Elastic wave modelling by an integrated finite difference method

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1 INTRODUCTION

In the forward modelling of seismic waveforms, there has been steady improvement in the formulation of finite difference implementations. Explicit second-order time-domain schemes for modelling wave propagation in isotropic homogeneous and heterogeneous cases were proposed by Kelly et al. (1976). A second-order staggered grid scheme, based upon the five-equation velocity–stress formulation of the elastic wave equation was proposed by Virieux (1986) to deal with more complicated problems and also to model a boundary between acoustic and elastic media in a stable manner. This was extended to a fourth-order scheme for greater accuracy by Levander (1988). The second-order scheme of Kelly et al. (1976) was applied in the frequency domain by Pratt (1990) to allow for more efficient studies of multiple sources and the effects of attenuation.

In this paper, we present a finite difference scheme, based upon the method of integrating elastic parameters over a limited space (Tikhonov & Samarskii 1961). This method works for fully heterogeneous and anisotropic 2-D media. It is implemented using the elastic wave equation written in terms of velocity only, which is an improvement in computational efficiency over the commonly used velocity–stress formulation, because the stress does not need to be calculated or saved. It can be implemented in the time domain, as presented here, or in the frequency domain. In the implementation, we also propose a scheme for how to properly set up a seismic source in the waveform simulation. We illustrate our method by applying it to some synthetic velocity models including heterogeneous, anisotropic and fractured media.

2 FINITE DIFFERENCE SCHEME

The five equations that describe the propagation of seismic waves in a general 2-D elastic medium are

\[ \frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left( c_{11} \frac{\partial u}{\partial x} + c_{13} \frac{\partial u}{\partial z} + c_{15} \left( \frac{\partial u}{\partial z} + \frac{\partial w}{\partial x} \right) \right), \]

\[ \frac{\partial w}{\partial t} = \frac{\partial}{\partial x} \left( c_{13} \frac{\partial u}{\partial x} + c_{33} \frac{\partial w}{\partial z} + c_{35} \left( \frac{\partial w}{\partial z} + \frac{\partial w}{\partial x} \right) \right), \]

\[ \frac{\partial \tau_{xx}}{\partial t} = c_{11} \frac{\partial u}{\partial x} + c_{13} \frac{\partial u}{\partial z} + c_{15} \frac{\partial u}{\partial z} \]

where \( u \) and \( w \) are the particle-velocity components in the horizontal and vertical directions, respectively, \( \tau_{ij} \) are the \((i, j)\)th components of stress, \( \rho \) is density and \( c_{11}, c_{13}, c_{15}, c_{33}, c_{35}, c_{55} \) are the six elastic constants relating stress to strain in the 2-D case (Juulsen 1995). The first two equations are derived from Newton’s second law and the last three from Hooke’s law for an elastic medium. These equations are valid for arbitrary anisotropy and heterogeneity.

To reduce the memory required for forward modelling, we eliminate the stress components and obtain two equations

SUMMARY

We have developed a finite difference method for modelling the elastic wave equation in the time domain, based on integrating the elastic parameters. In this method, we adopt the strategy of integrating the elastic parameters over a limited space; so, it is suitable for wave propagation modelling in fractured media, for which we use an equivalent media with the elastic coefficients averaged over a fractured space. This elastic parameters integration allows us to reduce the five simultaneous equations usually used to describe the velocity and stress propagation to just two, in terms of velocity alone, providing a significant saving in computational memory. In this paper, we discuss the derivation and computational implementation of the method for 2-D media, including the seismic source and both reflecting and absorbing boundary conditions, and illustrate it with some synthetic models of heterogeneous, anisotropic and fractured media.

Key words: Numerical solutions; Computational seismology; Wave propagation; Wave scattering and diffraction.
\[
\rho \frac{\partial^2 u}{\partial t^2} = \left[ \frac{\partial}{\partial x} \left( c_{11} \frac{\partial}{\partial x} \right) + \frac{\partial}{\partial y} \left( c_{12} \frac{\partial}{\partial y} \right) + \frac{\partial}{\partial z} \left( c_{13} \frac{\partial}{\partial z} \right) \right] u
+ \left[ \frac{\partial}{\partial x} \left( c_{55} \frac{\partial}{\partial z} \right) \right] w.
\]

(2)

\[
\mu \frac{\partial^2 w}{\partial t^2} = \left[ \frac{\partial}{\partial x} \left( c_{15} \frac{\partial}{\partial x} \right) + \frac{\partial}{\partial z} \left( c_{55} \frac{\partial}{\partial z} \right) + \frac{\partial}{\partial z} \left( c_{15} \frac{\partial}{\partial z} \right) \right] u
+ \left[ \frac{\partial}{\partial x} \left( c_{55} \frac{\partial}{\partial x} \right) \right] w.
\]

This method with two equations uses less memory than the five-equation velocity–stress formulation because there is no need to store the stress components. We model eq. (2) using a finite difference scheme fourth order in space and second order in time, as follows.

Considering the first spatial derivative term of the first equation in (2), let

\[
A = \frac{\partial}{\partial x} c_{11} \frac{\partial u}{\partial x}.
\]

(3)

Following Tikhonov & Samarskii (1961), we define an auxiliary function \( Q \) as

\[
Q = c_{15} \frac{\partial u}{\partial z}.
\]

(4)

and make a fourth-order finite difference approximation as

\[
\frac{\partial}{\partial x} Q(x_i) = \frac{1}{h} \left( -\frac{1}{24} Q_{i+1/2} + \frac{9}{8} Q_{i+1/2} - \frac{9}{8} Q_{i-1/2} + \frac{1}{24} Q_{i-1/2} \right).
\]

(5)

where \( h \) is the distance between the two gridpoints \( x_i \) and \( x_{i+1} \).

For the general auxiliary function \( Q_{i+q} \), where \( q = \pm \frac{1}{2} \) or \( \pm 1 \), we integrate eq. (4) above with respect to \( x \) over the interval \([x_{i+q-1/2}, x_{i+q+1/2}]\):

\[
\int_{x_{i+q-1/2}}^{x_{i+q+1/2}} \frac{1}{c_{11}} Q \, dx = \int_{x_{i+q-1/2}}^{x_{i+q+1/2}} \frac{\partial u}{\partial x} \, dx.
\]

(6)

Making an approximation,

\[
Q_{i+q} \int_{x_{i+q-1/2}}^{x_{i+q+1/2}} \frac{1}{c_{11}} \, dx = u_{i+q+1/2} - u_{i+q-1/2},
\]

(7)

we obtain the following expression for the auxiliary function \( Q_{i+q} \):

\[
Q_{i+q} = \left( \int_{x_{i+q-1/2}}^{x_{i+q+1/2}} \frac{1}{c_{11}} \, dx \right)^{-1} (u_{i+q+1/2} - u_{i+q-1/2}).
\]

(8)

Therefore, we have a fourth-order finite difference expression for the spatial derivative (3) as

\[
A_{i,j} = \frac{\partial}{\partial x} \left( c_{11} \frac{\partial}{\partial x} \right) u(x_i, z_j, \Delta t)
\]

\[
\approx -\frac{1}{24} a_{i+3/2,j} (u_{i+3, j} - u_{i+1, j}) + \frac{9}{2} a_{i+1/2,j} (u_{i+1, j} - u_{i-1, j})
- \frac{9}{8} a_{i-1/2,j} (u_{i-1, j} - u_{i-3, j}) + \frac{1}{24} a_{i-3/2,j} (u_{i+1, j} - u_{i-3, j}).
\]

(9)

where

\[
a_{i+q,j} = \frac{1}{h} \int_{x_{i+q-1/2}}^{x_{i+q+1/2}} \frac{1}{c_{15}(x, z_j)} \, dx
\]

(10)

The situation for a mixed derivative term is slightly different. For example, considering the second term in the first line of eq. (2)

\[
B = \frac{\partial}{\partial x} \left( c_{15} \frac{\partial u}{\partial z} \right),
\]

(11)

we define the auxiliary function \( Q \) as

\[
Q = c_{15} \frac{\partial u}{\partial z}.
\]

(12)

and make the fourth-order finite difference approximation to \( \partial Q/\partial x \) as in eq. (5). We then integrate eq. (12) with respect to \( z \),

\[
\int_{z_{j-1/2}}^{z_{j+1/2}} \frac{1}{c_{15}} Q \, dz = \int_{z_{j-1/2}}^{z_{j+1/2}} \frac{\partial u}{\partial z} \, dz,
\]

(13)

and obtain the auxiliary function as

\[
Q_{i+q,j} = \left[ \int_{z_{j-1/2}}^{z_{j+1/2}} \frac{dz}{c_{15}(x_{i+q}, z)} \right]^{-1} (u_{i+q,j+1/2} - u_{i+q,j-1/2}).
\]

(14)

Therefore, we have a fourth-order finite difference expression for the spatial derivative (11) as

\[
B = \frac{\partial}{\partial x} \left( c_{15} \frac{\partial u}{\partial z} \right) u(x_i, z_j, \Delta t)
\]

\[
\approx -\frac{1}{24} b_{i+3/2,j} (u_{i+3, j} - u_{i+1/2, j} - u_{i-1/2, j} - u_{i-3, j})
+ \frac{9}{8} b_{i+1/2,j} (u_{i+1, j} - u_{i+1/2, j} - u_{i-1/2, j} - u_{i-1, j})
- \frac{9}{8} b_{i-1/2,j} (u_{i-1, j} - u_{i+1/2, j} - u_{i-1/2, j} - u_{i-3, j})
+ \frac{1}{24} b_{i-3/2,j} (u_{i+1, j} - u_{i-3, j} - u_{i+1/2, j} - u_{i-3, j}).
\]

(15)

where

\[
b_{i+q,j} = \frac{1}{h} \int_{z_{j-1/2}}^{z_{j+1/2}} \frac{1}{c_{15}(x_{i+q}, z)} \, dz
\]

(16)

The time derivatives are modelled using a second-order finite difference method

\[
\frac{\partial^2 u(x_i, z_j, t)}{\partial t^2} \approx \frac{u_{t+1,j} - 2u_{t,j} + u_{t-1,j}}{\Delta t^2},
\]

(17)

where at time \( t = -1 \), the particle velocities at all nodes are set to zero.

Finally, the fourth-order finite difference formula for eq. (2) can be presented as

\[
u_{t+1,j} \frac{\Delta t^2}{\rho_{x,j}} (A + B + C + D + E + F + G + H) + 2u_{t,j} - u_{t-1,j} + \Delta t^2
\]

(18)
where $A, \cdots H$ and $A', \cdots H'$ are the explicit finite difference expressions, among which $A$ and $B$ are given by (9) and (15), and the rest can be built in exactly the same fashion.

3 IMPLEMENTATION

3.1 Numerical stability

For an isotropic medium, we may use $c_{11} = c_{33} = \lambda + 2\mu$, $c_{55} = \mu$, $c_{13} = \lambda$ and $c_{15} = c_{35} = 0$, where $\lambda$ and $\mu$ are the Lamé parameters related to the $P$- and $S$-wave velocities, $V_p$ and $V_s$, of the isotropic medium. The stability criterion for a finite difference scheme second-order in space and time is (Vireux 1986)

$$\Delta t < \frac{h}{\sqrt{V_p^2 + V_s^2}},$$

where $\Delta t$ is the time interval, $h$ is the grid spacing (assumed to be equal in the $x$ and $z$ directions). The use of a fourth-order scheme reduces the stability limit (Levander 1988), and we have found experimentally that our scheme is stable only for $\Delta t$ less than about 90 per cent of this limit. However, this is still an improvement upon the fourth-order staggered grid method presented in Levander (1988), which was stable for $\Delta t < 0.606 \frac{h}{V_p}$.

3.2 Seismic source

The two components of velocity lie within the 2-D plane of the model, and therefore any point source implemented using only these velocity components will always act in a direction within the plane. An example of this is shown in Fig. 1, a snapshot of the horizontal and vertical components, $u$ and $w$, of particle velocity at time 40 ms. A Ricker source with a dominant frequency of 100 Hz acts in the $z$ direction within a homogeneous material with $V_p = 4200 \text{ m s}^{-1}$, $V_s = 2700 \text{ m s}^{-1}$ and $\rho = 2490 \text{ kg m}^{-3}$. The resulting wave has both pressure and shear components. Sometimes this is useful for a particular situation, for example, applying a vertical force at the free surface (Pratt 1990); however, it is often more useful to model an explosive force, which is symmetric about the source location.

The usual method to do this is described in Alterman & Karal (1968). A potential field is introduced, which is inversely...
proportional to the distance from the source. The displacement or velocity field can be found by taking the gradient of the potential. However, at the source location, the potential will have a singularity and will also be large in the area immediately surrounding the source. To address this problem, the area surrounding the source location is required to be homogeneous, then the analytical solution to the elastic wave equation can be computed for this region and appropriate boundary conditions at the edge of this source region to prevent reflections.

This method has been shown to be equivalent to exciting the $\tau_{xx}$ and $\tau_{zz}$ components of stress at the source location (Virieux 1986). This is a much simpler approach, which we extend to use for our finite difference scheme. To introduce an explosive force, we consider the third and fourth lines in eq. (1). If the source cell is isotropic, these can be written in the form

$$\frac{\partial u}{\partial x} = f \left( \frac{\partial \tau_{xx}}{\partial t}, \frac{\partial \tau_{zz}}{\partial t} \right),$$

$$\frac{\partial w}{\partial x} = f \left( \frac{\partial \tau_{xx}}{\partial t}, \frac{\partial \tau_{zz}}{\partial t} \right).$$

(21)

So, for given $\tau_{xx}$ and $\tau_{zz}$, $u$ and $w$ can be found using a finite difference approach, combined with the assumption of local symmetry about the source point. We have attempted two different implementations of this finite difference approach, as shown in Fig. 2: (1) a second-order scheme with the source at the central node and (2) a second-order scheme with the source in the centre of a cell. In implementing method (1), we must define the velocity at the central, source location as zero for the duration of the source wavelet. This is not required for method (2), as the source point is not on a velocity node. In the situation $\Delta x \neq \Delta z$, method (2) is unchanged; however, a phase shift should be applied for method (1).
Fig. 3 compares the results of these methods. The two rows correspond to the two methods respectively, and the two columns are the horizontal and vertical components, respectively, of the particle velocity. The source is a Ricker wavelet with dominant frequency 100 Hz. Material and modelling parameters are the same as for Fig. 1. Method (1) (Fig. 3a) shows numerical artefacts, but method (2) (Fig. 3b) shows the desired circularly symmetric wave front. For method (1), the numerical dispersion and source-generated noises

Figure 5. Corner model configuration (top row) horizontal and vertical components after time 1.5s for the velocity–stress staggered grid method (middle row) and our method (bottom row). The source is at (2500, 1500) m.
caused by the discretizing the wave equations with too-coarse grids in the finite difference implementation can be suppressed by using some damage-control techniques such as a flux-corrected transport technique (Yang et al. 2002) or a nearly analytical discrete method (Yang et al. 2007). But in this paper, we simply chose method (2) for all future implementations.

As the source, we use a Ricker wavelet, where particle velocity varies with time according to

\[ u = \pm 2\alpha e^{-\alpha t^2}, \]  

where \( \alpha \) is a constant controlling the frequency bandwidth of the wavelet. A fourth-order finite difference method usually requires

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five gridpoints per wavelength to avoid grid dispersion; simple tests in Fig. 4 demonstrate that the same is true for our method.

### 3.3 Boundary conditions

Reflections from the sides and bottom of the model are generally undesirable and need to be suppressed. We do this using a numerical sponge (Cerjan et al. 1985), a zone at the edge of the model where the velocity amplitude of each node is artificially reduced by multiplying with a factor, $G$, which is equal to one at the inner boundary of the sponge and decreases towards the outer boundary. The effectiveness of this method relies upon the choice of the multiplier $G$, we found that the function used in Cerjan et al. (1985), where for example of the left-hand boundary the velocity of each node, with index $i$, is multiplied by a factor

$$G = e^{-0.015(10 - i)^2},$$

and a spongewidth of 10 nodes was suitable to suppress reflections to a satisfactory level.

At the top surface of the model, which generally represents the Earth’s surface, absorbing boundary conditions are not usually physically realistic, as we wish to allow reflections and surface waves. We therefore use a free surface boundary condition, where the normal stresses are fixed at zero. We implement this by introducing two extra rows of fictional gridpoints above the free surface and using appropriate symmetry conditions, in the manner of Kelly et al. (1976).

### 4 HETEROGENEOUS, ANISOTROPIC AND FRACUTERED MODELS

At no point in our formulation of the finite difference scheme do we assume that density or seismic velocity are homogeneous, therefore boundary conditions between layers are implicitly met; and it is simple to implement the scheme under heterogeneous conditions, the only consideration being that the source must be in a locally homogeneous finite difference cell.

We illustrate our method by applying it to some simple synthetic velocity models. The first test we conduct is for the corner model case (Fig. 5), where we can see refracted, reflected and diffracted waves. The corner model is a stringent test of a finite difference method (Virieux 1986) and has been shown to produce discrepancies
Figure 8. Single fracture model. The fracture location (top), horizontal and vertical components after time 0.1 s using the velocity–stress staggered grid method (middle) and our method (bottom).
Figure 9. Multiple aligned fracture model. The fracture locations (top), horizontal and vertical components after time 0.1 s using the velocity–stress staggered grid method (middle) and our method (bottom).
between the results of homogeneous and heterogeneous formulations (Kelly et al. 1976). We show that the results of our test are essentially the same to the results from the conventional fourth-order velocity–stress staggered grid method (Levander 1988). The slight discrepancy in wave shapes is due to the difference in source signatures because the conventional method needs a stress source, and our method uses a velocity source.

Fig. 6 shows propagation in different anisotropic media. The model parameters are taken from Juhlin (1995). The elastic parameters for three anisotropic models are as follows:

- Top row: $c_{11} = 28.9$, $c_{33} = 18.9$, $c_{55} = 4.4$, $c_{13} = 16$, $c_{15} = c_{35} = 0$ (GPa).
- Middle row: $c_{11} = 18.9$, $c_{33} = 28.9$, $c_{55} = 4.4$, $c_{13} = 16$, $c_{15} = c_{35} = 0$ (GPa).
- Bottom row: $c_{11} = 26.6$, $c_{33} = 21.8$, $c_{55} = 3.9$, $c_{13} = 15.7$, $c_{15} = 1.8$, $c_{35} = 2.3$ (GPa).

Density in all models is 2250 kg m$^{-3}$. Time slices shown after 150 ms (top and middle) and 160 ms (bottom). We can see the different velocities in fast and slow directions. The fast direction does not need to be aligned with the finite difference grid, it can lie in any arbitrary orientation, as in the third example. Because of the anisotropy, we also see the generation of $S$ waves behind the wavefront of $P$ waves.

In Fig. 7, we test the method for an isotropic/anisotropic two-layer model and find that it produces stable results. We can see the expected refracted, reflected and converted waves from the interface at 500 m depth, while the point source is at a depth of 400 m, just above the interface.

To show the advantages of this new method, we also look at the field from a model containing fractures. To include the fractures, we use the equivalent medium method (Coates & Schoenberg 1995, Igel et al. 1997, Liu et al. 2000, Wu et al. 2005), where the elastic parameters of cells that are intersected by the fracture are replaced by those of an equivalent anisotropic medium. An advantage of this method is that it does not require a special treatment of the displacement-discontinuity conditions on the fractures (Saenger & Shapiro 2002, Vlastos et al. 2003, Saenger et al. 2004). In contrast, the popular linear-slip model (Schoenberg 1980) needs explicit displacement-discontinuity treatment (Zhang 2005). Wu et al. (2005) compared the effect of the equivalent medium method and linear-slip model on open fluid-filled fracture model. The fractures are tapered hyperbolically, as in Vlastos et al. (2003).

Fig. 8 shows an example of a model with a single dry fracture (Liu et al. 2000). The Background $P$- and $S$-wave velocities are 3000 and 1700 m s$^{-1}$, and density is 2300 kg m$^{-3}$. The source is a Ricker wavelet of peak frequency 100 Hz at (312.5, 312.5) m. The fracture length is 125 m, in contrast to the cell size of 2.5 m. The Ricker wavelet of peak frequency 100 Hz at (312.5, 312.5) m. The five-equation velocity–stress formulation. The integration technique replaces point scatterers with averaged elastic parameters and has potential for reducing diffractions from scatterers such as fracture tips. In the implementation, we also propose a scheme to properly set up the seismic source in the wave field simulation. This method is applicable to seismic wavefield simulation in heterogeneous, anisotropic and fractured 2-D media.

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