

## Simultaneous TV-regularized time-lapse FWI with application to field data

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### SUMMARY

We present a field data application of the technique proposed by Maharramov and Biondi (2015) for reconstructing production-induced subsurface model changes from time-lapse seismic data using full-waveform inversion (FWI). The technique simultaneously inverts multiple survey vintages with total-variation (TV) regularization of the model differences. After describing the method, we discuss its application to the Gulf of Mexico, Genesis Field data. We resolve negative velocity changes associated with overburden dilation and demonstrate that the results are stable with respect to the amount of regularization and consistent with earlier estimates of time strain in the overburden.

### INTRODUCTION

Prevalent practice of time-lapse seismic processing relies on picking time displacements and changes in reflectivity amplitudes between migrated baseline and monitor images, and converting them into impedance changes and subsurface deformation (Johnston, 2013). This approach requires a significant amount of manual interpretation and quality control. An alternative approach is based on using the high-resolution power of full-waveform inversion (Sirgue et al., 2010a) to reconstruct production-induced changes from wide-offset seismic acquisitions (Routh et al., 2012; Zheng et al., 2011; Asnaashari et al., 2012; Raknes et al., 2013; Maharramov and Biondi, 2014a; Yang et al., 2014). However, while potentially reducing the amount of manual interpretation, time-lapse FWI is sensitive to repeatability issues (Asnaashari et al., 2012), with both coherent and incoherent noise potentially masking important production-induced changes. The joint time-lapse FWI proposed by Maharramov and Biondi (2013, 2014a) addressed repeatability issues by joint inversion of multiple vintages with model-difference regularization based on the  $L_2$ -norm and produced improved results when compared to the conventional time-lapse FWI techniques. Maharramov and Biondi (2015) extended this joint inversion approach to include edge-preserving total-variation (TV) model-difference regularization. The new method was shown to achieve a dramatic improvement over alternative techniques by significantly reducing oscillatory artifacts in the recovered model difference for synthetic data with repeatability issues. In this work, we apply this TV-regularized simultaneous inversion technique to the Gulf of Mexico, Genesis Field data and demonstrate a stable recovery of production-induced model changes.

### METHOD

FWI applications in time-lapse problems seek to recover induced changes in the subsurface model by using multiple seismic datasets from different acquisition vintages. For two sur-

veys sufficiently separated in time, we call such datasets (and the associated models) “baseline” and “monitor”. Time-lapse FWI can be conducted by separately inverting the baseline and monitor models (“parallel difference”, Plessix et al. (2010)) or inverting them sequentially with, e.g., the baseline supplied as a starting model for the monitor inversion (“sequential difference”). The latter may achieve a better recovery of model differences in the presence of incoherent noise (Asnaashari et al., 2012; Maharramov and Biondi, 2014a). Another alternative is to apply the “double-difference” method (Watanabe et al., 2004; Denli and Huang, 2009; Zheng et al., 2011; Asnaashari et al., 2012; Raknes et al., 2013). The latter approach may require significant data pre-processing and equalization (Asnaashari et al., 2012; Maharramov and Biondi, 2014a) across survey vintages.

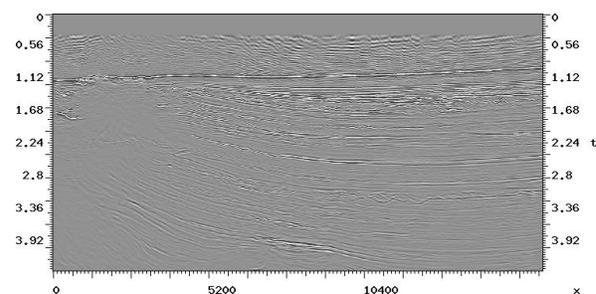


Figure 1: A north-south inline section of the baseline image produced by Chevron (vertical axis two-way travel time in seconds, horizontal axis inline meters).

In all of these techniques, optimization is conducted with respect to one model at a time, albeit of different vintages at different stages of the inversion. We propose to invert the baseline and monitor models simultaneously by solving the following optimization problem (Maharramov and Biondi, 2015):

$$\alpha \|\mathbf{u}_b(\mathbf{m}_b) - \mathbf{d}_b\|_2^2 + \beta \|\mathbf{u}_m(\mathbf{m}_m) - \mathbf{d}_m\|_2^2 + \quad (1)$$

$$\delta \|\mathbf{WR}(\mathbf{m}_m - \mathbf{m}_b)\|_1 \rightarrow \min \quad (2)$$

with respect to both the baseline and monitor models  $\mathbf{m}_b$  and  $\mathbf{m}_m$ . Problem (1,2) describes time-lapse FWI with the  $L_1$  regularization of the transformed model difference (2). The terms (1) correspond to separate baseline and monitor inversions with observed data  $\mathbf{d}$  and modeled data  $\mathbf{u}$ . In (2),  $\mathbf{R}$  and  $\mathbf{W}$  denote regularization and weighting operators, respectively. If  $\mathbf{R}$  is the gradient magnitude operator

$$\mathbf{R}f(x, y, z) = \sqrt{f_x^2 + f_y^2 + f_z^2}, \quad (3)$$

then (2) becomes the “Total Variation” (TV) seminorm. The latter case is of particular interest, because minimization of the gradient  $L_1$  norm promotes “blockiness” of the model-difference, potentially reducing oscillatory artifacts (Rudin et al., 1992). Total-variation regularization, known in image processing as the “ROF Model”, was applied earlier to full-waveform

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inversion as a way of resolving sharp geologic boundaries (Anagaw and Sacchi, 2012). The solution of a large-scale optimization problem based on the ROF model using conventional methods is computationally challenging, prone to the “stair-casing effect” (Chambolle and Lions, 1997), and may require solution methods that involve splitting and gradient thresholding (Goldstein and Osher, 2009). However, time-lapse FWI appears to be a nearly ideal application for the ROF model, because significant production-induced subsurface model changes are spatially bounded and have magnitudes that can be roughly estimated *a priori* from geomechanical and production data (Maharramov and Biondi (2014a), supplementary material). More specifically, the weighting operator  $\mathbf{W}$  may be obtained from prior geomechanical information. For example, a rough estimate of production-induced velocity changes can be obtained from time shifts (Hatchell and Bourne, 2005) and used to map subsurface regions of expected production-induced perturbation.

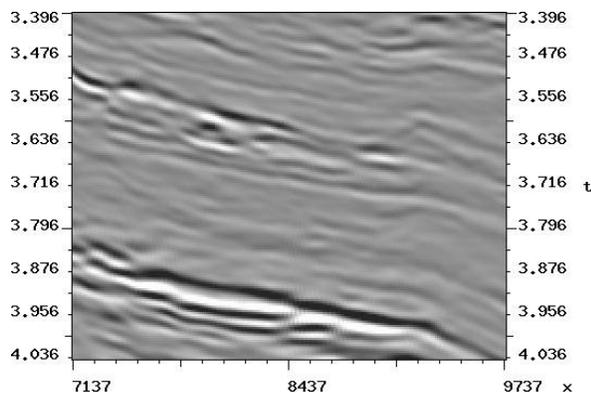


Figure 2: Monitor and baseline image-difference obtained from the 3D time-migration images provided by Chevron and corresponding to the inline section of Figure 1. Production-induced changes stand out at approximately 3.5 s (wet Illinoian sands) and 4 s two-way travel times—stacked Neb 1, 2, and 3 reservoirs—compare with Hudson et al. (2005).

### APPLICATION TO FIELD DATA

The Genesis Field, operated by Chevron, is located 150 miles southwest of New Orleans in the Green Canyon area of the central Gulf of Mexico, in approximately 770-830m of water (Magesan et al., 2005). Oil was found in several late Pliocene through early Pleistocene deep-water reservoirs. Most of the field's oil and gas reserves are in the early Pleistocene Neb 1, Neb 2, and Neb 3 reservoirs that are the primary subject of this study. First oil production began in January 1999.

A 3D seismic survey was shot in 1990, and a time-lapse survey was shot in October 2002 with the aim of improving field management (Hudson et al., 2005; Magesan et al., 2005). Cumulative production from the field at the time of the monitor survey was more than 57 MMBO, 89 MMCFG, and 19 MMBW (Hudson et al., 2005).

In addition to fluid substitution effects, producing reservoirs

compact, increasing the depth to the top of the reservoirs and causing overburden dilation (Johnston, 2013). A time-lapse study performed by Chevron (Hudson et al., 2005) indicated significant apparent kinematic differences in the Pleistocene reservoir interval. Time shifts were observed both for the producing reservoirs and Illinoian wet sands above Neb 1 (see Figure 3). Kinematic differences were attributed to a time shift caused by subsidence at the top of the uppermost reservoir, subsidence of the overburden, and overburden dilation (Hudson et al., 2005).

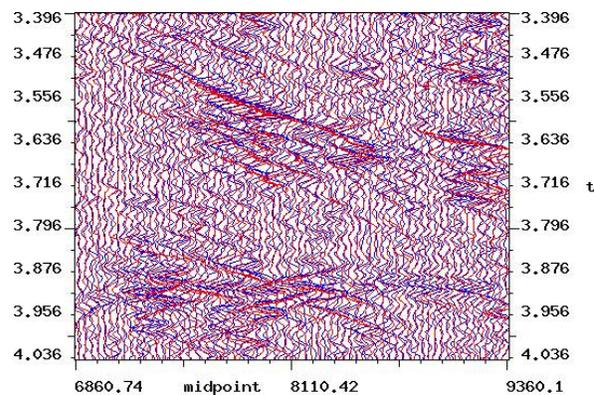


Figure 3: Production-induced changes resulted in measurable time-shifts between the surveys. Shown here are time-shifts between the baseline (blue) and monitor (red) common-offset gathers, 1074 m offset.

Parameters of the baseline and monitor surveys and subsequent time-lapse processing by Chevron were described by Magesan et al. (2005). The baseline survey had a maximum offset of 5 km, and the monitor survey had a maximum offset of 7.3 km. Both surveys had a bin size of 12.5 m by 37 m. For the purpose of time-lapse analysis, the acquired data had been subjected to data equalization, pre-processing and imaging steps that included a spherical divergence correction, source and receiver statics, global phase rotation, time shift, amplitude scaling, global spectral matching, and cross-equalization (Magesan et al., 2005).

The data pre-processed for time-lapse analysis were used by Chevron in Kirchhoff time migration of the baseline and monitor surveys, producing 3D images. A single inline section of the baseline image is shown in Figure 1. The corresponding monitor and baseline image difference is shown in Figure 2. As noted by Hudson et al. (2005), the image difference is contributed to by time shifts at the Illinoian sands (upper event) and Neb 1 (lower event) in Figure 2—compare with Figure 1 of Hudson et al. (2005).

The purpose of this exercise was to verify whether or not joint regularized time-lapse FWI could resolve some of the production-induced model differences, thus providing additional insight into reservoir depletion patterns and optimal infill drilling strategies. As our first processing step, we performed separate baseline and monitor 2D full-waveform inversion of a single inline section. We extracted a single north-south inline corresponding to the image in Figure 1 from both surveys and

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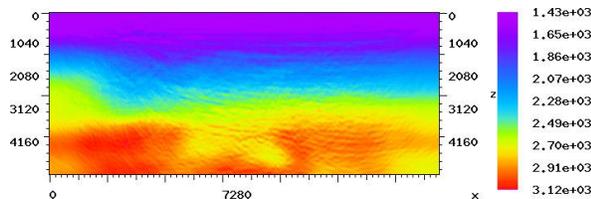


Figure 4: Inverted baseline velocity model. FWI resolved fine model features and oriented them along the dip structure of the image in Figure 1 (vertical axis depth meters).

sorted it into shot gathers with a minimum offset of 350 m and a maximum offset of 4,700 m, 1,264 shots and up to 175 receivers per shot. A frequency-domain 2D FWI (Sirgue et al., 2008, 2010b) was conducted over the frequency range of 3–30.7 Hz. Frequency spacing was selected using the technique of Sirgue and Pratt (2004). The data provided to us had undergone amplitude pre-processing that included a spherical divergence correction. Furthermore, accurate handling of the amplitudes in 2D FWI of 3D field data requires a 3D-to-2D data transformation (Auer et al., 2013). Because the data exhibited significant time-shifts at the reservoir level (Hudson et al., 2005) that can be readily observed even at far offsets (see Figure 3), we decided to use a “phase-only” inversion and ignored amplitude information in the data (Fichtner, 2011).

The result of baseline inversion is shown in Figure 4. To build a starting model for the FWI, we converted Chevron’s RMS time-migration velocity model to an interval velocity using the Dix equation, and smoothed the result using a triangular filter with a 41-sample window. Observe that FWI succeeded in resolving fine features, and oriented them consistently along the dip structure of the time-migrated image in Figure 1. Close-up views of the model area covering both the Illinoisan sands and the reservoirs are shown in Figures 6a and 6c.

The result of parallel differencing is shown in Figure 5a. Although significant model changes appear to be concentrated around the target area, this result is not interpretable, either qualitatively or quantitatively, because it is contaminated with oscillatory artifacts and overestimates the magnitudes of velocity perturbations. This result is consistent with our earlier assessment of conventional time-lapse FWI techniques tested on synthetic data (Maharramov and Biondi, 2014a, 2015).

Next, we solved the simultaneous, TV-regularized time-lapse full-waveform inversion problem (1,2). We set  $\alpha = \beta = 1$  and carried out multiple experiments with the value of the regularization parameter  $\delta$  ranging from  $\delta = 100$  to  $\delta = 1000$ . The weighting operator  $\mathbf{W}$  was set to 1 inside the larger target area shown in Figures 5a through 6b, tapering off to zero outside.

The results of inverting the model difference for  $\delta = 100$ , 500 and 1000 are shown in Figures 5b, 5c, and 5d, respectively. Gradual increase of the regularization parameter results in the removal of most model differences with the exception of a negative velocity perturbation in the overburden, peaking at approximately 3.6 km and 3.9 km (see Figures 6b and 6d). Such perturbations are consistent with overburden dilation due to

the compaction of stacked reservoirs, with more significant dilation in the wet Illinoisan sands than the surrounding shales (Rickett et al., 2007). The zone of negative velocity change appears to extend upward into the overburden in a direction roughly orthogonal to the reservoir dip—see Figure 5d. Two negative velocity changes at approximately 10 and 11.5 km inline persist with increasing regularization, and may represent dilation effects associated with the production from deeper reservoirs—compare with Figure 3 of Rickett et al. (2007).

The estimated maximum negative velocity change of  $-45$  m/s above the stacked reservoirs is consistent with the earlier estimates of time strain in the overburden (Rickett et al., 2007). Indeed, local time strain, physical strain and partial velocity change are related by the equation (Hatchell and Bourne, 2005)

$$\frac{d\tau}{dt} \approx \frac{\Delta t}{t} = \frac{\Delta z}{z} - \frac{\Delta v}{v}, \quad (4)$$

where  $\tau$ ,  $t$ ,  $z$ , and  $v$  denote the observed time shift, travel time, depth, and velocity. Assuming, following Hatchell and Bourne (2005), that

$$\frac{\Delta v}{v} = -R \frac{\Delta z}{z}, \quad (5)$$

where the factor  $R$  is estimated to be  $6 \pm 2$  for the Genesis overburden (Hodgson et al., 2007), we obtain

$$\frac{\Delta v}{v} = -\frac{R}{R+1} \frac{\Delta t}{t} \approx -\frac{\Delta t}{t} \approx -\frac{d\tau}{dt}. \quad (6)$$

Maximum time strains in the Genesis overburden are estimated to be around  $+2\%$  (Rickett et al., 2007), yielding the maximum negative velocity change of

$$\Delta v \approx -.02 \times 2,800 \text{ m/s} = -56 \text{ m/s}, \quad (7)$$

where the estimated P-wave velocity of 2,800 m/s at a 3.6 km depth was taken from the output of our FWI.

## CONCLUSIONS

Simultaneous time-lapse FWI with total-variation difference regularization can achieve robust recovery of production-induced changes, preserving the blocky nature of monitor-baseline differences. Velocity changes caused by overburden dilation are within the resolution of our method. However, velocity changes within thin reservoirs (e.g., caused by compaction) can no longer be characterized as “blocky” on a seismic scale, and recovering such changes may require a multi-norm model decomposition approach a la Maharramov and Biondi (2014b), and will be the subject of further research.

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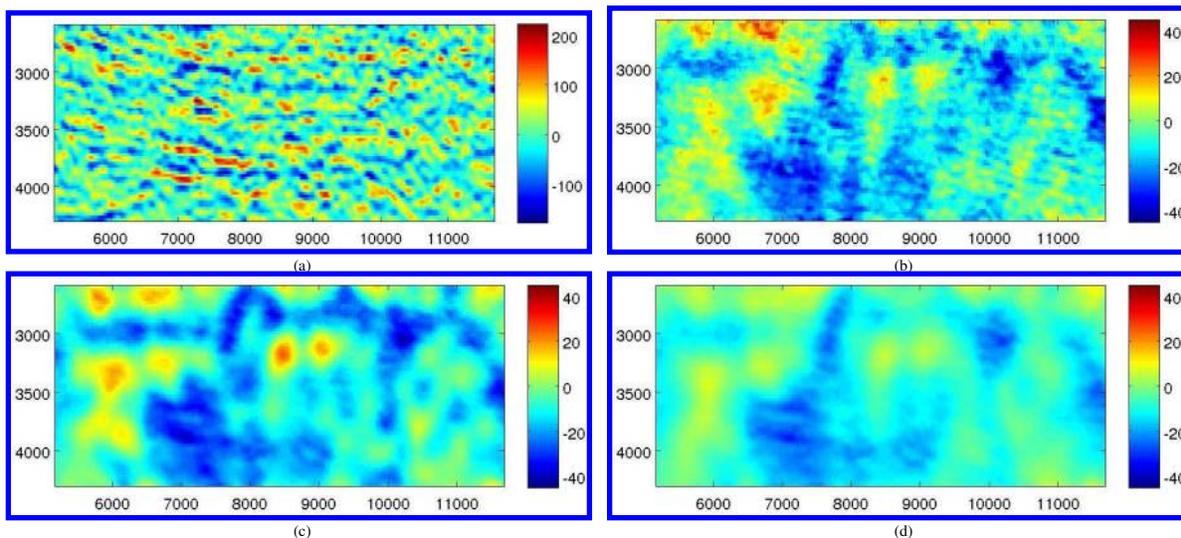


Figure 5: (a) Parallel difference and joint inversion results for (b)  $\delta = 100$ , (c)  $\delta = 500$ , and (d)  $\delta = 1000$  in the target area. Note that the parallel difference result is not interpretable because of the presence of artifacts. Increasing the regularization parameter  $\delta$  results in gradual removal of most model differences except the negative velocity change in the overburden, peaking around the Illinoian sands and near the top of the stacked reservoirs—see Figures 6a through 6d.

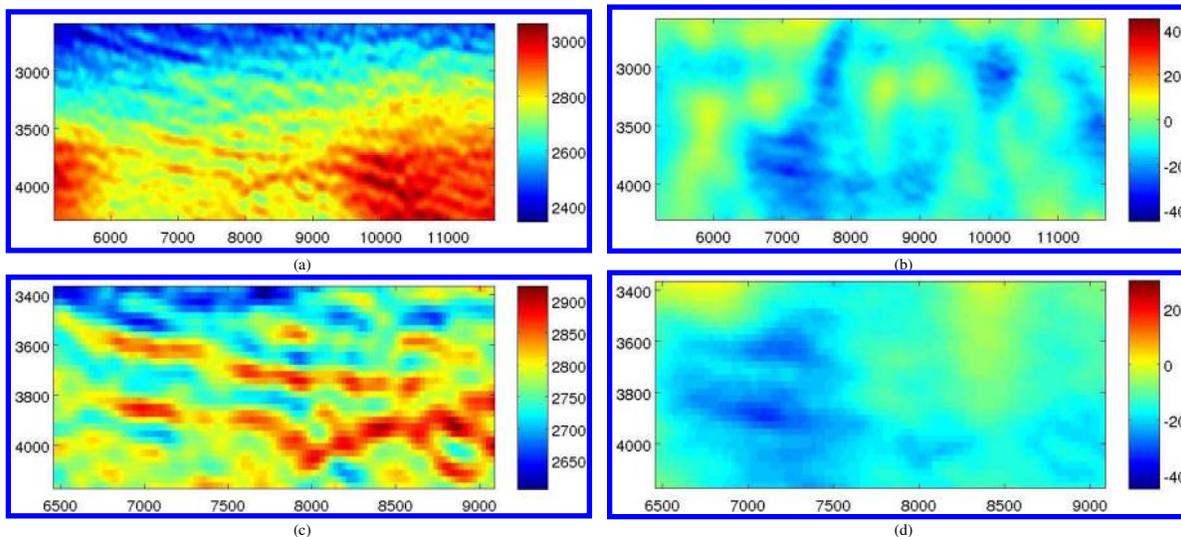


Figure 6: (a) Baseline target area and (b) estimated model difference for  $\delta = 1000$ . Close-up of (c) baseline target area and (d) estimated model difference for  $\delta = 1000$ .

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Note: This reference list is a copyedited version of the reference list submitted by the author. Reference lists for the 2015 SEG Technical Program Expanded Abstracts have been copyedited so that references provided with the online metadata for each paper will achieve a high degree of linking to cited sources that appear on the Web.

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