Three-dimensional inversion of gravity data for blocky models using a minimum-structure algorithm and general measures

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Outline

- Motivation.
- Previous work.
- General minimum-structure inversion strategy.
 General measures.
 Iterative solution procedure.
 - Measure of model structure.
- Example: 3-D gravity inversion, Voisey's Bay Ovoid.
- Conclusions.

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Minimum-structure inversion for sharp interfaces





Auken & Christiansen (2004, Geophysics, 69, p752–761):



Synthetic model

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Previous work

"True" minimum-structure algorithms:

Farquharson & Oldenburg (1998, GJI), 1-D EM;
Portniaguine & Zhdanov (1999, Geophysics), 3-D focusing;
Loke, Acworth & Dahlin (2003, Expl. Geop.), 2-D resistivity;
Farquharson & Oldenburg (2003, SEGJ), 2-D resistivity.

Laterally constrained layered inversions:

Smith et al. (1999, Geophysics), 2-D MT; Auken & Christiansen (2004, Geophysics), 2-D resistivity; de Groot-Hedlin & Constable (2004, Geophysics), 2-D MT.

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General minimum-structure inversion strategy

• Mesh fixed during inversion; fine discretization.



General minimum-structure inversion strategy

• Minimize objective function:

$$\Phi = \phi_d \ + \ \beta \, \phi_m,$$

where ϕ_d is measure of data-misfit,

$$\phi_d = \phi_d(\mathbf{u}) \qquad \mathbf{u} = \mathbf{W}_d \big(\mathbf{d}^{\text{obs}} - \mathbf{d}^{\text{prd}} \big),$$

and ϕ_m is measure of structure in model,

$$\phi_m = \sum_k \alpha_k \phi_k(\mathbf{v}_k) \qquad \mathbf{v}_k = \mathbf{W}_k \big(\mathbf{m} - \mathbf{m}_k^{\text{ref}}\big).$$

General measures

• A general form for ϕ_d and ϕ_m is:

$$\phi(\mathbf{x}) = \sum_{j=1}^{N} \rho(x_j).$$

For example, the l_2 -norm: $\rho(x) = x^2$; the l_p -norm: $\rho(x) = |x|^p$ Ekblom's l_p -like measure: $\rho(x) = (x^2)^p$

$$\rho(x) = |x|^{p};$$

 $\rho(x) = (x^{2} + \epsilon^{2})^{p/2};$

Huber's *M*-measure:

$$\rho(x) = \begin{cases} x^2 & |x| \le c, \\ 2c|x| - c^2 & |x| > c. \end{cases}$$

General measures



Iterative solution procedure

• Differentiate Φ with respect to model parameters and equate to zero.

Get normal system of equations:

$$\begin{split} \left[\mathbf{G}^T \mathbf{W}_d^T \mathbf{R}_d \mathbf{W}_d \mathbf{G} \ + \ \beta^n \sum_k \alpha_k \mathbf{W}_k^T \mathbf{R}_k \mathbf{W}_k \right] \delta \mathbf{m} \\ &= \ \mathbf{G}^T \mathbf{W}_d^T \mathbf{R}_d \mathbf{W}_d (\mathbf{d}^{\text{obs}} - \mathbf{d}^{n-1}) \ + \\ & \beta^n \sum_k \alpha_k \mathbf{W}_k^T \mathbf{R}_k \mathbf{W}_k (\mathbf{m}_k^{\text{ref}} - \mathbf{m}^{n-1}). \end{split}$$

Update \mathbf{R}_d and \mathbf{R}_k .

• Regularization via finite-difference matrices. Old way:



• Regularization via finite-difference matrices. New way:















• The measure of model structure becomes

$$\phi_m = \sum_k \alpha_k \phi_k(\mathbf{v}_k) \qquad \mathbf{v}_k = \mathbf{W}_k (\mathbf{m} - \mathbf{m}_k^{\text{ref}}),$$

where the summation is now over 14 terms, rather than 4.

Particulars of 3-D gravity inversion program used here

- Finite-difference forward solver.
- Preconditioned CG solver for Gauss-Newton equations.
- Preconditioner is ILU decomposition with approximate Jacobian.
- Sparse matrix-vector products, and solution of forward system.

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Voisey's Bay



Observed Bouguer anomaly over the Ovoid



- Bouguer anomaly relative to 2.67 g/cm^3 .
- Regional removal by upward continuation Mike's talk.
- 89 data.
- $\circ\,$ Assumed measurement uncertainties of $0.05\,\mathrm{mGal.}$

Inversions

• Results for three inversion coming up. For all inversions ...

Mesh: $87 \times 61 \times 54$ cells, each cell $10 \times 10 \times 5$ m.

Topography incorporated.

Overburden incorporated via the reference model.

Same depth weighting as GRAV3D.

More smoothing in easting direction (relative to northing); less smoothing in vertical direction (relative to northing).

Inversions

- 1. Traditional l_2 measure of model structure:
 - only the usual x, y, z finite differences in ϕ_m .
- 2. l_1 -type measure of model structure:
 - only the usual x, y, z finite differences in ϕ_m ;
 - 20 iterations.
- 3. l_1 -type measure of model structure:
 - all diagonal finite differences included in ϕ_m ;
 - 20 iterations.
 - $\circ\,$ Sum-of-squares, l_2 data misfit used in all inversions. (Final misfits for the three inversions: 108, 103, 100.)

Inversion 1: l_2

Depth = 32.5



Inversion 1: l_2





Inversion 1: l_2



Inversion 2: l_1 , no diagonal differences

Depth = 32.5



Inversion 2: l_1 , no diagonal differences

Northing = 6243137.5



Inversion 2: l_1 , no diagonal differences



Inversion 3: l_1 , diagonal differences

Depth = 32.5



Inversion 3: l_1 , diagonal differences

Northing = 6243137.5



Inversion 3: l_1 , diagonal differences



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Conclusions

- Minimum-structure inversions can be made to produce blocky models by using $non-l_2$ measures and iterative solution procedures.
- Explicit inclusion of *diagonal differences* in the measure of model structure allows *dipping interfaces* to be produced.
- Computation time is significantly increased for linear inverse problems: not such an onerous increase for an already nonlinear problem.
- Interfaces not quite as sharp as I had hoped because of CG solver of Gauss-Newton system?