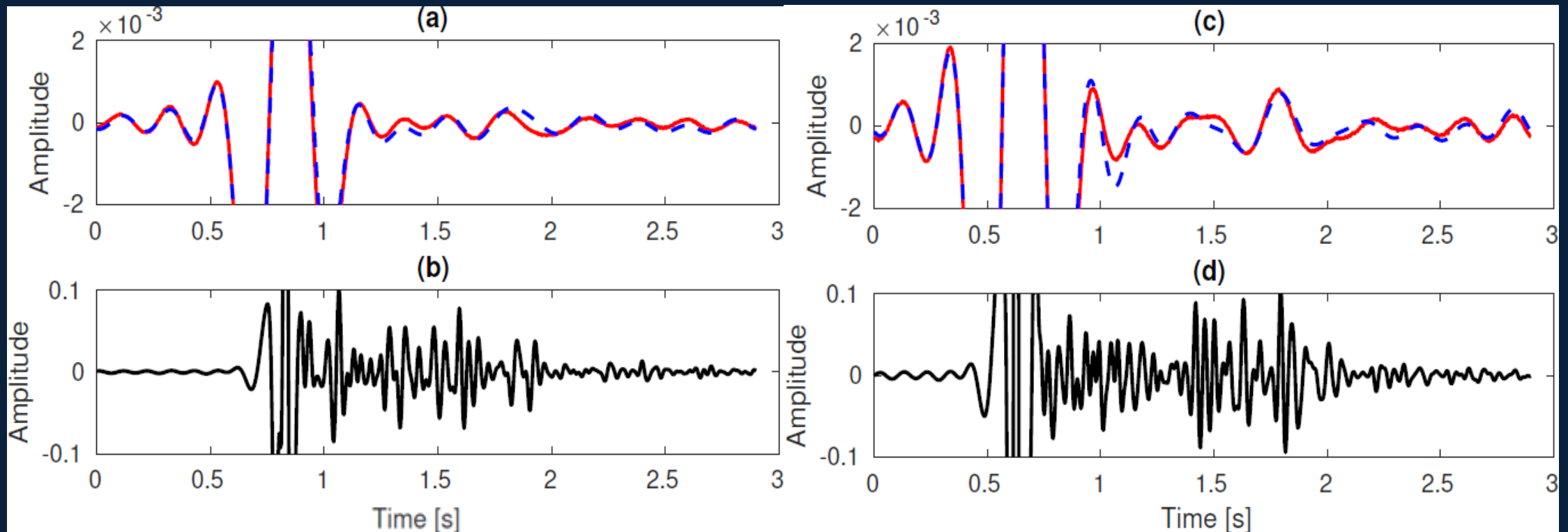


Numerical experiment

Comparison of one trace at the horizontal distance:

(a) (b) $x = 1.73\text{km}$

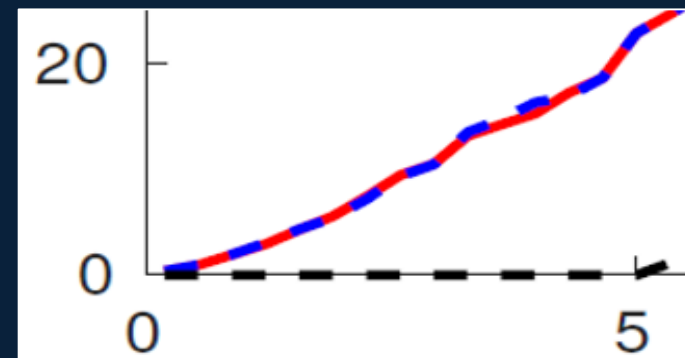
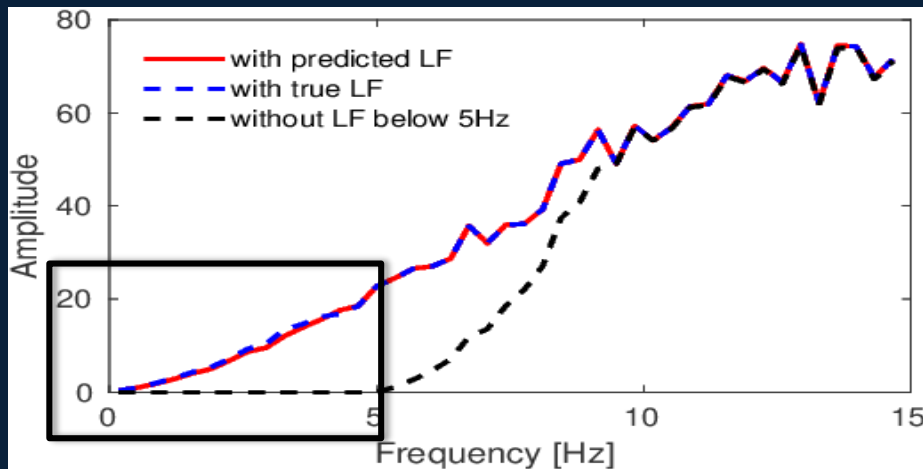
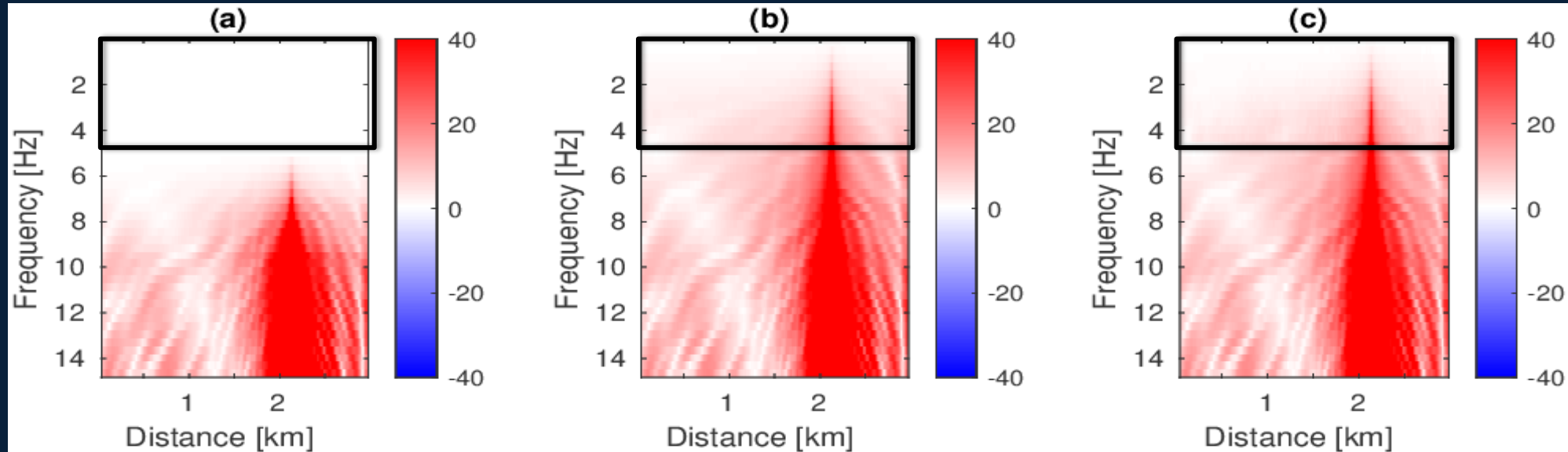
(c) (d) $x = 2.25\text{km}$



Output: Predicted (red line) and true (blue dash line) low frequency recording (0.3–5Hz)

Input: Band-limited (Black line) recording (5–50Hz)

Numerical experiment



Conclusion

METHOD

- an architecture of DNNs to extrapolate the low frequencies of band-limited seismic recordings without any preprocessing and post-processing procedures;

IMPACT

- solution to cycle-skipping problem in FWI;

LIMITATION

- the lack of generalizability guarantees;
- demanding training time;



Thanks to MIT ERL and Total S A for support.

Thanks for your attention.

| Acknowledgements