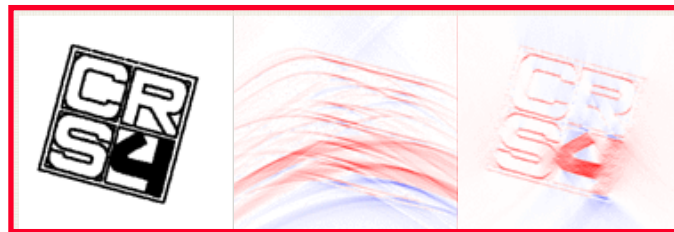


Time Seismic Imaging on a Dataflow Engine

A Preliminary Study

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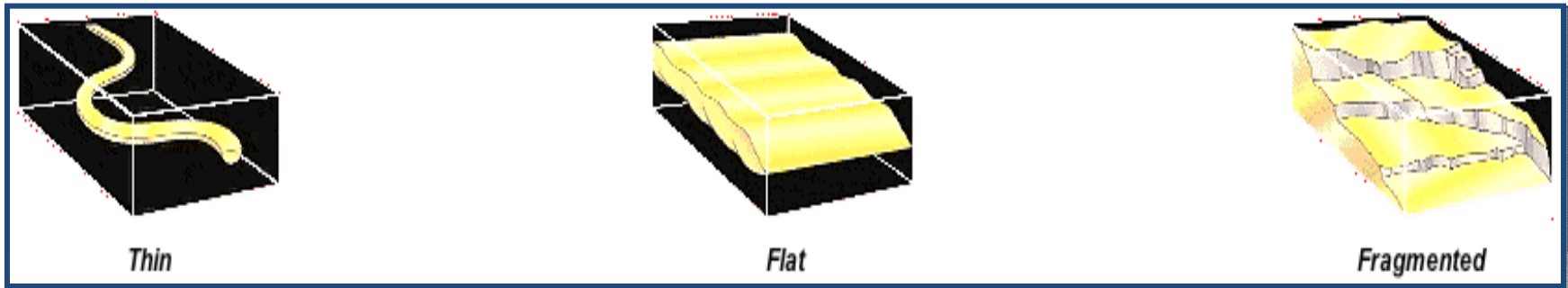
Outline

- 1 Oil&Gas Industry Challenges
- 2 Imaging and Numerical Geophysics
- 3 HPC Trend in Seismics
- 4 Time Imaging: a Data-driven Solution
- 5 Parallelism on Dataflow Engines
- 6 Conclusion

- The Oil&Gas industry depends heavily on high performance computing to support geophysical mapping
 - **seismic imaging** and reservoir simulation to identify a target and estimate the nature of reservoirs and place production wells

...to spur meaningful returns on its investments in drilling and production

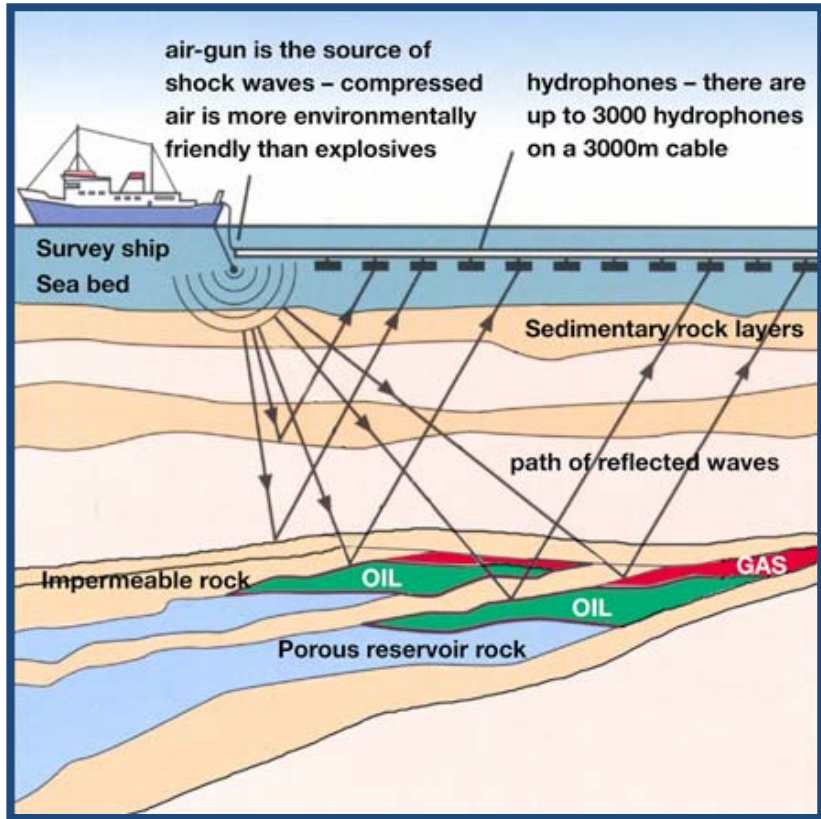
- The number of wells/year drilled by a single Oil&Gas company is $O(100)$
- The cost of a well is $O(100M\$)$



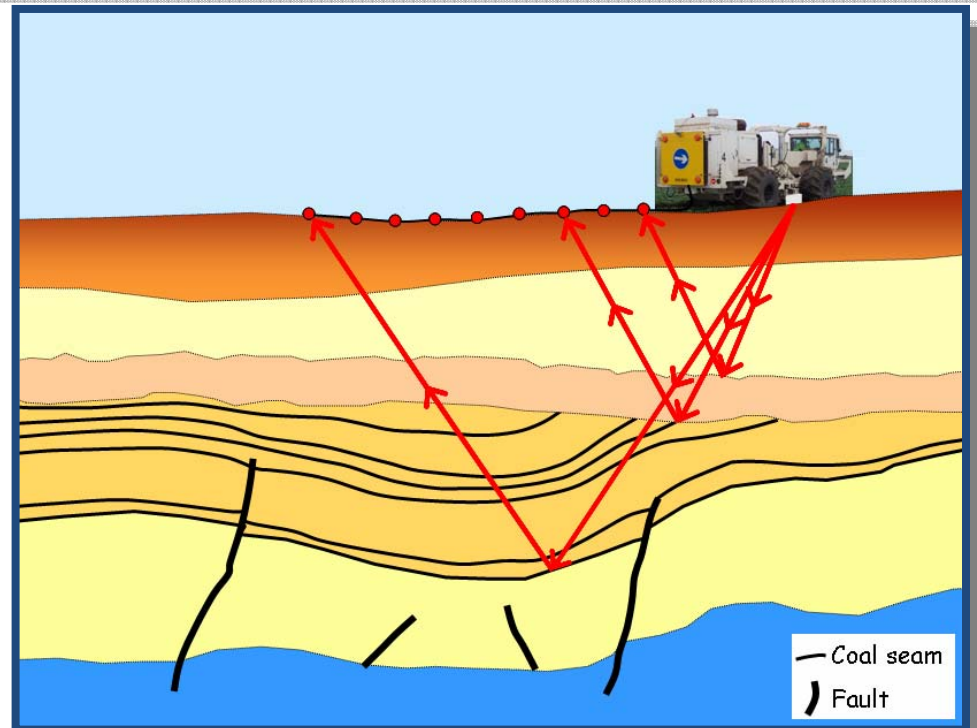
- High resolution **seismic imaging** tools are then necessary and extremely strategic for the reliable identification of potential reservoirs (1000m-4000m deep)

- Next generation **full-waveform-inversion** tools will be used to adjust the elastic medium parameters (v_p , v_s , ρ) to best-fit seismic data (FWI):
 - better petrophysical characterization of the reservoir (hydraulic properties, **oil content**, **extension...**)

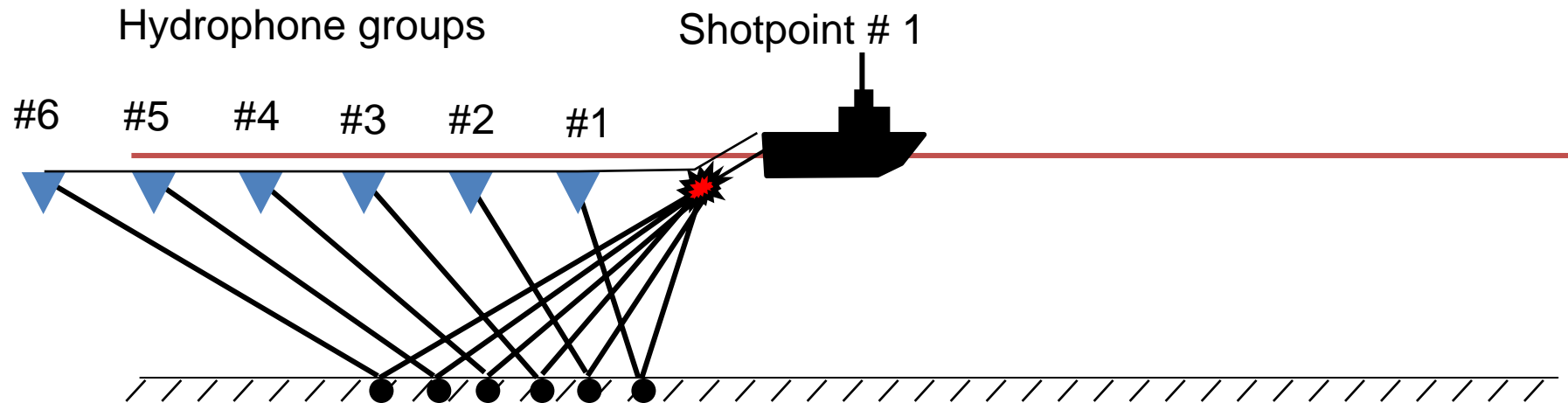
- Hardware and software technologies are also important for Oil&Gas companies to negotiate new activities with crude oil producer countries
 - innovative technologies are the companies assets that **guarantee** the success of the future operations

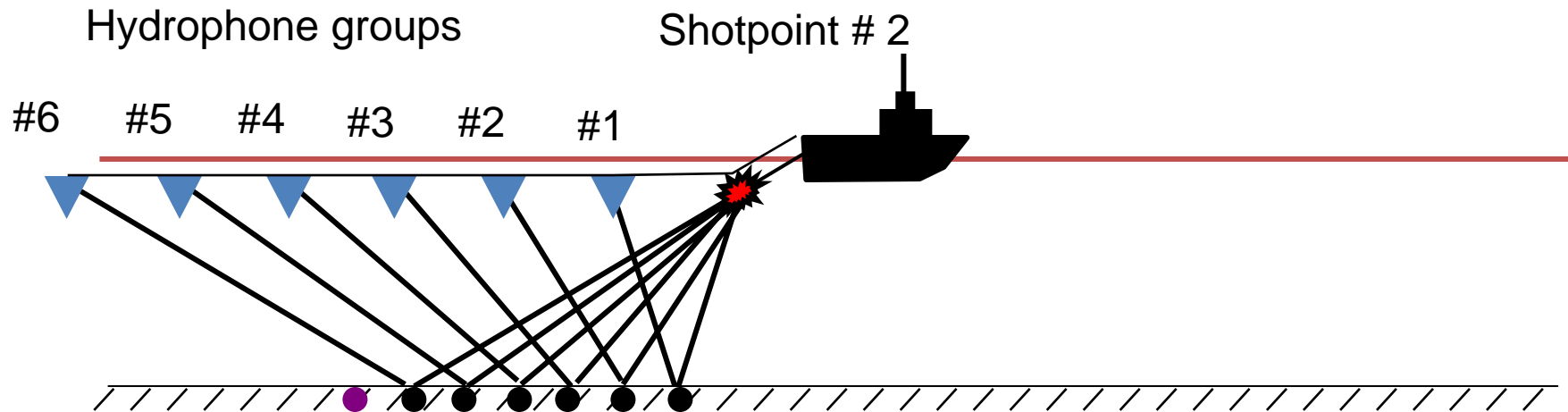


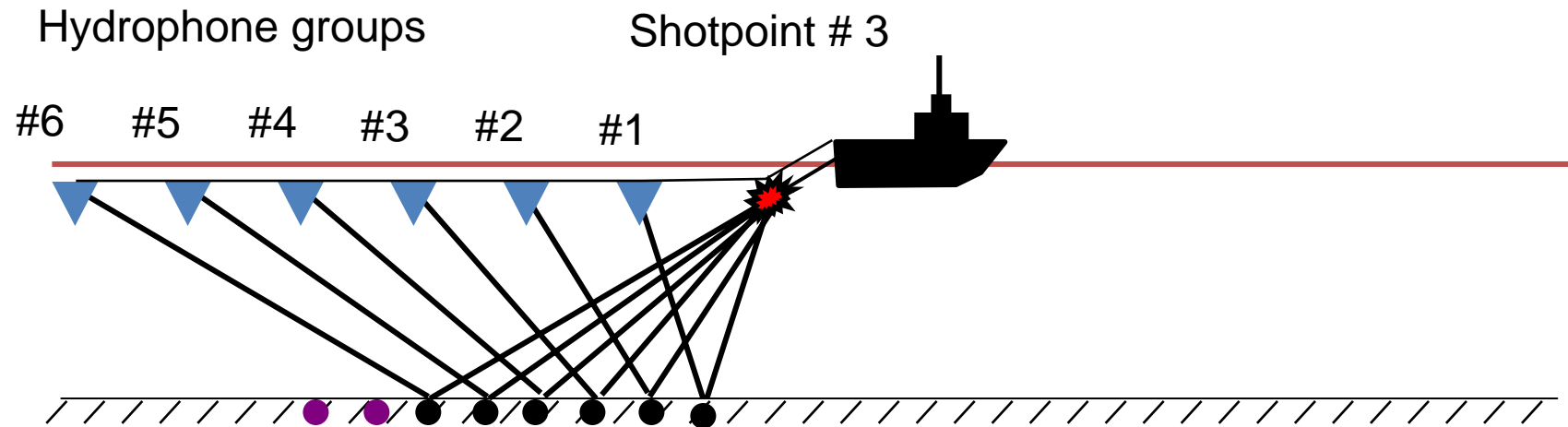
- Each new **acquisition** is made of multi-azimuth and long-offset data collections
- **$O(100K)$** shot gathers \cong **$O(10TB)$** of data to process by volumes of **$O(1TB)$**

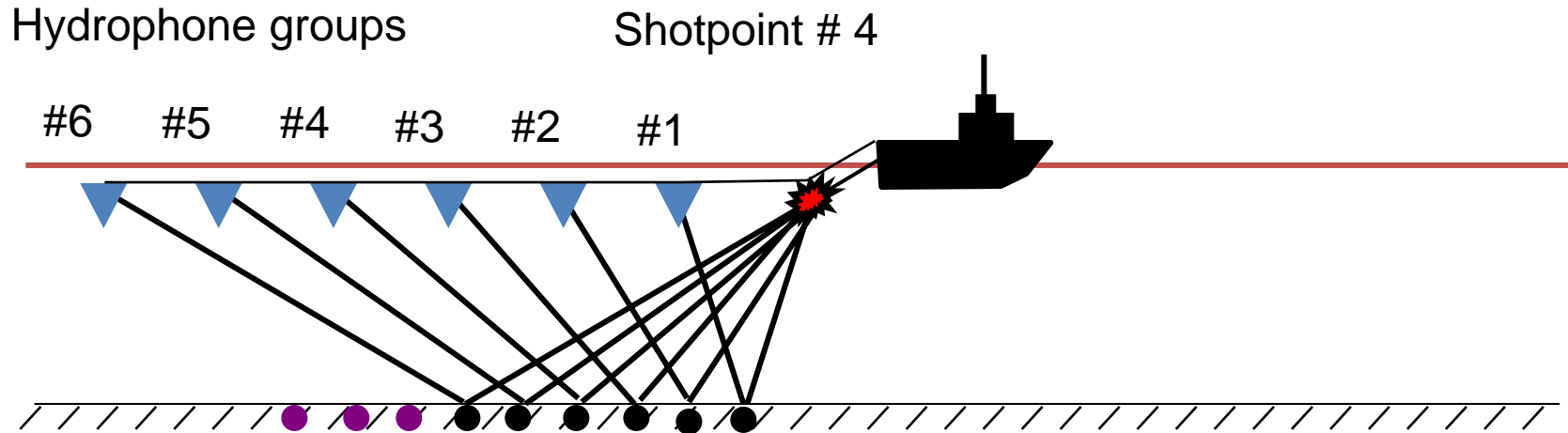


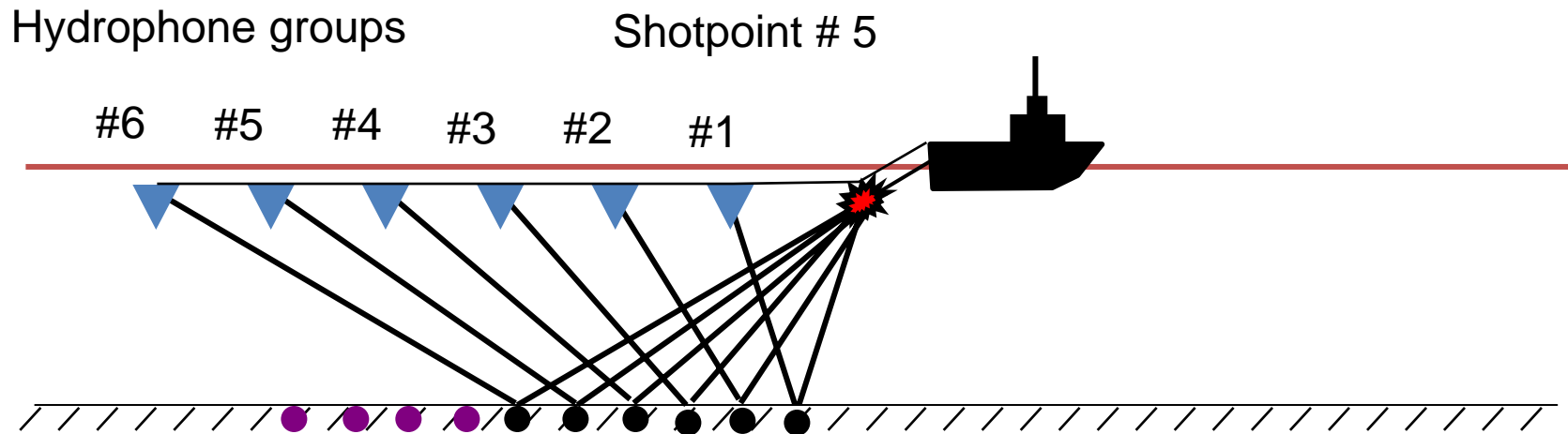
Sound waves reflected by different geological layers reach the surface at different times

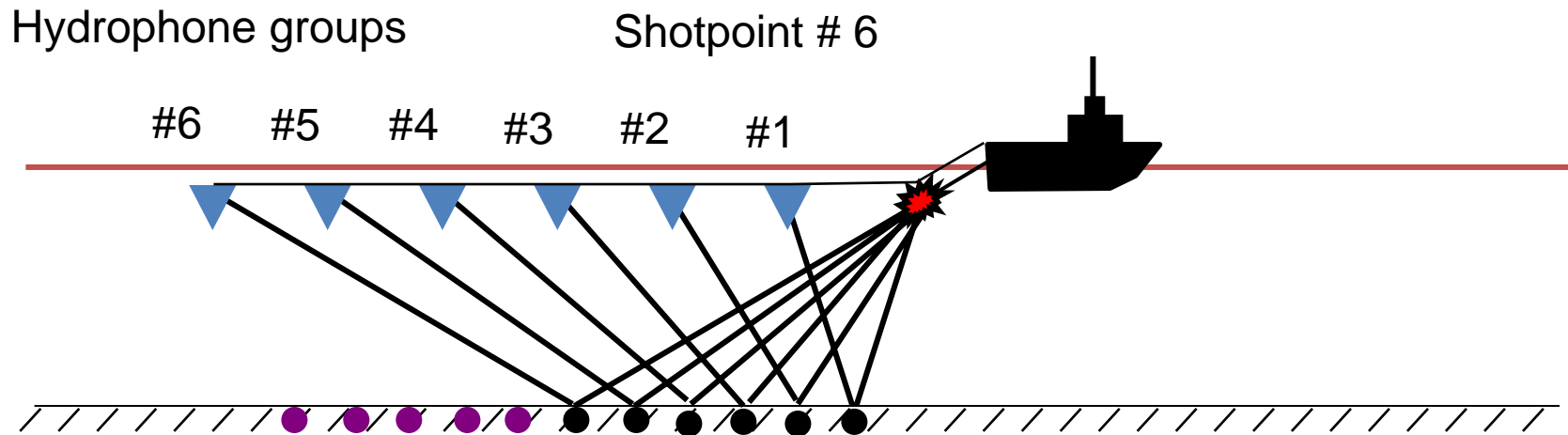


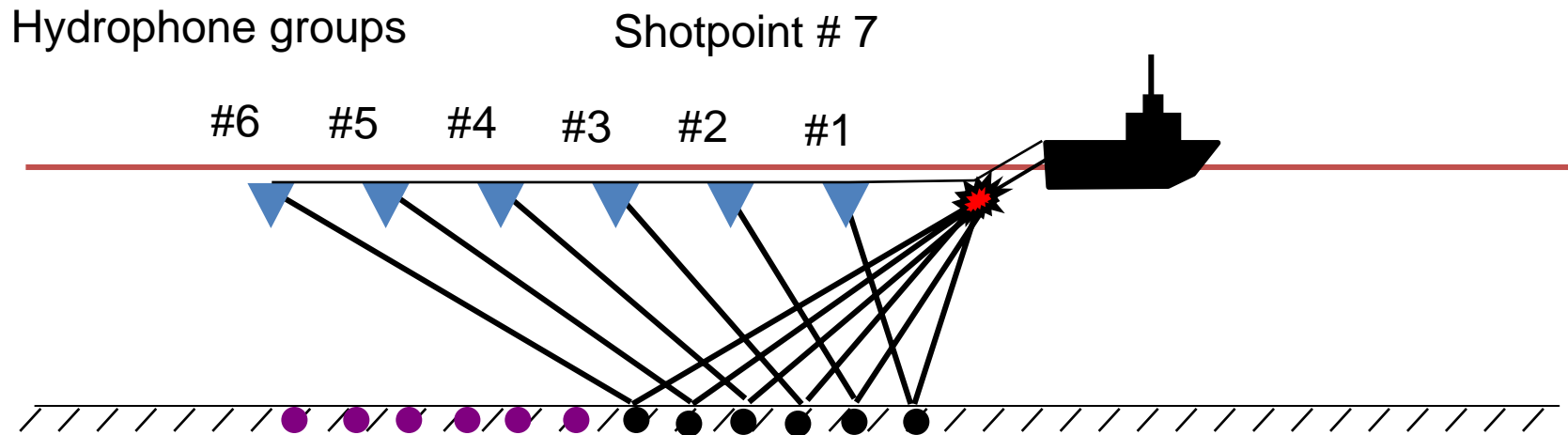


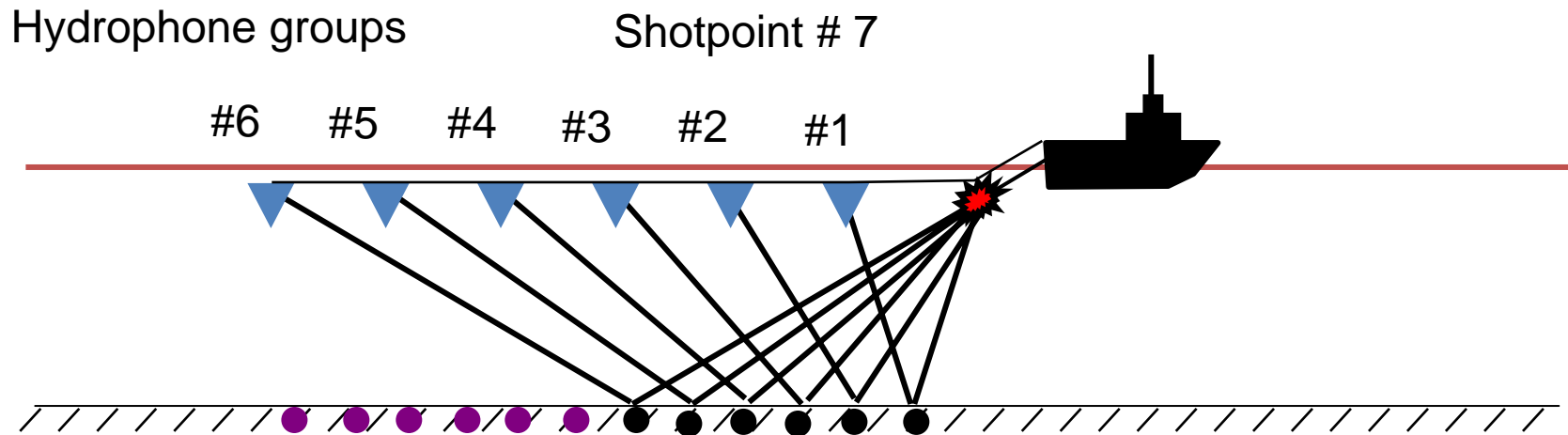








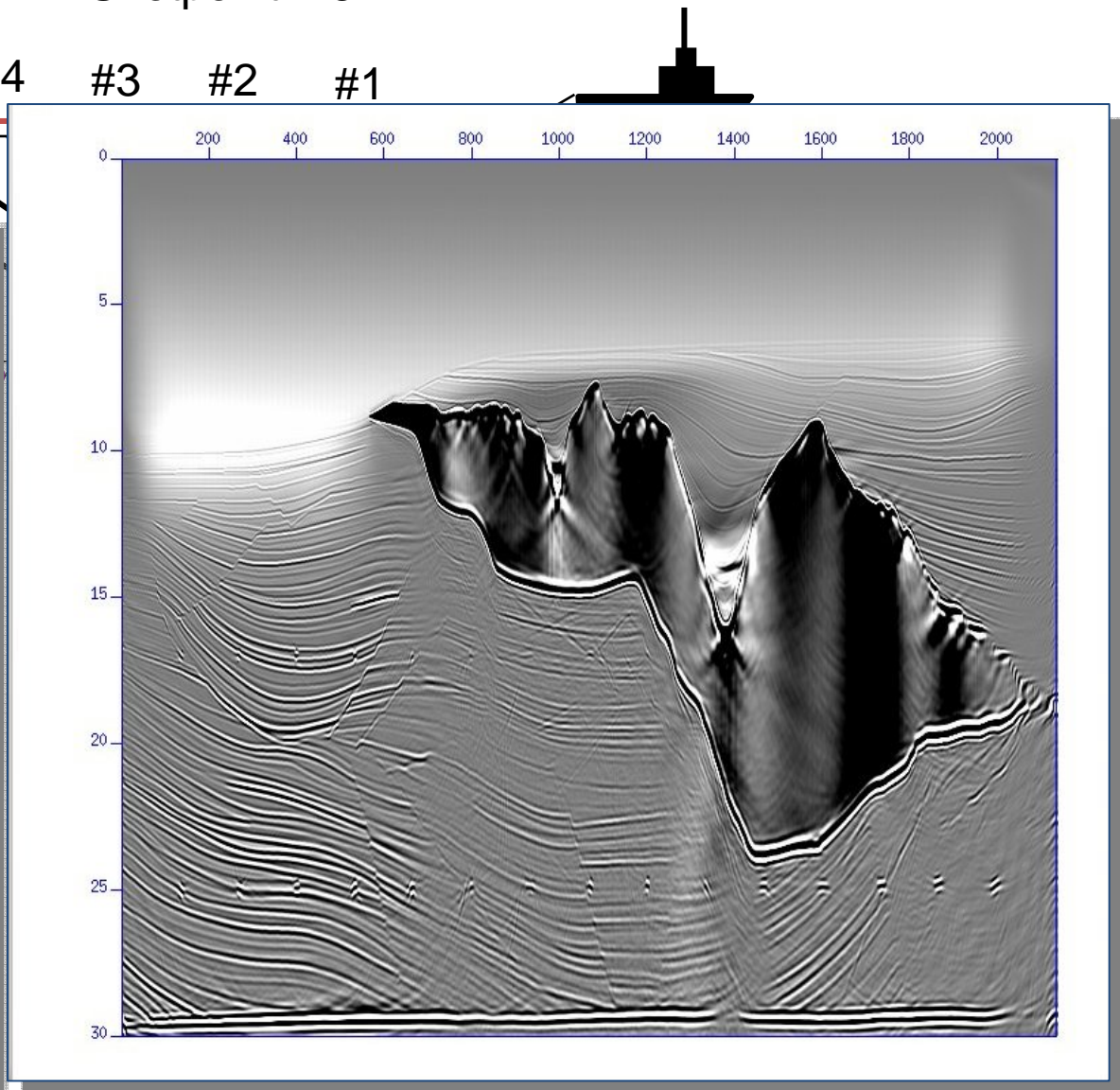
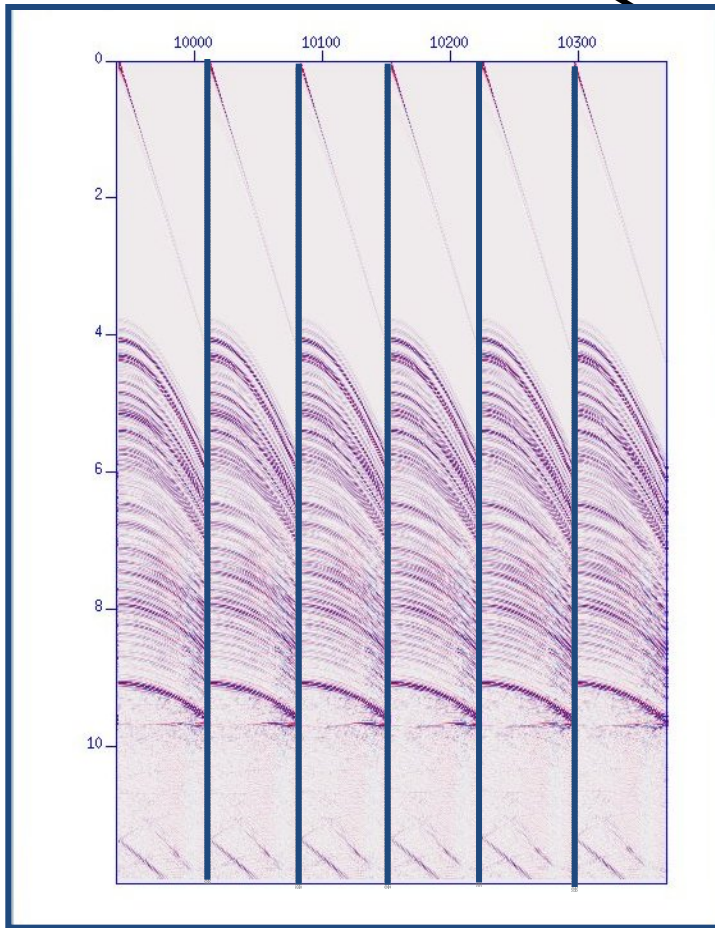


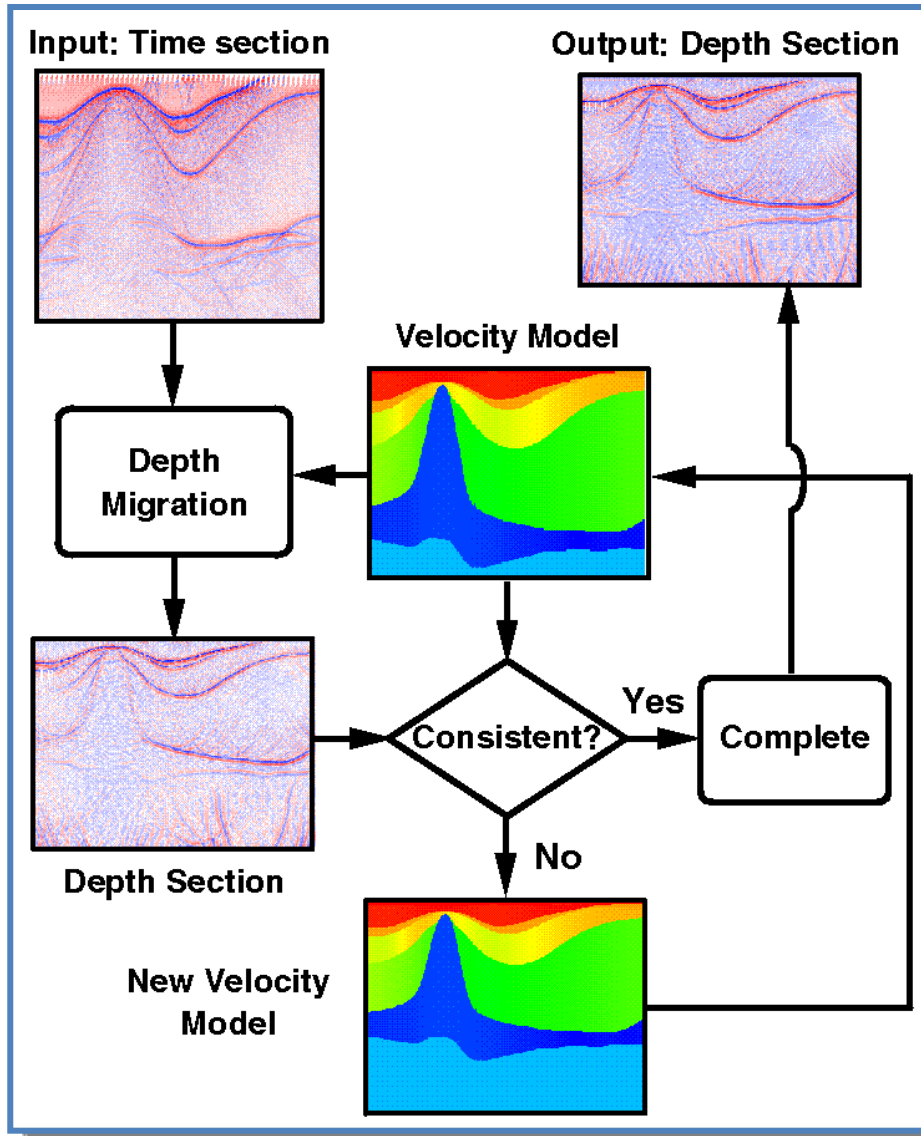


Hydrophone groups

Shotpoint # 8

#6 #5 #4 #3 #2 #1





- Progress in acquisition technology has led to the explosion of the amount of data, $O(10TB)$, to process by volumes of $O(1TB)$

- Mapping seismic traces into an image requires:
 - very large computing resources, $O(1K)$ CPUs, for a single run
 - a lot of man-machine interaction
- The iterative improvement of the subsurface image may take several weeks of activity

- ...there is a continual need for more performance in HPC...

- Highly accurate **imaging** applications in acoustic media
 - **data-driven** stacking to zero offset
 - time imaging before/after stacking (**PDEs**)
 - depth imaging before stacking (**PDEs**)
 - reservoir characterization (**FWI**)

requires

- 1) advanced parallel programming
 - parallelism with no locality, and locality with no parallelism are extremes to avoid
- 2) more and more powerful computational resources...

- ...whereas the performance of a single CPU is no longer increasing like in the past
 - unsustainable energy consumption and heat generation preventing frequency scaling

...as **power consumption** has become a concern, the dominant paradigm in computer architecture is in the form of...

Multicore systems

Hybrid multicore systems

Dataflow Engines (FPGAs)

- In spite of their spectacular performance, multicores and FPGAs obey to a restrictive programming paradigm, **data parallelism** or **flow parallelism**, that makes difficult the numerical solution of many algebraic problems
 - For example, the most efficient way to implement PDEs is to use approximations on **structured grids** and **explicit time marching** schemes

Drawbacks:

only conditionally stable



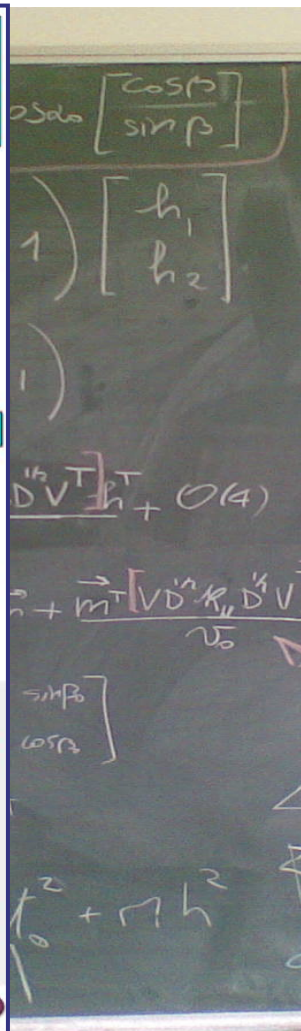
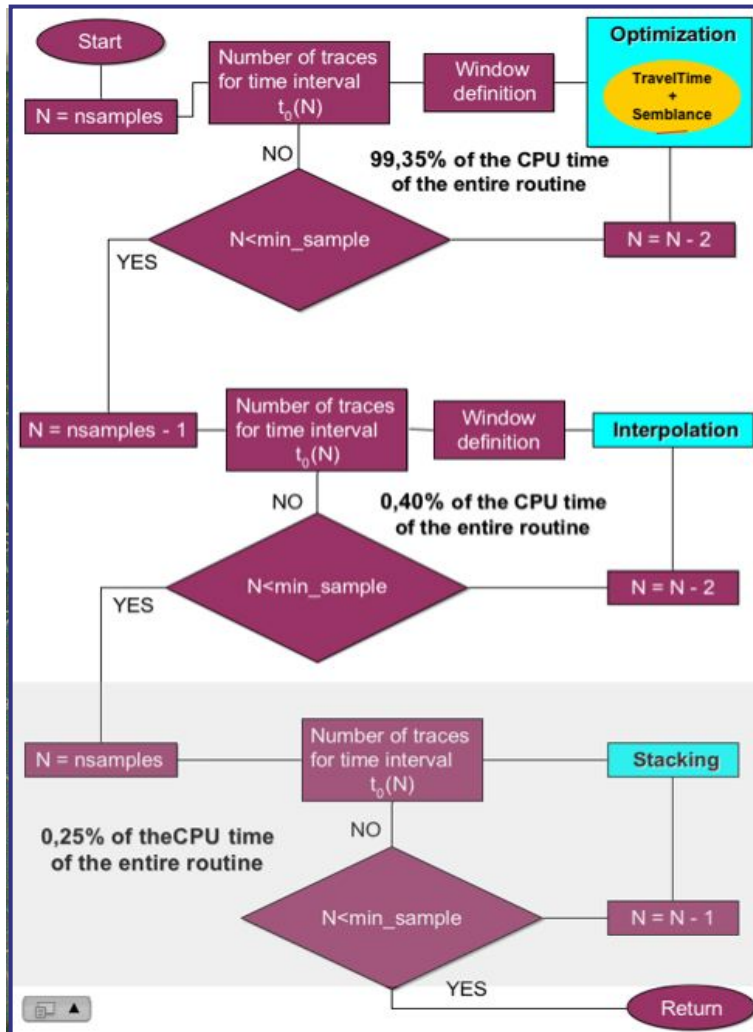
Limit on time-step size

*numerical dispersion
problems*



**Decreasing time step
or
high-order schemes**

The challenge is the reduction of a mathematical model to a sequence of computational tasks that perfectly fit the paradigm supported by these extreme architectures...**time imaging** is the perfect testbed!



```
void Analytic_Semblance(const float32 *tt,
                      const int32 *ntraces,
                      float32 *semblance)
{
    int ntr, n;
    float32 up_interp;
    complex32 sample;
    float32 denom;
    int k, j;

    *semblance = 0.0;
    ntr = 0;
    denom = 0.0;
    for(j = 0; j < des; j++) nml[j].r = 0.0, nml[j].i = 0.0;

    for(n = 0; n < *ntraces; n++) {
        r_idx = tt[n] / sampling;
        i_idx1 = (int32)r_idx;
        i_idx2 = i_idx1 + des - low;

        if(i_idx1 > low && i_idx2 < ns) {
            ntr++;
            up_interp = r_idx - (float32)i_idx1;
            i_idx1 -= low + 1;
            i_idx2 -= 1;

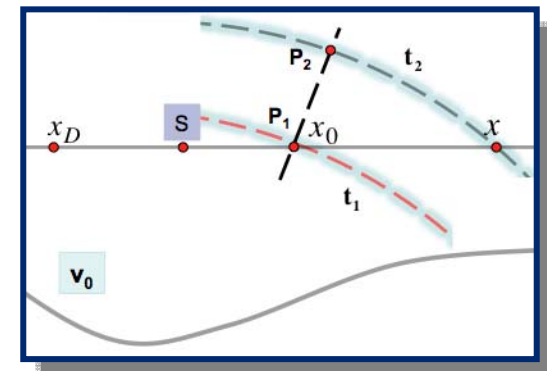
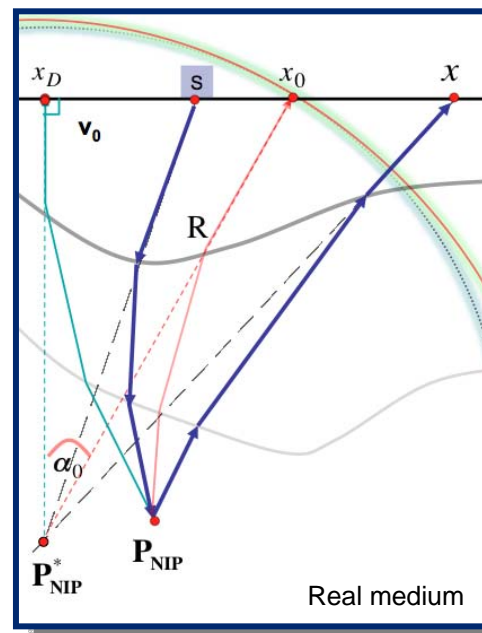
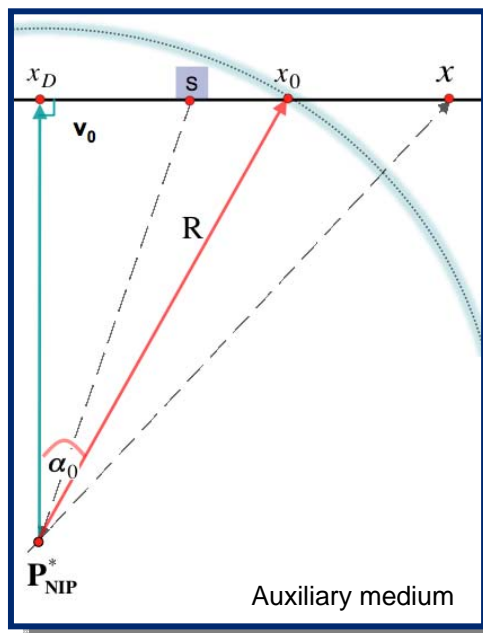
            for(j = i_idx1, k = 0; j < i_idx2; j++, k++) {
                sample.r = (1.0-up_interp)*traces[nHj].r + up_interp*traces[nHj+1].r;
                sample.i = (1.0-up_interp)*traces[nHj].i + up_interp*traces[nHj+1].i;

                nml[k].r += sample.r;
                nml[k].i += sample.i;
                denom += sample.r * sample.r + sample.i * sample.i;
            }
        }
    }

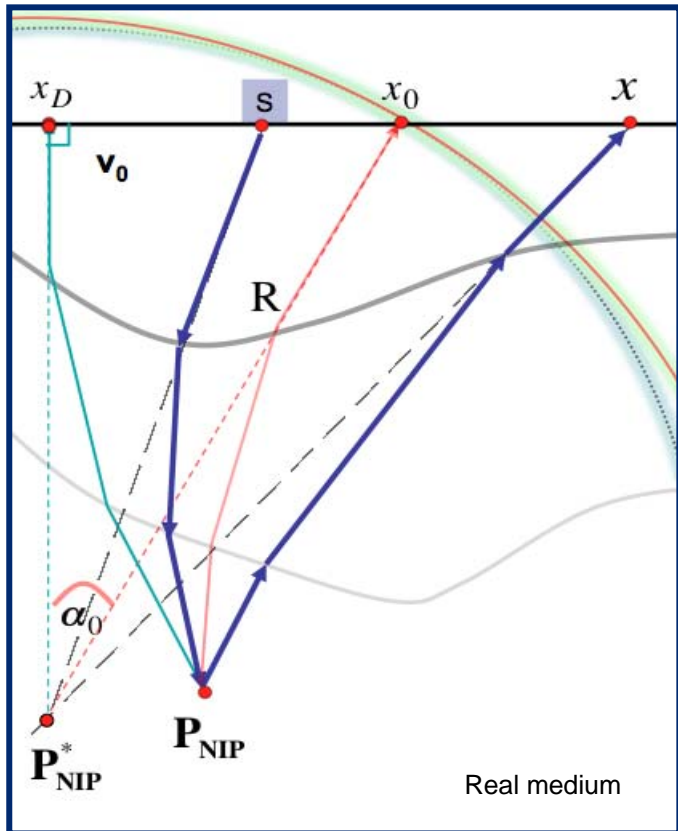
    if(denom != 0.0) {
        for(k=0; k < des; k++) *semblance += nml[k].r*nml[k].r + nml[k].i*nml[k].i;
        *semblance /= (ntr*denom);
    }
}

static int32 low, des;
static int32 window;
static int32 ns; /* number of samples */
static float32 sampling;
static float32 r_idx;
static int32 i_idx1, i_idx2;
struct complex_32 {
    float32 r;
    float32 i;
};
typedef struct complex_32 complex32;
static complex32 nml[window]; /* 5 - 21 */
static complex32 traces[nH];
/* about (10000 x 2000 x 4x2 bytes) 2.0GB */
```

- Instead of approximating operators (finite differences) or solutions (spectral or finite elements), change the problem paradigm!!!
- Model the medium assuming a collection of **diffracting points**
- Adopt, near a reference ray, a **circular approximation** of each diffraction wavefront (osculating circle)



$$t_A(x - x_0) - t_A(0) \approx t(x - x_0) - t(0)$$



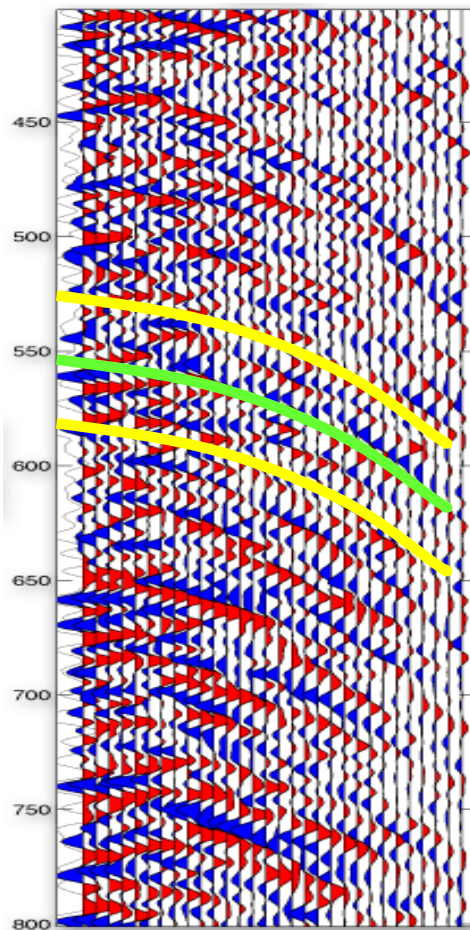
- Within the **circular approximation** of each diffracted wavefront, the resulting source-receiver **time of flight** $\tau_M(x_m - x_D, h)$ takes the form of a double-square root formula written in the auxiliary medium, then corrected by

$$t_A(x - x_0) - t_A(0) \approx t(x - x_0) - t(0)$$

The traveltimes are calculated with respect to the image-space coordinates (x_D, t_D)

- There are two unknown parameters, R and α_0 , characterizing each reference ray tagged by (x_0, t_0)
- **There is no need to know the acoustic velocity field**

- The values of $\xi=(R, \alpha_0)$ can be determined from the data by maximizing the fitness, or **coherence**, between
 - **the diffraction traveltimes** and
 - the arrival times of seismic events

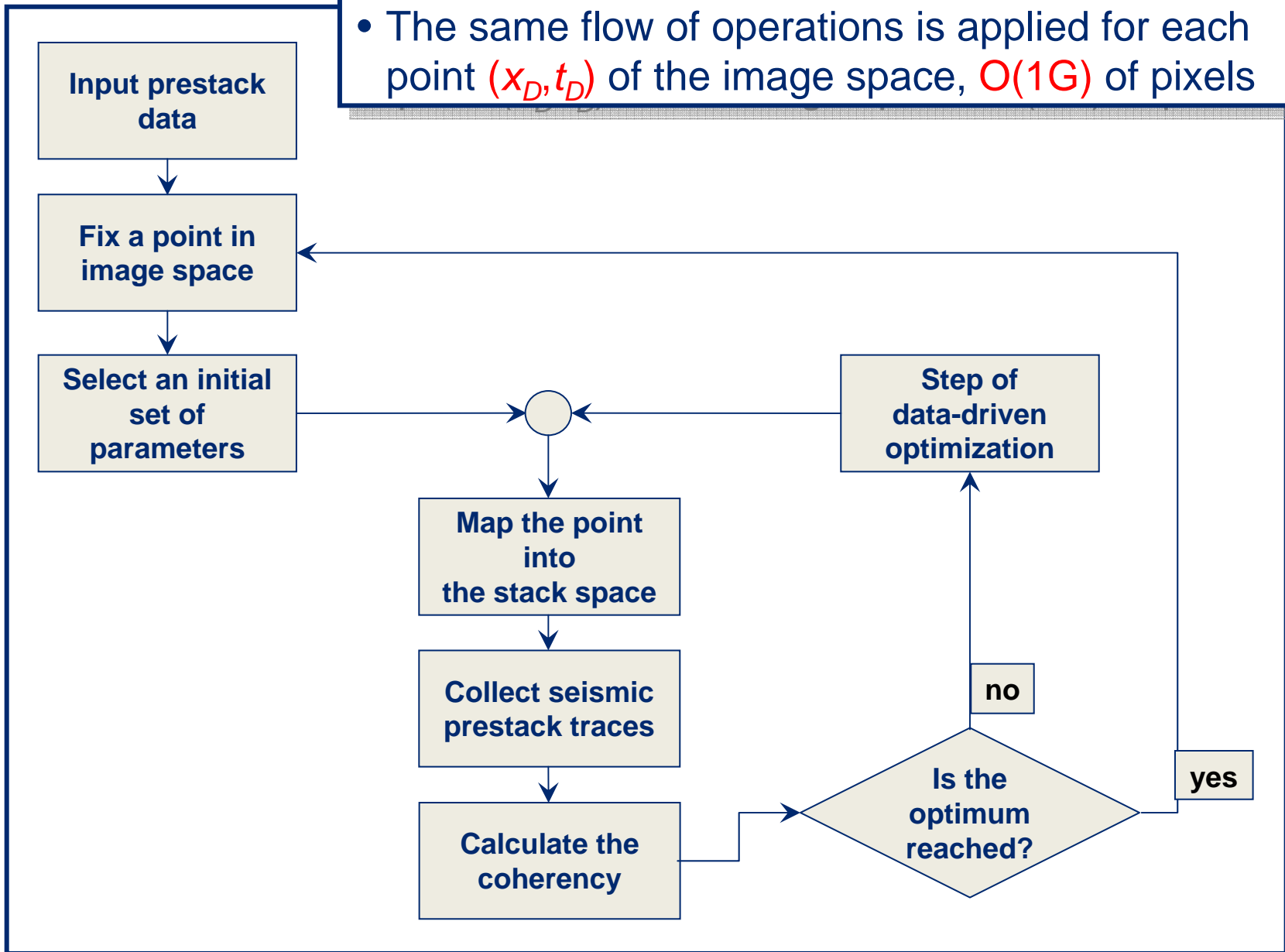


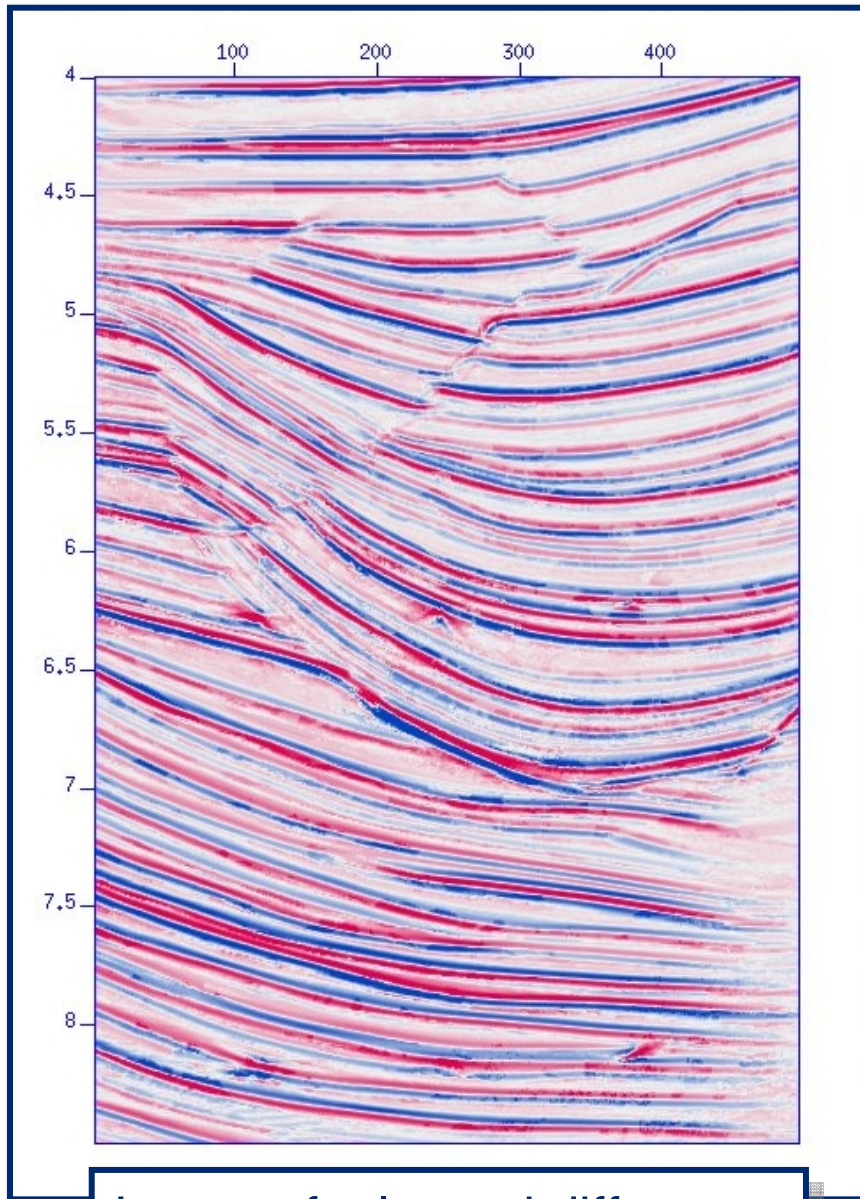
- The coherence of the traveltimes prediction is measured by the **semblance** coefficient

$$S(\xi|x_0, t_0) = \frac{1}{M} \frac{\sum_{k=-N/2}^{N/2} \left| \sum_{i=1}^M a_{i, \tau^{(i)}+k} \right|^2}{\sum_{k=-N/2}^{N/2} \sum_{i=1}^M |a_{i, \tau^{(i)}+k}|^2}$$

- The use of a PDE to model the acoustic medium response is no longer **necessary!!!**

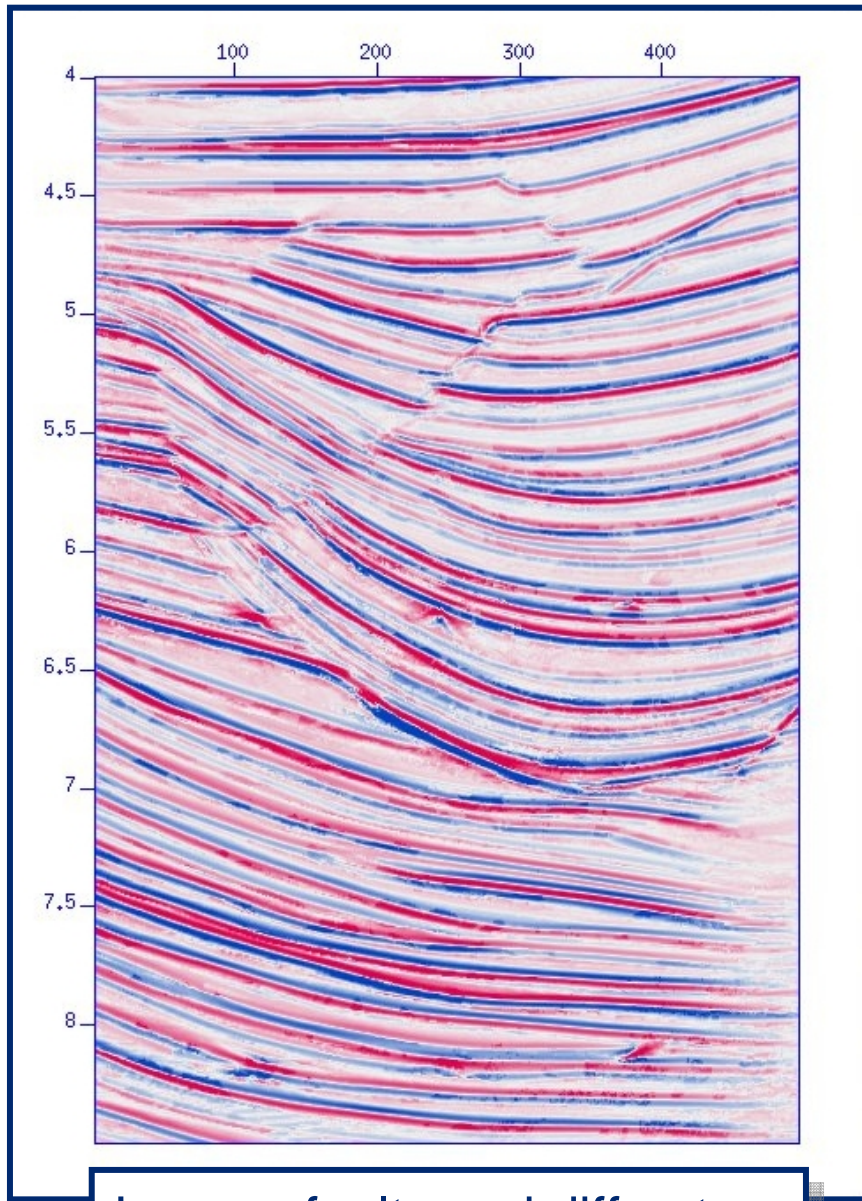
- The same flow of operations is applied for each point (x_D, t_D) of the image space, $O(1G)$ of pixels



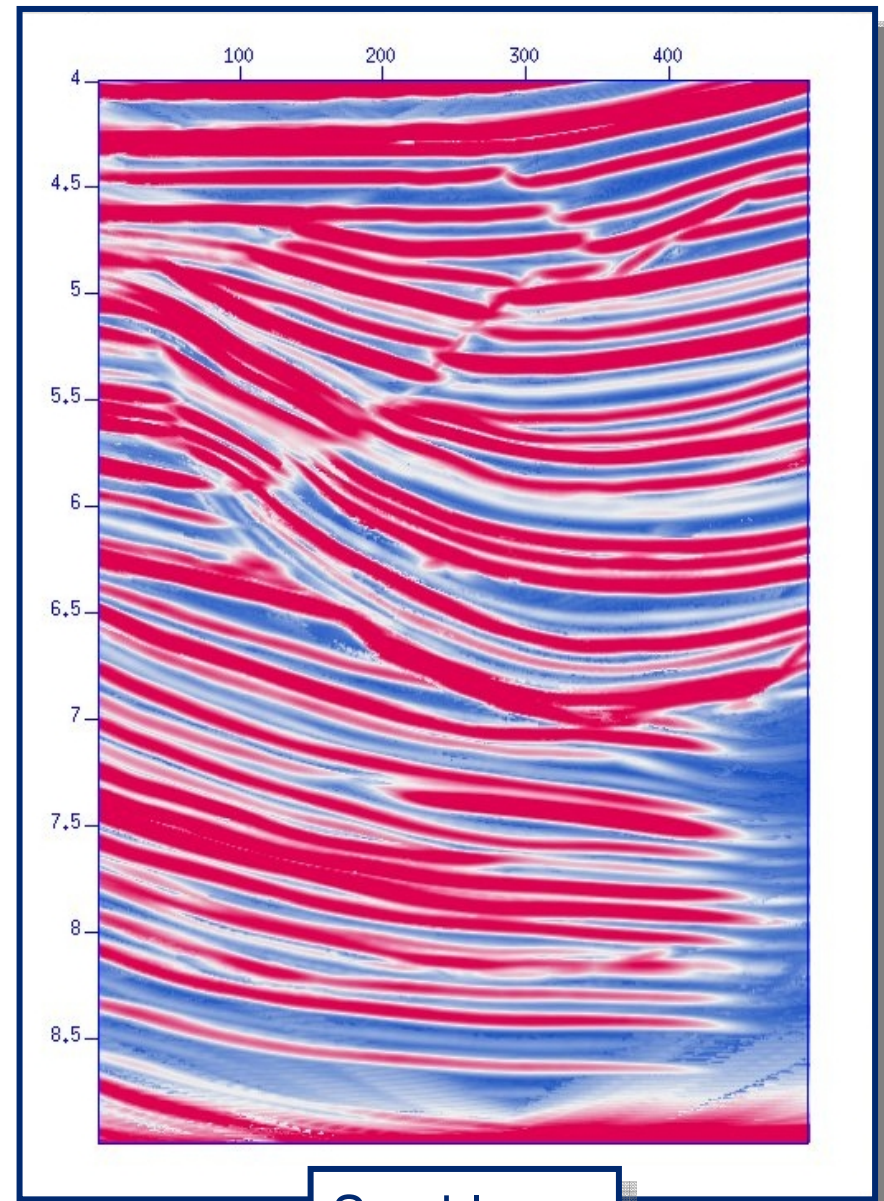


Layers, faults and diffractors

- The best set of parameters $\xi = (R, \alpha_0)$ provides reliable traveltimes
- In the image space, the content of each pixel results from the signal averaged along a travelttime trajectory (green)

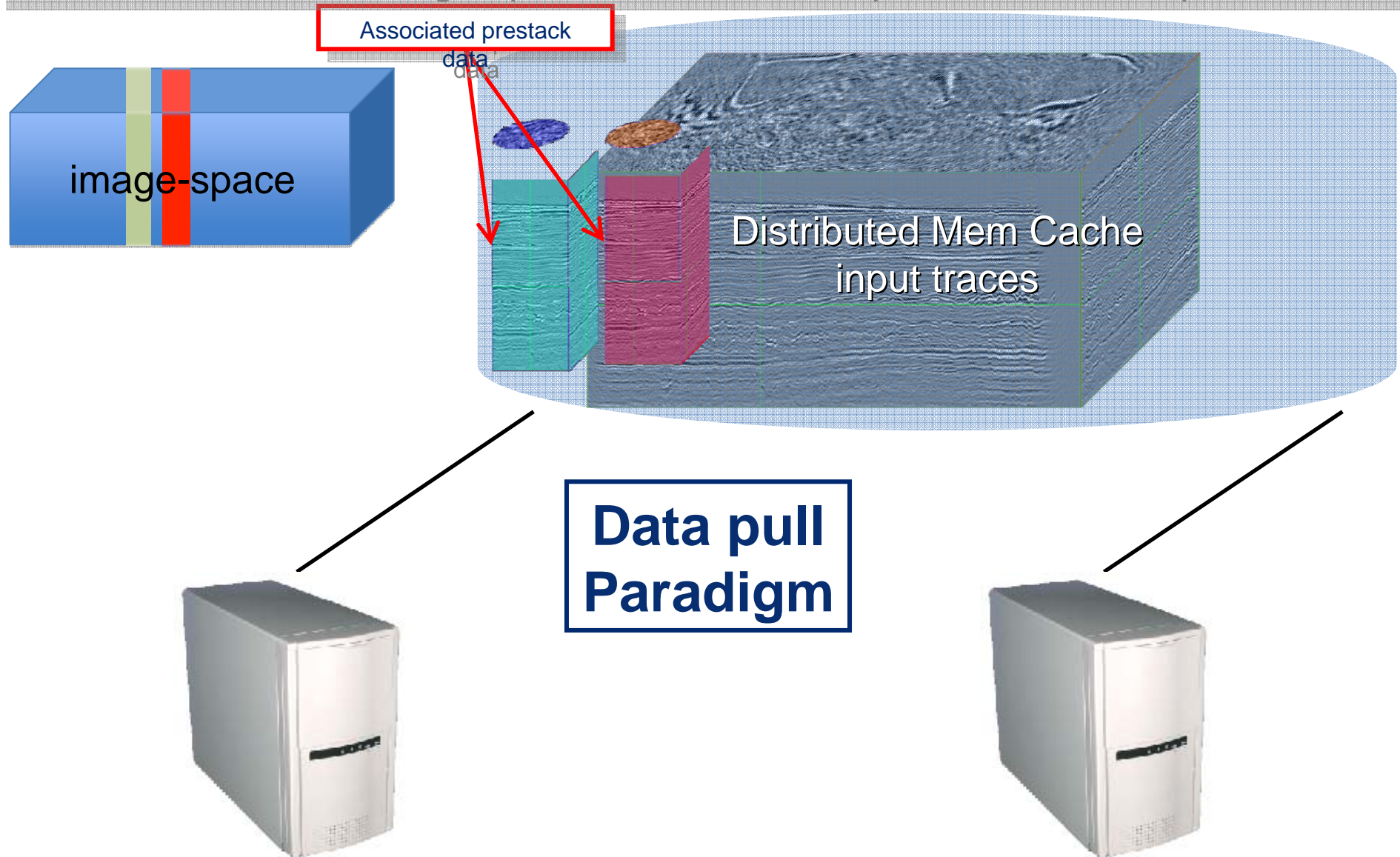


Layers, faults and diffractors



Semblance

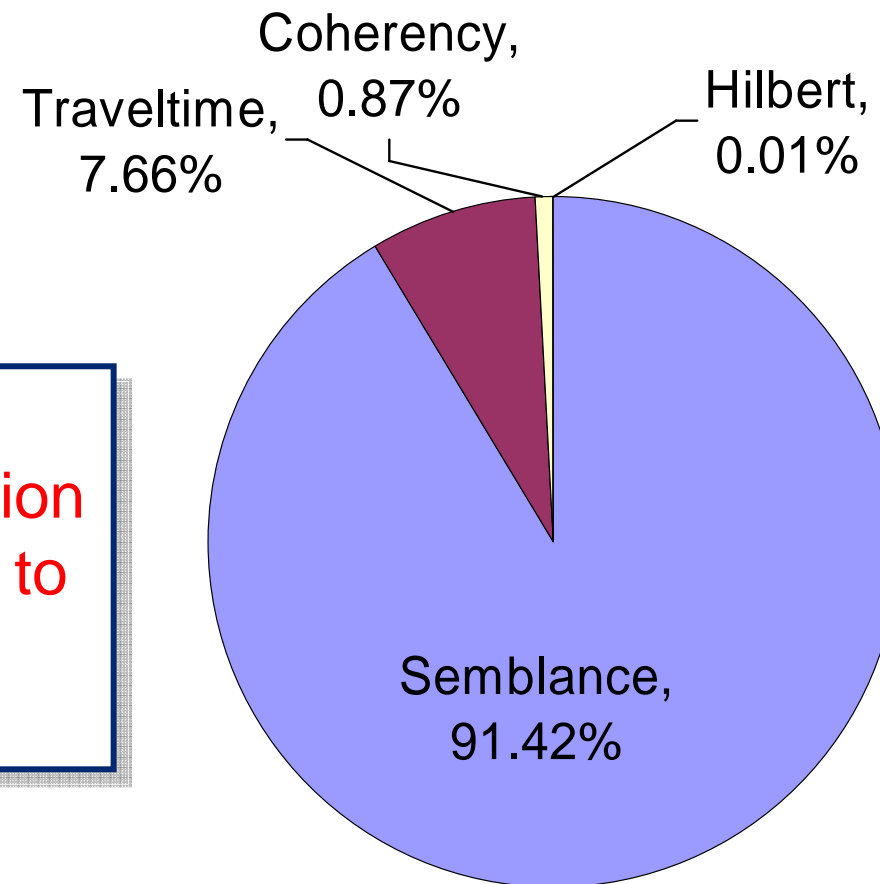
Coarse level parallelism:
distribution of the image-space with the consequent volume of input traces



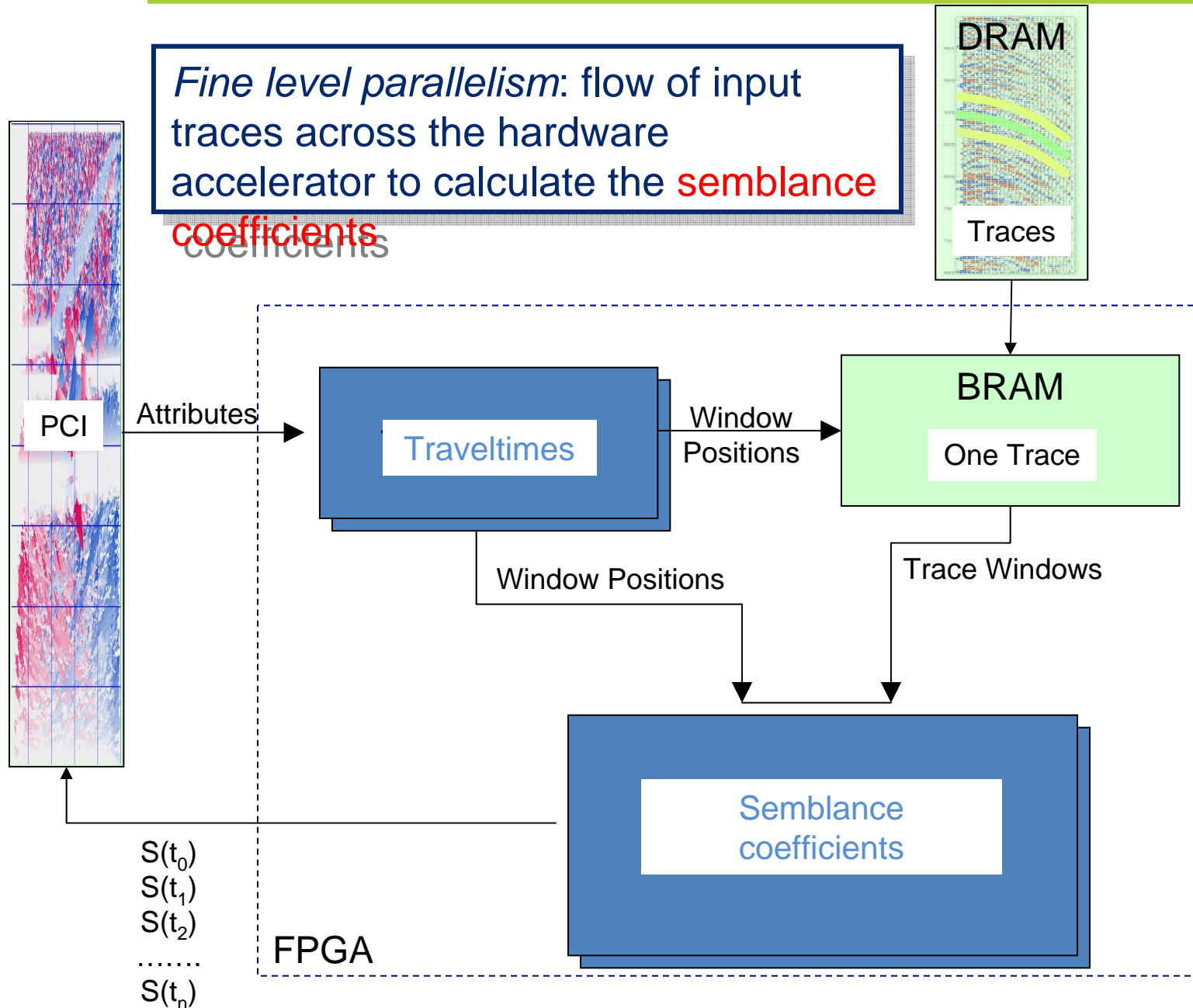
CPU performance on Intel Xeon 5450 3GHz for a similar application (CRS3D)

- 209 seconds per output sample
- 116 seconds in line search

- **The semblance coefficient is the bottleneck of the application and then the good candidate to be processed by a dataflow engine**



*Fine level parallelism: flow of input traces across the hardware accelerator to calculate the **semblance coefficients***



- The presented time-imaging tool can be determinant in the processing of datasets corresponding to areas with a severe structural geological trend
- The present application perfectly fits the restrictive parallelism paradigm imposed by **dataflow engines**, thus taking fully advantage of their spectacular performance
- With the explosion of the amount of seismic data, the use of **extreme architectures** is becoming vital for Oil&Gas companies
- This work represents a relevant scientific and technological step and constitutes an innovation which opens new perspectives toward industrial processing