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Efficient Imaging of Single-Hole Electromagnetic Data

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ABSTRACT

The extended Born, or localized nonlinear (LN) approximation, of integral equation (IE) solution has been applied to inverting single-hole electromagnetic (EM) data for characterizing and monitoring of geothermal reservoirs. The extended Born approximation is less accurate than a full solution but much superior to the simple Born approximation. When applied to the cylindrically symmetric model with a vertical magnetic dipole source, however, the accuracy of the extended Born approximation works better because the electric field is scalar and continuous everywhere. One of the most important steps in the inversion is the selection of a proper regularization parameter for stability. The extended Born solution provides an efficient means for selecting an optimum regularization parameter, because the Green’s functions, the most time consuming part in IE methods, are repeatedly re-usable at each iteration. In addition, the IE formulation readily contains a sensitivity matrix, which can be revised at each iteration at little expense. In this paper we show inversion results using synthetic and field data. The result from field data is compared with that of a 3-D inversion scheme.

Introduction

High-resolution imaging of electrical conductivity has been the subject of many studies in cross-hole tomography using electromagnetic (EM) fields (Zhou, 1989; Zhou et al., 1993; Wilt et al., 1995; Alumbaugh and Morrison, 1995; Newman, 1995; Alumbaugh and Newman, 1997). Although the theoretical understanding and associated field practices for cross-hole EM methods are relatively mature, these techniques are costly and sometimes it is difficult to find two adjacent boreholes for cross-hole surveys. The cost can be greatly reduced if a single-hole survey method could be developed.

The main advantage of integral equation (IE) method in comparison with the finite difference (FD) and/or the finite element (FE) methods, is the fast and accurate simulation of compact 3-D bodies in a layered background (Hohmann, 1975). The FD and FE methods are suitable for modeling EM fields in complex structures with large-scale conductivity variations. In principle, the IE method can handle these models too, but the huge demand on computer resources places a practical limit on its use. This is because of the full matrix arising from IE formulation. Another advantage of the IE method over the FD or FE method is its greater suitability for inversion. IE formulation readily contains a sensitivity matrix, which can be revised at each inversion iteration at little expense. With FD or FE, in contrast, the sensitivity matrix has to be recomputed at each iteration at a cost nearly equal to that of full forward modeling. The IE method, however, has to overcome severe practical limitations imposed on the numerical size of the anomalous domain for inversion purposes. In this direction, several approximate methods, such as the localized nonlinear (LN) approximation (Habashy, et. al., 1993) and quasi-linear approximation (Zhdanov and Fang, 1996), have been developed recently. In this paper we exploit the advantage of the LN approximation with applications to single-hole inversion of EM data.

Extended Born in 2-D

Maxwell’s equations with an $e^{i\omega t}$ time dependence, neglecting displacement currents, are written as

$$\nabla \times \mathbf{E}(\mathbf{r}) = -i\omega \mu \mathbf{H}(\mathbf{r}).$$

$$\nabla \times \mathbf{H}(\mathbf{r}) = \sigma(\mathbf{r})\mathbf{E}(\mathbf{r}) + J_0(\mathbf{r} - \mathbf{r}_0).$$

where $J_0$ is the impressed current source at $\mathbf{r}_0$. We assume the magnetic permeability $\mu$ is constant and is equal to that of free space. The electrical conductivity $\sigma$ is heterogeneous and it may be divided into:
\[
\sigma(r) = \sigma_b + \Delta \sigma(r),
\]
(3) where the subscript 'b' indicates the background. The conductivity of the background medium is assumed uniform throughout this paper. The differential equation for the secondary electric field is derived from equations (1) and (2) as
\[
\nabla \times \nabla \times E(r) + i \omega \mu \sigma(r) E(r) = -i \omega \mu J_b(r),
\]
(4) and the numerical solution for the electric field may be obtained using either the finite-element or the finite-difference method. Alternatively, a numerical solution may be obtained using the integral equation method involving the Green's function that satisfies
\[
\nabla \times \nabla \times G(r - r') + i \omega \mu \sigma_b G(r - r') = \delta(r - r'),
\]
(5)

The symbol I is the identify tensor. The superscript 'EI' signifies that the Green's function translates current source, J, to electric field E. Each vector component of the Green's tensor \( G_{EI}(r - r') \) is the vector electric field at \( r \) due to a point source at \( r' \) with its current density of \( -i \omega \mu \sigma_b \) Amp/m², polarized in \( x, y, \) and \( z \), respectively. Using equations (4) and (5), one can derive an integral equation for the electric field
\[
E(r) = E_b(r) - i \omega \mu \int G_{EI}(r - r') \Delta \sigma(r') E(r') \, dv'.
\]
(6)

The first term on the right is the background electric field that would exist in the presence of background medium only, and the term \( \Delta \sigma E \) inside the integral is called the scattering current (Hohmann, 1975). The integral equation is nonlinear because the electric field inside the integral is function of the conductivity. To obtain a numerical solution, the anomalous body is divided into a number of elements, and constant electric field is assigned to each element. Since Raiche (1974) first formulated the volume 3-D integral equation methods, many numerical solutions have been presented on this subject (Hohmann, 1988). The process involved in the volume integral equation methods requires computing time proportional to the cube of the number of cells used, and it quickly becomes impractical as the size of the inhomogeneity is increased to handle realistic problems.

For some important class of problems the complexity associated with the full 3-D problem can be reduced to something much simpler. A model whose electrical conductivity is cylindrically symmetric in the vicinity of a borehole is such an example. In order to preserve the cylindrical symmetry in the resulting EM field a horizontal loop current source, or a vertical magnetic dipole, may be considered in the borehole. In this case the problem is scalar when formulated using the azimuthal electric field \( E_\phi \), and the analogous integral equation is,
\[
E_\phi(r) = E_\phi_b(r) - 2 \pi \omega \mu \int G_{EI}(r - r') \Delta \sigma(r') E_\phi(r') \rho d\rho \, dz',
\]
(7) where the position vector \( r = \rho + \xi, \) and \( r' = \rho' + \xi' \). The electric field and Green's function are both scalar, and the Green's function is given in the form of a Hankel transform (p219, Ward and Hohmann, 1988)
\[
G_{EI}(r, r') = -\frac{1}{4\pi} \int_0^\infty \frac{\mu_b \lambda J_1(\lambda \rho) J_1(\lambda \rho') d\lambda}{e^{-\lambda r} - e^{-\lambda r'}},
\]
(8) where \( \mu_b = (\lambda^2 + i \omega \mu \sigma_b)^{1/2} \). Since measurements are usually made for the magnetic field, equations (7) is reformulated to
\[
H_\phi(r) = H_\phi_b(r) - 2 \pi \omega \mu \int G_{HI}(r - r') \Delta \sigma(r') E_\phi(r') \rho d\rho \, dz',
\]
(9) where \( G_{HI}(r, r') \) translates scattering currents \( \Delta \sigma(r') E_\phi(r') \) at \( r' \) to magnetic field at \( r \). Using equations (7) through (9), one can obtain the integral equation solution by first dividing the \( (\rho, z) \) cross section into a number of elements, and formulate a system of equations for the electric field using pulse base function. Sena and Toksoz (1990) presented a cross-hole inversion study for permittivity and conductivity in cylindrically symmetric medium using high-frequency EM, and Alumbaugh and Morrison (1995) investigated cross-hole EM tomo-igraphy using Born approximation and localized nonlinear (LN) approximation of Habashy, et. al., (1993).

Borehole access for geophysical survey in producing fields is very limited. For this reason, we consider an efficient single-hole EM imaging using the LN approximation. The LN approximation offers an efficient and reasonably accurate electric field solution without solving the full integral equation solution from equation (7). To do this the integral equation is first reformulated (Habashy, et. al., 1993) to
\[
E_\phi(r) = E_\phi_b(r) - 2 \pi \omega \mu \int G_{EI}(r - r') \Delta \sigma(r') E_\phi(r') \rho d\rho \, dz' - 2 \pi \omega \mu \int G_{EI}(r - r') \Delta \sigma(r') (E_\phi(r') - E_\phi_b(r')) \rho d\rho \, dz',
\]
or
\[
E_\phi(r) = E_\phi_b(r) + 2 \pi \omega \mu \int G_{EI}(r - r') \Delta \sigma(r') (E_\phi(r') - E_\phi_b(r')) \rho d\rho \, dz'.
\]

If the electric field is continuous in the vicinity \( r \), the contribution from the second integral may be small compared with the background electric field. This is because when \( r' \) approaches \( r \), the difference in \( \{E_\phi(r') - E_\phi_b(r')\} \) is getting smaller, so the scattering current is effectively zero at the singular point. When \( r' \) moves away from \( r \) the contribution is also small because the Green's function falls off rapidly. So for the type of problem where there is only the azimuthal electric field, we can get a good approximation even if we neglect the second integral entirely. As a result we get
\[
E_\phi(r) \left[ 1 + 2 \pi \omega \mu \int G_{EI}(r - r') \Delta \sigma(r') \rho d\rho \, dz' \right] = E_\phi_b(r),
\]
(10)
from which, using

\[ E_\phi(r) = \gamma(r) E_{\phi b}(r), \tag{10} \]

where

\[ \gamma(r) = \left[ 1 + 2\pi i \omega \mu \sum_k G^{BJ}(r - r') \Delta \sigma(r') \rho' d\rho' dz' \right]^{-1}. \]

Substituting the approximate electric field solution into equation (9), we get the LN magnetic field solution

\[ H_i^i = 2\pi i \omega \mu \sum_k \Delta \sigma_k \gamma_k E_{\phi b} \int G^{HI}(r', z_i - z') \rho' d\rho' dz', \tag{12} \]

where the subscript \( k \) denotes the value at the \( k \)-th element. The corresponding Green's function for the magnetic field may be deduced from the electric field Green's function, equation (8), as

\[ G^{HI}(\rho', z_i - z') = \frac{1}{4\pi i \omega \mu} \int_0^\infty \frac{e^{-u_b |k - z'|}}{u_b} \lambda^2 J_1(\lambda \rho') d\lambda. \tag{13} \]

For the inversion, the sensitivity of the magnetic field with respect to the change in conductivity can be easily obtained from equation (12). Taking derivative of the data with respect to the \( j \)-th conductivity parameter, and neglecting the dependence of the \( \gamma \) on \( \Delta \sigma_j \), the sensitivity becomes

\[ \frac{\partial}{\partial \Delta \sigma_j^i} H_i^i = -2\pi i \omega \gamma_j E_{\phi b} \int G^{HI}(\rho', z_i - z') \rho' d\rho' dz', \tag{14} \]

which can be easily evaluated by integrating over the \( j \)-th element.

The inversion procedure starts with the data misfit

\[ \| W_d [H(\sigma) - H_d] \|, \]

where all subscripts and superscripts have been dropped except for the subscript \( d \) denoting data. The data weighting matrix \( W_d \) is used to give relative weights to individual data. If we allow a perturbation \( \Delta \sigma \) to the conductivity, the misfit will take a form

\[ \| W_d [H(\sigma + \Delta \sigma) - H_d] \|^2, \]

and the total objective functional may be written as

\[ \phi = \| W_d [H(\sigma + \Delta \sigma) - H_d] \|^2 + \lambda \| W_\sigma \Delta \sigma \|^2. \tag{15} \]

The second term is added to impose a smoothness constraint. \( W_\sigma \) is a weighting matrix and \( \lambda \) is the Lagrange multiplier that controls the trade-off between data misfit and the parameter

smoothness. Expanding the misfit in \( \Delta \sigma \) using the Taylor series, discarding terms higher than the square term, and letting the variation of the functional with respect to \( \Delta \sigma \) equal to zero, we obtain a linear system of equations for the perturbation \( \Delta \sigma \)

\[ (J^T W_d^T W_d J + \lambda W_\sigma^T W_\sigma) \Delta \sigma = -J^T W_d^T W_d \{ H(\sigma) - H_d \}. \tag{16} \]

Here, the entries of Jacobian matrix \( J \) are the sensitivity function given in equation (14). The stability of the inversion is largely controlled by requiring the conductivity to vary smoothly. Larger values of \( \lambda \) result in smooth and stable solutions at the expense of resolution. It even allows for the solution of grossly underdetermined problems (Tikhonov and Arsenin, 1977). In our single-hole inversion study, the Lagrange multiplier \( \lambda \) is progressively selected in the inversion process. The selection procedure starts with executing a given number, say \( n_l \), of inversions using \( n_l \) different multipliers that are spaced appropriately. The same Jacobian is used at this step. As a result \( n_l \) updated parameter sets are produced, followed by \( n_l \) forward model calculations resulting in \( n_l \) data misfits. Among these, we choose the model and parameter \( \lambda \) giving the lowest data misfit. In this selection scheme, integral equation (IE), or an approximate IE, modeling is quite attractive in speed because the Green's functions, the most time consuming part in IE methods, are repeatedly re-usable throughout the selection procedure.

To evaluate the performance of the extended Born inversion using LN approximation, we chose a conductivity model shown on the left of Figure 1, overleaf. The model consists of two, one conductive (1 S/m) and the other resistive (0.01 S/m), cylindrically symmetric bodies in a whole space of 0.1 S/m. A finite-element modeling (FEM) scheme (Lee et al., 2002) is used to generate synthetic data. Using a vertical magnetic dipole as a source, vertical magnetic fields are computed at five source-receiver offsets of \( 4 \) m through \( 8 \) m at three frequencies of \( 12 \) kHz, \( 24 \) kHz and \( 42 \) kHz. Using 3-digit synthetic data generated by FEM, the inversion is started with an initial model of 0.25 S/m uniform whole space. In this test we used \( n_l = 3 \) in each iteration to select parameter update and Lagrange multiplier. After 6 iterations, the inversion is stopped and the result is shown on the right of Figure 1. The recovered conductivity is found to be nearly the same in the conductive body but is over-estimated in the resistive body.

Electromagnetic Instruments Inc. (EMI) conducted a field test of the newly built Geo-BILT tool at Lost Hills oil field in southern California operated by Chevron USA in May 2001. Measurements were made at four frequencies: 2, 6, 17 and 42 kHz with two T-R offsets; 2 m and 5 m. LBNL obtained the data to evaluate them for future development of the 3-D approximate inversion scheme. Figure 2 shows vertical magnetic fields due to vertical magnetic dipole sources \( H_m \) at 6 kHz with two T-R offsets of 2 m and 5 m, for the entire reservoir depth from 1400 ft to 1800 ft in the borehole OBC1. As part of the final evaluation of the 2-D inversion code, we conducted inversion of \( H_m \) data at 6 kHz with only one T-R offset of 5 m (bottom part of Figure 2). The result is shown in Figure 3 along with a 3-D inversion result (Wilt et al., 2002) for com-
parison. Initial model used is 0.25 S/m uniform whole space, and after 6 iterations the rms is reduced to 2% (Figure 4). The resistive zone near the borehole in all depths appears to be an artifact. This is apparent if we compare the 2-D inversion result with that of a 3-D inversion of the same section shown on the right of Figure 3. The 3-D inversion used all three-component magnetic fields as data from vertical magnetic dipole sources along the borehole. The resistivity distribution obtained from the 2-D inversion appears to represent the resistivity along the western to northwestern cross section of the 3-D imaging. Computing time required for the 2-D approximate inversion is about 30 minutes compared to 3 to 5 days for the 3-D inversion on a PC computer (Wilt, et. al., 2002).

Conclusions

A computationally efficient inversion scheme has been developed using localized nonlinear (LN) approximation to analyze EM fields obtained in a single-hole environment. The medium is assumed to be cylindrically symmetric about the borehole, and to maintain the symmetry vertical magnetic dipole source is used throughout. The efficiency and robustness of an inversion scheme is very much dependent on the proper use of Lagrange multiplier, which is often provided manually to achieve a desired convergence. We have developed an automatic Lagrange multiplier selection scheme, which will enhance the utility of the inversion scheme in handling field data. The 2-D inversion scheme was tested using field data and the result was compared with a conductivity image generated by a 3-D inversion with a reasonable agreement. For an approximate inversion scheme such as the one developed here, one needs to be careful not to overfit the data to avoid undesirable artifacts in the reconstructed image.
Figure 3. Resistivity imaging derived from the 2-D inversion of data obtained from EMI. The image shown on the right, with the same depth scale, is from a 3-D inversion of three-component data with vertical magnetic dipole source (Wilt, et. al., 2002). Notice that two figures have slightly different grey (color) scale. The 2-D imaging appears to represent the resistivity along the western to northwestern cross section of the 3-D imaging.

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