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Part 2—Application to crosshole GPR tomography

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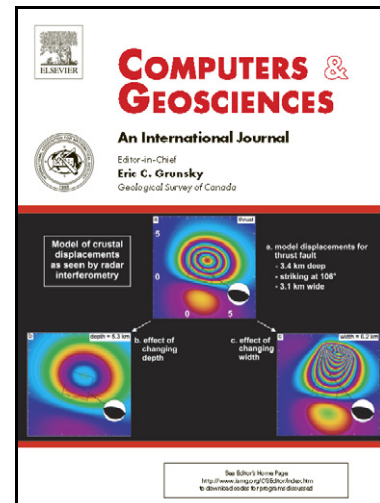
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SIPPI : A Matlab toolbox for sampling the solution to inverse problems with complex prior information: Part 2 - Application to cross hole GPR tomography

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Abstract

We present an application of the SIPPI Matlab toolbox, to obtain a sample from the a posteriori probability density function for the classical tomographic inversion problem. We consider a number of different forward models, linear and non-linear, such as ray based forward models that rely on the high frequency approximation of the wave-equation and 'fat' ray based forward models relying on finite frequency theory. In order to sample the a posteriori probability density function we make use of both least squares based inversion, for linear Gaussian inverse problems, and the extended Metropolis sampler, for non-linear non-Gaussian inverse problems. To illustrate the applicability of the SIPPI toolbox to a tomographic field data set we use a cross-borehole traveltime data set from Arrenæs, Denmark. Both the computer code and the data is released in the public domain using open source and open data licenses. The code has been developed to facilitate inversion of 2D and 3D travel time tomographic data using a wide range of possible a priori models and choices of forward models.

Keywords: inversion, nonlinear, tomography, sampling, a priori, a

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posteriori

1 **1. Introduction**

2 Tomographic inversion is used in many research fields such as geophysics
3 and medical imaging. With this technique, images of an unknown 3D object
4 can be obtained based on indirect observations from outside of the object.
5 One such example is travel time inversion, that can for example be used to
6 map the internal velocity structure of the earth, based on recordings of the
7 arrival times of certain seismic phases generated as part of e.g. an earth-
8 quake. Another example of a tomographic data set, is that obtained by
9 measuring the travel time delay of a seismic or electromagnetic wave trav-
10 elling between a source and a receiver. Given such a set of observed travel
11 time data the tomographic inverse problem consists of inferring information
12 about the velocity around and in-between the sources and receivers. It is this
13 latter problem that we will address here using the SIPPI toolbox, which is a
14 Matlab toolbox for sampling the solution to inverse problems with complex
15 a priori information, Hansen et al. (this issue).

16 We will specifically address the problem of first arrival travel time inver-
17 sion using crosshole ground-penetrating radar (GPR) data. Such travel time
18 data are sensitive to the subsurface variations in electromagnetic wave veloc-
19 ity, that is related to the dielectric permittivity, which is strongly influences
20 by water moisture, Topp et al. (1980). Inversion of such travel time data
21 thus has the potential to map subsurface moisture content.

22 For linear or weakly non-linear inverse problems least squares based meth-
23 ods are widely applied. Deterministic least squares methods is presented by

24 e.g. Menke (1989), while a probabilistic approach is given by e.g. Tarantola
25 and Valette (1982) and Tarantola (2005).

26 A probabilistic approach to linear travel time tomography, based on se-
27 quential simulation, was proposed by Hansen et al. (2006) and Hansen and
28 Mosegaard (2008) who utilized the equivalence of classical least squares in-
29 version (e.g. Tarantola and Valette, 1982) and kriging (e.g. Journel and
30 Huijbregts, 1978). An application of this approach to crosshole georadar
31 data is given in Nielsen et al. (2010). A related method based on kriging
32 through error simulation (Journel and Huijbregts, 1978), equivalent with the
33 probabilistic least squares approach, was proposed and applied to cross hole
34 GPR tomographs by Gloaguen et al. (2005a,b). Recently this approach was
35 applied for inversion of an anisotropic velocity field, Giroux and Gloaguen
36 (2012). These methods are only strictly valid for linear inverse problems,
37 and rely on an inherent assumption of Gaussian statistics describing both
38 the noise model and the a priori model. Specifically the a priori model must
39 be given in form of a Gaussian a priori model defined by a mean and a co-
40 variance model. Choosing such a Gaussian prior model may not be trivial.
41 A number of methods have been developed to estimate this model prior to
42 inverting the data (Asli et al. (2000); Hansen et al. (2008a); Irving et al.
43 (2009); Looms et al. (2010)).

44 For examples of least squares based deterministic tomographic inversion
45 of GPR cross hole data see e.g. Irving et al. (2007) and Dafflon et al. (2011).
46 Examples of stochastic inversion is presented for inversion of time lapse cross
47 hole 1D travel time data by Scholer et al. (2012) and 2D time lapse electrical
48 resistivity data by Irving and Singha (2010). Hansen et al. (2008b) demon-

49 strate an application of the extended Metropolis sampler (Mosegaard and
 50 Tarantola, 1995) to a nonlinear cross hole tomographic problem, where the
 51 a priori model is non-Gaussian and defined by any geostatistical method.

52 Here we will demonstrate the use of the SIPPI Matlab toolbox for solving
 53 the crosshole travelttime tomography inverse problem in a probabilistic frame-
 54 work. Initially we will briefly describe the theory describing different linear
 55 and non-linear solutions to the forward problem of computing the travel time
 56 delay between a propagating wave traveling between a source and a receiver.
 57 Then we will demonstrate how these forward models can be utilized with
 58 SIPPI. We will then make use of a reference data set obtained at Arrennæs,
 59 North Sealand, Denmark, to demonstrate all the inversion methods available
 60 in SIPPI, such as classical least squares estimation and simulation, and sam-
 61 pling methods such as the rejection sampler and the extended Metropolis
 62 sampler, see Hansen et al. (this issue).

63 **2. Theory, first arrival travel time computation**

64 The travel time delay of a propagating wave between a source and a
 65 receiver can be defined in a number of ways. We will consider methods
 66 based on the eikonal equation, 1st order sensitivity kernels and the Born
 67 approximation.

68 *2.1. The eikonal equation*

69 The eikonal equation describes the arrival time along a closed curve, $u(\mathbf{x})$,
 70 travelling with the speed defined by the velocity field, $m(\mathbf{x})$ (Sethian and
 71 Popovici, 1999)

$$|\nabla u(\mathbf{x})| m(\mathbf{x}) = 1 \quad (1)$$

72 Solving Eq. 1 allows locating the travel time, d , between a source and a re-
 73 ceiver along the closed curve. To solve the eikonal equation we make use of an
 74 efficient implementation of the multistencil fast marching method proposed
 75 by Hassouna and Farag (2007), and made available by Dirk-Jan Kroon¹ un-
 76 der an open source license. This forward model is non-linear and, as the
 77 eikonal equation corresponds to a high frequency approximation to the wave
 78 equation. Therefore it is often referred to as the high frequency ray approx-
 79 imation.

80 2.2. Forward models based on 1st order sensitivity kernels

81 The travel time d between a source and a receiver can be given by

$$d = \int G(\mathbf{x}) \frac{1}{m(\mathbf{x})} d\mathbf{x} \quad (2)$$

82 where $m(\mathbf{x})$ is the velocity field in which the signal travels. $G(\mathbf{x})$ is the sen-
 83 sitivity kernel that describes the sensitivity of each model parameter (within
 84 the Fresnell zone) to the travel time. $G(\mathbf{x})$ can be computed under a wide
 85 range of assumptions and thus defines the forward problem of computing the
 86 travel time delays in different ways.

87 2.2.1. Ray based forward model

88 Using the high frequency approximation to the wave equation results
 89 in a sensitivity kernel $G(\mathbf{x})$ that can be described by a ray connecting the
 90 source and receiver. Hence, this kernel can be obtained by solving the eikonal

¹<http://www.mathworks.com/matlabcentral/fileexchange/24531-accurate-fast-marching>

91 equation, which provides the fastest possible forward model. We will refer
92 to this type of forward model as ray based.

93 *2.2.2. Fat ray based forward model*

94 Using a finite frequency (band limited) approximation to the wave equa-
95 tion leads to a sensitivity kernel where the sensitivity of the travel time delay
96 also appears in a zone around the fastest ray path. A number of works have
97 defined sensitivity kernels based on geometrical rules assigning sensitivity
98 within the first Fresnel zone. Forward models based on these types of ker-
99 nels will be referred to as fat ray based forwards (Husen and Kissling, 2001;
100 Jensen et al., 2000).

101 *2.2.3. Born based forward model*

102 The Born approximation to the wave equation (considering only 1st or-
103 der scattering) is an exact analytical expression for the sensitivity kernel
104 for a point source, which can be derived for both seismic (Dahlen et al.,
105 2000; Spetzler and Snieder, 2004; Marquering et al., 1999; Liu et al., 2009)
106 and electromagnetic wave propagation (Bursink et al., 2008). The Born ap-
107 proximation also leads to a sensitivity kernel with sensitivity outside the ray
108 approximation (i.e. a fat ray). The Born approximation is only strictly valid
109 for a homogeneous velocity field, but have in practice been used also when
110 the velocity field has relatively small velocity contrasts. For large velocity
111 contrast this method becomes unstable and cannot be used. Forward models
112 based on the Born approximation will be referred to as Born based forward
113 models.

114 3. Cross hole GPR tomography at Arrenæs

115 As a case study we will demonstrate the capabilities of SIPPI for solving
116 tomographic inverse problems. The implementation is generally applicable
117 for travel time based tomographic problems, but here we will apply the tool-
118 box to a cross hole GPR tomographic problem.

119 Initially we will present a 3D data set. Then we will demonstrate how the
120 the different types of forward models have been implemented in `sippi_forward_traveltime`
121 for easy utilization as part of SIPPI. Finally we demonstrate the use of
122 SIPPI to solve the GPR cross hole tomography inverse problem using both
123 linear and non-linear forward models, and simple and more complex a priori
124 models.

125 3.1. Data : 3D GPR Crosshole travelttime data from Arrenæs

126 As a reference data set we consider a 3D tomographic data set recorded as
127 part of a ground penetrating radar (GPR) cross borehole survey at Arrenæs,
128 North Sealand, Denmark. The data set we use here is identical to data
129 presented by Looms et al. (2010), and is here made available in the public
130 domain.

131 The observed data are first arrival times of electromagnetic waves propa-
132 gating from a source location in one borehole to a receiver location in another
133 borehole. Thus, the forward problem consists of estimating the travel time
134 delay caused by the subsurface velocity field, given the recording geometry.
135 The inverse problem is then to infer information about the subsurface velocity
136 structure.

137 The subsurface at Arrenæs consists mostly of sand, with various degree

138 of coarseness. The velocity of the subsurface is believed to represent natural
139 moisture content. The lower the velocity the higher the moisture content,
140 Topp et al. (1980).

141 Figure 1 shows the relative position of four boreholes, AM1, AM2, AM3,
142 and AM4. Tomographic travel time delay have been recorded between bore-
143 holes AM1-AM3 and AM2-AM4, respectively. The locations of the source
144 and receiver positions down through the boreholes are shown in Figure 1 and
145 is marked by red dots in two of the boreholes. Note that the coloured ray
146 like structure on Figure 1 reflect the high frequency ray kernel related to a
147 constant velocity model. The colours of each ray reflect the average velocity
148 along each of the rays, and can be used as a rough indicator of the subsurface
149 velocity structure.

150 [Figure 1 about here.]

151 Data are available as ASCII and binary Matlab formatted files for both
152 the two 2D data sets, `AM13_data` and `AM24_data`, and the combined 3D data
153 set, `AM1234_data` that combines the data sets `AM13_data` and `AM24_data` .

154 The Matlab mat files contain the location of the sources and receivers
155 in the `S` and `R` variables. Observed data is in the `d_obs` variable and the
156 associated uncertainty (in form of the standard deviations) is in the `d_std`
157 variable. A covariance model describing static like errors related to cross
158 borehole GPR data, as given by Cordua et al. (2009), is available in the `Ct`
159 variable.

160 *3.2. The forward model - travelttime computation*

161 As described in Hansen et al. (this issue), the only problem dependent
162 part of using SIPPI is the implementation of a solution to the forward prob-
163 lem. We have implemented the m-file `sippi_forward_travelttime` that can
164 be used to solve the forward problem of computing the travel time delay
165 between a set of sources and receivers. All properties relating to solving the
166 forward problem is defined in the `forward` Matlab structure. The output is
167 the data structure `d`:

```
[d]=sippi_forward_travelttime(m,forward,prior,data);
```

168 To make this solution of the forward problem available for the various in-
169 version algorithms available in SIPPI, one can either implement an m-file
170 `sippi_forward` that simply calls `sippi_forward_travelttime`, or one can
171 specify the m-file to be used for solving the forward problem directly using
172 `forward.forward_function='sippi_forward_travelttime'`. Note that this
173 m-file and the specification of the `forward` structure is specific to the tomo-
174 graphic travel time inverse problem, while all other parts of the SIPPI toolbox
175 are applicable to inverse problems in general.

176 *Source and receiver geometry.* The locations of the sources and receivers must
177 be provided in the `forward.sources` and `forward.receivers` fields. Both
178 the `sources` and `receivers` must point to a matrix with a number of rows
179 equal to the number of rows (i.e. number of data) of `data{id}.d_obs`, and a
180 number of columns reflecting the dimension of the prior model. For example,
181 two sets of sources and receivers defined in 3D could be given by

```
forward.sources=[1 1 5 ; 1 1 10];  
forward.receivers=[5 5 5 ; 5 5 10];
```

182 *Forward model.* Four types of forward models are available through `sippi_forward_traveltime`
183 by specifying the `forward.type` field to one of `eikonal`, `ray`, `fat`, or `born`.

184 `forward.type='eikonal'` defines a forward model based on the solution
185 to the eikonal equation, Eq. 1. This forward model is non-linear.

186 The other three available forward model types, `ray`, `fat`, and `born`, refer
187 to the ray, fat and Born based sensitivity kernels presented earlier. When
188 `sippi_forward_traveltime` is called using any of these types of forward
189 models, a matrix operator, reflecting the choice of forward model, is com-
190 puted as `forward.G`.

191 One can choose either a linear or non-linear formulation for solving such
192 forward problems by specifying the `forward.linear` field. By default a non-
193 linear formulation is assumed, such that `forward.linear=0`. This cause
194 `forward.G` to be recalculated for each call to `sippi_forward_traveltime`.
195 Different velocity models will result in different sensitivity kernels, and hence
196 different forward operators, `forward.G`. Therefore the forward problem is
197 non-linear.

198 One can also choose a linear formulation, using `forward.linear=1`. In
199 this case `forward.G` is only computed once, when `sippi_forward_traveltime`
200 is called for the first time, and hence any subsequent calls to solve the for-
201 ward model requires only a fast matrix multiplication. One can provide
202 a velocity model for which the sensitivity kernel will be computed using
203 `forward.linear_m`. If this is not specified the sensitivity kernel will be com-
204 puted for the a priori mean model, given in `prior{1}.m0`.

205 `forward.type='ray'` selects the high frequency ray approximation pre-
206 sented earlier. This type of forward model is based on the same high fre-
207 quency assumption as the `eikonal` type forward model. The difference is
208 that here the forward operator `forward.G` is explicitly computed, which al-
209 lows for a very fast forward model using `forward.linear=0`. If one would
210 consider using the `ray` type forward model in a non-linear formulation, we
211 suggest to use the `eikonal` type of forward model instead, which provides
212 similar results but is computationally much more efficient. Used in the linear
213 formulation this type forward model resemble the 'straight ray' approxima-
214 tion, as the the travel delay is due to the travel time delay along straight ray
215 path that connects the source and receivers. The 'rays' on Figure 1 reflect
216 such a linear 'ray' type forward model.

217 `forward.type='fat'` selects a finite frequency (band limited) approxi-
218 mation to the wave equation, where the travel time delay is sensitive to a zone
219 around the fastest ray path. Specifically the `fat` type forward model uses
220 the empirical description of the travel time sensitivity kernel as proposed by
221 Jensen et al. (2000), which is based on 1st order Fresnel zone sensitivity. The
222 `fat` type forward model can be used both as linear and non-linear forward
223 model.

224 `forward.type='born'` selects a forward model based on the Born ap-
225 proximation as presented earlier. Here we will make explicit use of the for-
226 mulation of the sensitivity kernels given by Buursink et al. (2008). The `born`
227 type forward model is only strictly valid for a homogeneous velocity field, but
228 have in practice been used also when the velocity field has relatively small
229 velocity contrasts. For large velocity contrasts this method becomes unstable

230 and should not be used.

231 Using either `forward.type='fat'` or `forward.type='born'` the width
232 of the sensitivity around the ray path, is related to the frequency of the
233 propagating wave. Therefore this frequency must be set as `forward.freq`.
234 The frequency must be specified in the inverse unit of the observed travel
235 time data given in `data{id}.d_obs`.

236 As an example of choosing the `fat` type forward model in a non-linear
237 formulation using a wavelet frequency of 0.1 GHz, where travelttime data is
238 measured in nanoseconds, is

```
forward.type='fat';  
forward.freq=0.1;  
forward.linear=0;
```

239 3.3. Solving the inverse problem

240 Having defined the forward problem, we will demonstrate the methods
241 available in SIPPI for solving the inverse tomographic problem.

242 3.3.1. 2D non-linear inversion - AM13

243 Initially we will consider the 2D travelttime data set, AM13, recorded be-
244 tween well AM1 and AM3, using a simple Gaussian type a priori model. 702
245 travel time data and the position of associated source and receiver locations
246 is available in the Matlab file `AM13_data.mat`. To use SIPPI, the `forward`,
247 `data`, and `prior` structures need to be defined.

248 *Setting up the `forward` structure.* We use the high frequency ray approxi-
249 mation, in form of the `eikonal` type forward model, such that the `forward`
250 data structure can be setup using

```

D=load('AM13_data.mat');
forward.sources=D.S;
forward.receivers=D.R;
forward.type='eikonal';

```

251 *Setting up the **data** structure.* The high frequency approximation, assumed
252 by using the eikonal solution, will always provide the fastest travel time
253 between a source and a receiver, and always faster than the travel time
254 of a wave with a finite finite frequency in a inhomogeneous velocity field.
255 Therefore we allow for a small modelization error, C_t , in form of a constant
256 correlated Gaussian error of 1 ns^2 between all data. This will allow a small
257 bias correction (the same for all data observations) to account for the relative
258 high travel times caused by the use of the high frequency forward model. The
259 data in form of 702 observed traveltimes, `d_obs`, and associated uncorrelated
260 uncertainties, `d_std` (of 0.7 ns), is available in the Matlab file `AM13_data.mat`.
261 The data structure can be setup as

```

D=load('AM13_data.mat');
id=1;
data{id}.d_obs=D.d_obs;
data{id}.d_std=D.d_std;
data{id}.Ct=1; % modelization error

```

262 SIPPI allows using only a subset of the available data, which can be use-
263 ful to test a certain setup relatively fast. The number of data consid-
264 ered is given by `data{id}.i_use`. To use every 20th data one could use
265 `data{id}.i_use=20:20:702`. If not set it is automatically set to all data. In
266 the current case this will be `data{id}.i_use=1:1:702`.

267 *Setting up the **prior** structure.* Looms et al. (2010) demonstrate a method
 268 for inferring the structural parameters of a Gaussian type a priori model.
 269 They tested their method on the data we use here and find an optimal a
 270 priori model for profile AM13 and AM24 independently. Initially we will
 271 make use of the same a priori model for both profile AM13 and AM24 and,
 272 therefore, based on the findings in Looms et al. (2010), we choose to use a
 273 Gaussian type a priori model as defined by a Spherical type covariance model
 274 with an isotropic covariance model with a range of 6m, a variance of 0.0003
 275 m^2/ns^2 , and a mean of 0.145 m/ns . We make use of the FFTMA type a priori
 276 model. The complete definition of the a priori model can then be given as

```
im=1;
prior{im}.type='FFTMA';
prior{im}.name='Velocity (m/ns)';
prior{im}.m0=0.145;
prior{im}.Va='.0003 Sph(6)';
prior{im}.x=[-1:.2:6];
prior{im}.y=[0:.2:13];
```

277 A sample of the corresponding a priori model can then be generated and
 278 visualized using `sippi_plot_prior_sample(prior)` as shown in Figure 2a.

279 [Figure 2 about here.]

280 *Sampling the a posteriori pdf using the extended Metropolis algorithm.* Given
 281 the `forward`, `prior`, and `data` structures the extended Metropolis algorithm
 282 can be setup and run using e.g.


```
options.mcmc.nite=500000;  
options.mcmc.i_plot=200;  
options.mcmc.i_sample=250;  
sippi_metropolis(data,prior,forward,options);
```

283 This will cause the extended Metropolis sampler to run for 500000 iterations.
284 The currently visited model will be saved to disk for every 250 iterations as
285 specified by `options.mcmc.i_sample`

286 As the Metropolis algorithm is running, some properties are visualized
287 for every `options.mcmc.i_plot` iterations, such as the currently accepted
288 model, the step length for each prior type, and the log-likelihood curve. Such
289 figures are often useful in the phase where the properties of the Metropolis
290 algorithm are selected, prior to performing a full sampling.

291 Figure 3 shows the log-likelihood value as function of the iteration num-
292 ber. The Metropolis algorithm has reached burn-in after about 2000 itera-
293 tions as it reaches the plateau of log-likelihood values of approximately -90.

294 [Figure 3 about here.]

295 Recall that the way the sequential Gibbs sampler works, is controlled by
296 the `prior{1}.seq_gibbs` structure, Hansen et al (this issue). Here we make
297 use of the default settings

```
prior{1}.seq_gibbs.i_update_step=50  
prior{1}.seq_gibbs.i_update_step_max=1000  
prior{1}.seq_gibbs.P_target=0.3000
```

298 This means that the step length of the Metropolis sampler is adjusted for
299 every 50 iterations with the goal of achieving an acceptance rate of 0.3. After
300 1000 iterations the step length will be kept constant.

301 Figure 4 shows the step length of the sequential Gibbs sampler as well
302 as the acceptance rate in the first 3000 iterations. In the first 1000 it-
303 erations the step length is allowed to vary, and after 1000 iterations the
304 step length stabilize around 10^{-3} . Initially the acceptance rate is about
305 0.2. Then it decreases rapidly until the step length is gradually adjusted,
306 such that the acceptance rate ends up around 0.3, just as requested by
307 `prior{1}.seq_gibbs.P_target`. Recall that while the step length is be-
308 ing changed, and until the Metropolis algorithm has reached burn-in, the a
309 posteriori pdf is not sampled, Cordua et al. (2012).

310 [Figure 4 about here.]

311 Figure 2b shows 5 independent realizations of the a posteriori pdf, obtained
312 after the Metropolis algorithm has reached burn-in. Comparing the realiza-
313 tions of the a posteriori pdf to the realization of the a priori pdf, Figure 2a,
314 reveals that the apparent scales and spatial structures visible in the a priori
315 realizations are also present in the a posteriori realizations. The location of
316 these structures is not resolved in the a prior realizations. But in the a pos-
317 teriori realizations it is clear that relative high velocity structures dominate
318 in the lower right corner while areas of lower velocity dominate the upper
319 part of the model. Features such as these, that appear on many realizations
320 of the a posteriori pdf are well resolved features, Mosegaard (1998).

321 Once the extended Metropolis sampler has finished a number of plots for
322 quality control can be generated using `sippi_plot_posterior`. First a figure
323 visualize a sample of the a posteriori pdf, as in Figure 2a. Second, a figure
324 shows the acceptance ratio and step length as a function of iteration number,

325 as in Figure 4. Third, a figure shows the distribution of data residuals, i.e. the
326 difference between observed and simulated travel time data, corresponding
327 to number a realizations of the a posteriori pdf, as in Figure 5. Note how the
328 distribution is very close to Gaussian, as defined in the noise model. Note
329 also how the distribution is not centered around 0 ns, but has a mean value
330 (i.e. a bias) of about -1.5 ns. This is due to allowing a constant modelization
331 error of 1 ns^2 , that was applied in order to account for the use of the eikonal
332 type forward model, that will always provide the fastest possible travel time
333 between a source and a receiver. This is correctly reflected in the negative
334 bias correction.

335 [Figure 5 about here.]

336 Finally `sippi_plot_posterior` provides a figure that illustrates the cor-
337 relation coefficient of the currently accepted model in the last iteration to
338 any of the other models sampled from the a posteriori pdf. This is used to
339 estimate the number of iterations between independent realizations of the
340 a posteriori pdf, e.g. Cordua et al. (2012). An example generated for the
341 present example, is shown in Figure 6. The correlation coefficient between
342 the current model at iteration 500000 and the models close to iteration num-
343 ber 500000 is close to 1, and such models are not statistically independent.
344 However, in a number of iterations away from the last considered model, the
345 correlation coefficient decreases, until it reached a level of around 0.7. We use
346 this level of the correlation coefficient to determine the approximate number
347 of iterations between independent realizations of the a posteriori pdf obtained
348 by the Metropolis algorithm. For the present case this was estimated to be
349 around 10000 iterations between independent realizations.

350

[Figure 6 about here.]

351 *Sampling the a posteriori pdf using the rejection sampler.* Sampling the a
352 posteriori pdf for the tomographic inverse problem using rejection sampling,
353 can in principle be performed using

```
options.mcmc.nite=500000;  
sippi_rejection(data,prior,forward,options);
```

354 The maximum a posteriori likelihood L_{max} is set to 1, if not, as here, specif-
355 ically set using `options.mcmc.Lmax`, see Hansen et al. (this issue). Figure
356 7 (green bars) shows a histogram of the likelihood of all the a posteriori ac-
357 cepted models using the extended Metropolis algorithm as considered above.
358 The log-likelihood distribution of a posteriori accepted models is in the inter-
359 val -105 to -75. However, the blue line indicates the maximum log-likelihood
360 of -824 obtained after generating 500000 independent realizations of the a
361 priori pdf and evaluating the corresponding log-likelihood as part of running
362 the rejection sampler. Thus, the 'best' model found after 500000 realizations
363 is very far from leading to a data fit within data uncertainties. Even if L_{max}
364 could somehow be chosen around -68 (as indicated by the log-likelihood val-
365 ues of the accepted a posteriori models obtained from Metropolis sampling)
366 the probability of locating just one realization from the a posteriori pdf using
367 independent sampling of the a priori pdf, will be extremely low. The main
368 problem with the rejection sampler is that it is computationally very ineffi-
369 cient for anything but very low dimensional problems. In general we suggest
370 to make use of the extended Metropolis sampler to sample the a posteriori
371 pdf of non-linear non-Gaussian inverse problems.

372

[Figure 7 about here.]

373 *Sampling the a posteriori pdf using least-squares.* As discussed in Hansen et
 374 al. (this issue), if the forward problem is linear, and a linear forward map-
 375 ping operator given as `forward.G` is provided, then the a posteriori pdf can
 376 be sampled using least squares, kriging through error simulation or direct se-
 377 quential simulation. Here we will consider using classical least squares type
 378 inversion, using `lsq_type='lsq'`. We will use exactly the same specification
 379 of the a priori model and the data model as used above.

380 To solve the linear Gaussian inverse problem using least squares type
 381 inversion, using the `ray`, `fat`, and `born` type forward model approximation,
 382 we use

```

forward.linear=1;
forward.type='ray';
forward.freq=10;
lsq_type='lsq';
nr=15;

% 'ray' type forward model
forward.type='ray';
[m_reals_ray,m_est_ray,Cm_est_ray] =
  sippi_least_squares(data,prior,forward,nr,lsq_type);

% 'fat' type forward model
forward.type='fat';
forward.freq=10;
[m_reals_fat,m_est_fat,Cm_est_fat] =

```

```

sippi_least_squares(data,prior,forward,nr,lsq_type);

% 'born' type forward model
forward.type='born';
[m_reals_born,m_est_born,Cm_est_born] =
sippi_least_squares(data,prior,forward,nr,lsq_type);

```

383 It is difficult to see any large difference between realizations from the a poste-
384 riori pdf using the three different types of forward models. Therefore Figure
385 8 shows the three a posteriori mean models, considering the a) **ray**, b) **fat**, c)
386 and **born** type forward model, which demonstrates that on average there is a
387 difference between the solutions obtain with these different forward choices.

388 [Figure 8 about here.]

389 3.3.2. 2D non-linear inversion - AM24

390 We now consider the 2D data recorded between borehole AM2 and AM4,
391 perpendicular to the data set recorded between borehole AM1 and AM3.
392 We make the same assumptions about the a priori and the forward model as
393 considered in the application of the extended Metropolis sampler above

```

D=load('AM24_data.mat');
forward.sources=D.S;
forward.receivers=D.R;
forward.type='eikonal';

```

394 As above we make use of the extended Metropolis algorithm to sample the
395 a posteriori pdf. Figure 9 shows 20 realizations of the 1D velocity from
396 the a posteriori pdf considering the data sets AM13 and AM24, at location

397 $x=2.5\text{m}$, where the two profiles cross each other. Also shown is the mean of
398 200 a posterior realization for both data sets.

399 [Figure 9 about here.]

400 Figure 9 reveals that where the two profiles intersect, the inferred velocity
401 profile is quite similar even when the two data sets are inverted independently.
402 In the top part of the model, where the consistency between realizations are
403 weakest, the relative position of the relatively high velocity layers at depths
404 of 2.8m and 5m is in agreement, while the velocity estimates of the more
405 shallow parts differ only slightly. The reason for the observed inconsistencies
406 can be related to the use of a 2D forward model describing data collected in
407 a 3D world.

408 *3.3.3. 3D inversion using a Gaussian a priori model - AM1234*

409 Setting up an inversion using 3D data and a 3D parametrization of the
410 a priori model is very similar to the 2D example above. Using the AM1234
411 data sets one can use

```
D=load('AM1234_data.mat');  
forward.sources=D.S;  
forward.receivers=D.R;  
forward.type='eikonal';
```

412 The a priori model is identical to the one used above, except that a 3D
413 parametrization needs to be specified. We also make use of a larger pixel size
414 in order to keep the running time reasonable.

```
prior{im}.x=[-1:.5:6];  
prior{im}.y=[-1:.5:6];  
prior{im}.z=[0:.5:13];
```

415 Sampling the a priori and a posteriori pdf, can be performed in exactly the
416 same manner as done for the 2D cases above. Figure 10 shows 5 independent
417 realizations of the a posteriori pdf, obtained after the Metropolis algorithm
418 has reached burn-in. Figure 11 compare the mean of an a posteriori sample
419 obtained from inverting the AM13, AM24, AM1234 data sets, at the location
420 where the two 2D profiles intersect. Also shown is realizations from the a
421 posteriori pdf corresponding to the AM1234 data set. Above 8m depth the
422 a posteriori mean is very similar for all cases. Below 8m depth, the inferred
423 velocity is higher inverting the 3D data set compared to the 2D data set.

424 [Figure 10 about here.]

425 [Figure 11 about here.]

426 3.3.4. 2D inversion with unknown covariance model properties

427 Most all inversion methods relying on a Gaussian a priori model, re-
428 quire that the properties of the covariance model, such as the mean, range,
429 anisotropy, and variance are known prior to inversion. The choice of a pri-
430 ori covariance model highly affect the inversion result and, therefore, some
431 work has been done to estimate a (prior) covariance model consistent with
432 observed data, Asli et al. (2000); Hansen et al. (2008a); Looms et al. (2010).
433 As mentioned in Hansen et al. (this issue) the FFTMA method allows for
434 separating such structural properties of the covariance model from the ran-

435 dom component. SIPPI allows such properties to act as model parameters,
436 that can be inferred as part of an inversion.

437 To demonstrate this we use the same data and setup as used previously
438 from the 2D travel time data set obtained between borehole AM1 and AM3,
439 i.e. data set AM13, but where the a priori model is changed to allow for
440 inference of the horizontal and vertical range.

```
im=0;
% prior - HORIZONTAL RANGE
im=im+1;
prior{im}.type='gaussian';
prior{im}.m0=8;
prior{im}.std=6;
prior{im}.name='range_1';
prior{im}.prior_master=3;
prior{im}.norm=20;

% prior - VERTICAL RANGE
im=im+1;
prior{im}=prior{im-1};
prior{im}.name='range_2';

% prior - 2D VELOCITY FIELD
im=im+1;
prior{im}.type='FFTMA';
prior{im}.name='Velocity (m/ns)';
prior{im}.m0=0.145;
```

```
prior{im}.Va='.0003 Sph(6)';  
prior{im}.x=[-1:.2:6];  
prior{im}.y=[0:.2:13];
```

441 Note that the only difference to the first example of inverting the AM31 data
442 set with a known a priori covariance model, is the definition of two a priori
443 parameters, named `range_1` and `range_2`. Also, these two prior structures
444 point to the third prior structure (the FFTMA type prior) as their 'master',
445 indicating which prior structure it belongs to. This ensures that when the
446 value of such a prior model is updated, so is the value of covariance model
447 of the corresponding `prior_master` structure.

448 A sample of this a priori model is shown in Figure 12a. It is apparent that
449 allowing variability in the ranges, determines an a priori model with much
450 more a priori variability as compared to when the ranges is kept constant.

451 We now make use of the extended Metropolis sampler to sample the a
452 posteriori pdf, in three cases where we use only 35 (every 20th observed
453 data), 140 (every 5th observed data) and all 702 observed data, respectively.
454 The subset of the data is chosen using the `data{id}.i_use=20:20:702` and
455 `data{id}.i_use=5:5:702` respectively. The corresponding samples from the
456 a posteriori pdf is shown in Figures 12b-d.

457 [Figure 12 about here.]

458 Because the horizontal and vertical ranges of the a priori covariance is also
459 model parameters, the a posteriori distribution of these model parameters can
460 also be quantified. Figure 13 shows the 1D marginal posterior distribution
461 of the horizontal and vertical range respectively using every a) 20th, b) 5th

462 , and c) all available observed data. When few observed data are used only
463 very little information can be inferred about the ranges (red lines). But, as
464 the number of data increases, so does the resolution of the range parameters.
465 When all 702 data are used the 1D marginal a posteriori distributions of
466 the ranges reveal that the horizontal range is relative long, between 7m and
467 15m, while the vertical range is better resolved with values between 4.8m
468 and 7m. These findings are consistent with the result reported by Looms et
469 al. (2010). Looms et al. (2010) find the range estimates priori to inversion
470 of the travel time data, while in the present approach information about the
471 ranges is inferred as part of the inversion.

472 As the number of considered observed data increase so does the resolution,
473 which is seen as the differences between the a posteriori realizations become
474 smaller. Thus increasing the amount of data leads to a better constrained
475 posterior sample. It is, however, important to notice that the posterior statis-
476 tics inferred from an a posteriori sample using only a subset of the data is
477 consistent with the full solution: Features that appear well resolved from a
478 sample of the a posteriori pdf obtained using a subset of the data, will be
479 consistent with the full inverse problem, unless some unaccounted for bias
480 is present in data. There might be cases where the resolution provided by
481 subset of the available data will be adequate. This will off course also result
482 in an easier, more computationally efficient, sampling problem.

483 Traditional applications in inverse problems with Gaussian a priori mod-
484 els, rely on the existence of, or choice of, an a priori covariance model to
485 describe spatial variability. The combination of the FFTMA prior model
486 with the extended Metropolis sampler as implemented in SIPPI opens up

487 new possibilities for solving non-linear inverse problems with unknown prop-
 488 erties of the structural covariance model describing spatial variability.

489 [Figure 13 about here.]

490 3.3.5. 2D inversion with training image based prior

491 The a priori knowledge about the subsurface at Arrenæs does not readily
 492 call for a multiple point based a priori model, nor is such a model readily
 493 available. To demonstrate the use of a multiple point based a priori model,
 494 we generate a synthetic data set based on an a priori model defined by the
 495 training image in Figure 4 in Hansen et al. (this issue), and the SNESIM
 496 type a priori model, Strebelle (2002), defined using

```
im=1;
prior{im}.type='SNESIM';
prior{im}.ti='snesim_std.ti';
prior{im}.index_values=[0 1]; % optional
prior{im}.m_values=[.1 0.18]; % optional
prior{im}.scaling=.75; % optional
prior{im}.rotation=30; % optional
```

497 Figure 14a shows 5 realizations of this a priori model. The first model is cho-
 498 sen as the reference velocity model, from which synthetic data are computed
 499 by solving the forward problem. Finally some random Gaussian noise, ac-
 500 cording to the observed data uncertainties, are added to obtain an 'observed'
 501 data set.

```
id=1;
m_ref=sippi_prior(prior);
```

```
d_ref=sippi_forward(m_ref,forward,prior,data);  
data{id}.d_obs=d_ref{1}+  
    randn(size(d_ref{1})).*data{id}.d_std;  
data{id}.Ct=0;
```

502 Then the Metropolis algorithm is run in the exact same manner as in the
503 previous examples. Figure 14b shows 5 realizations from the a posteriori
504 pdf obtained by running the extended Metropolis algorithm.

505 This small example demonstrates that the difficulty of using a more com-
506 plex a priori model using SIPPI, lies mostly in the difficulty to locate or
507 choose such a model. Implementation wise there is only very little differ-
508 ence in choosing a simple covariance based prior model as opposed to a more
509 complex prior model based on multiple point statistics.

510 [Figure 14 about here.]

511 4. Conclusions

512 We have demonstrated the use of the SIPPI toolbox to sample the solution
513 to cross hole travel time tomographic inverse problems. A number of different
514 forward models ranging from simple ray theory, based on high frequency
515 wave-theory, to fat ray forward models based on finite frequency theory are
516 available. We have demonstrated how such a tomographic inverse problem
517 can be solved by sampling the a posteriori pdf, for a non-linear formulation
518 of the inverse problem using the extended Metropolis algorithm for both 2D
519 and 3D cases. We have also shown how least squares based techniques can be
520 used to directly generate samples of the a posteriori pdf in the case of linear

521 inverse Gaussian problems. Examples are based on a cross hole georadar
522 data set. We have demonstrated that SIPPI facilitates a novel approach,
523 based on a combination of the FFTMA method and the extended Metropolis
524 sampler, that allow sampling the a posteriori pdf of linear and non-linear
525 inverse problem with a Gaussian a priori model, where the properties of the
526 covariance can be treated as parameters, and thus inferred as part of the
527 inversion. Thus, the structural parameters defining the Gaussian a priori
528 model, need not be known prior to inversion. All code and data is available
529 using open licenses.

530 **Acknowledgement**

531 We thank DONG for financial support. SIPPI source code and the data
532 from Arrenæs can be downloaded from <http://sippi.sourceforge.net/>.

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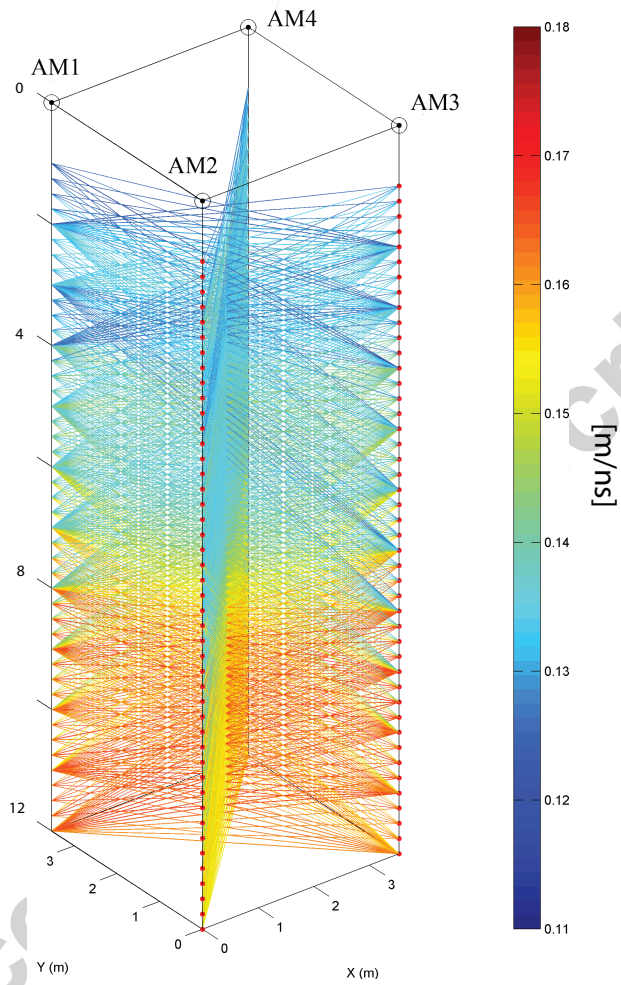


Figure 1: Apparent ray coverage (using the linear high frequency approximation). The color of each ray reflects the apparent average velocity along the ray path.

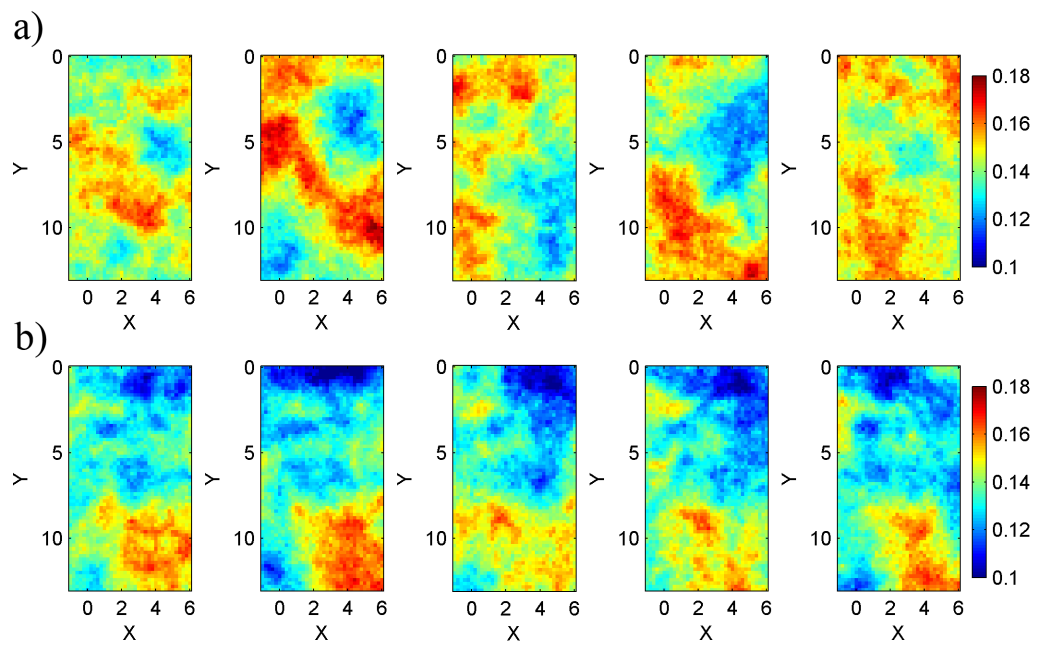


Figure 2: 5 realizations from the a) a priori model, and b) a posteriori pdf considering dataset AM13.

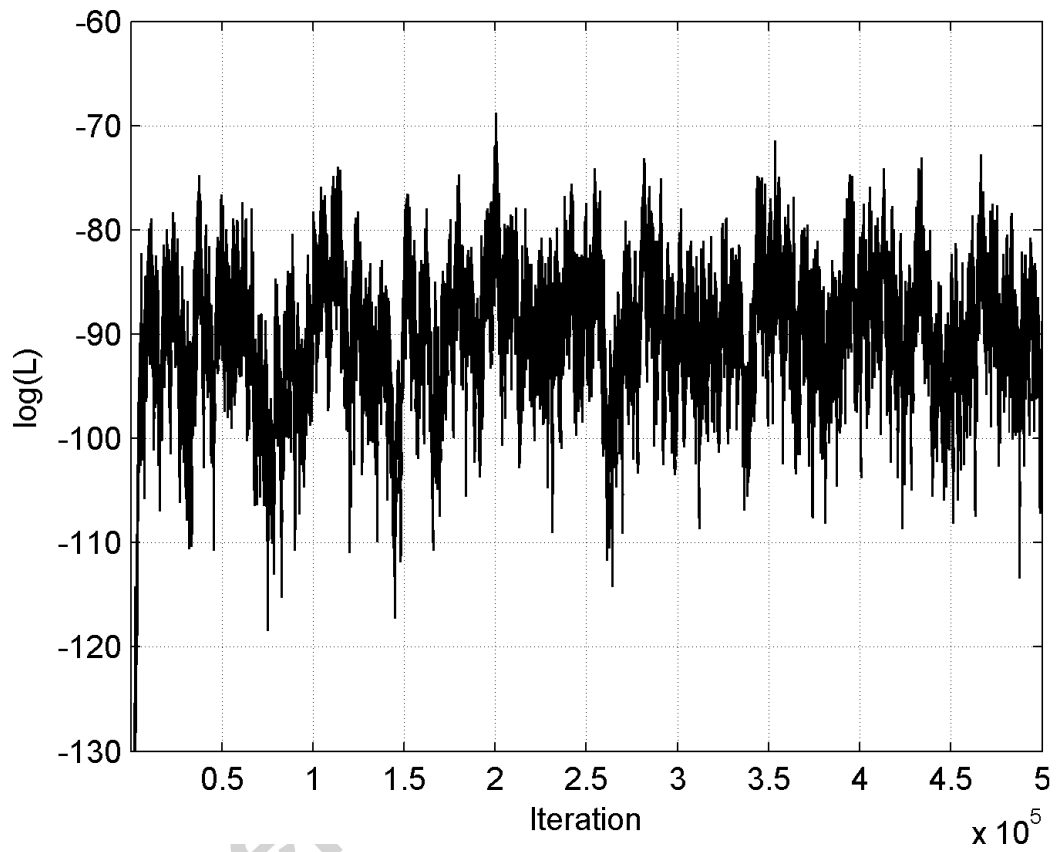


Figure 3: Likelihood as a function of iteration number.

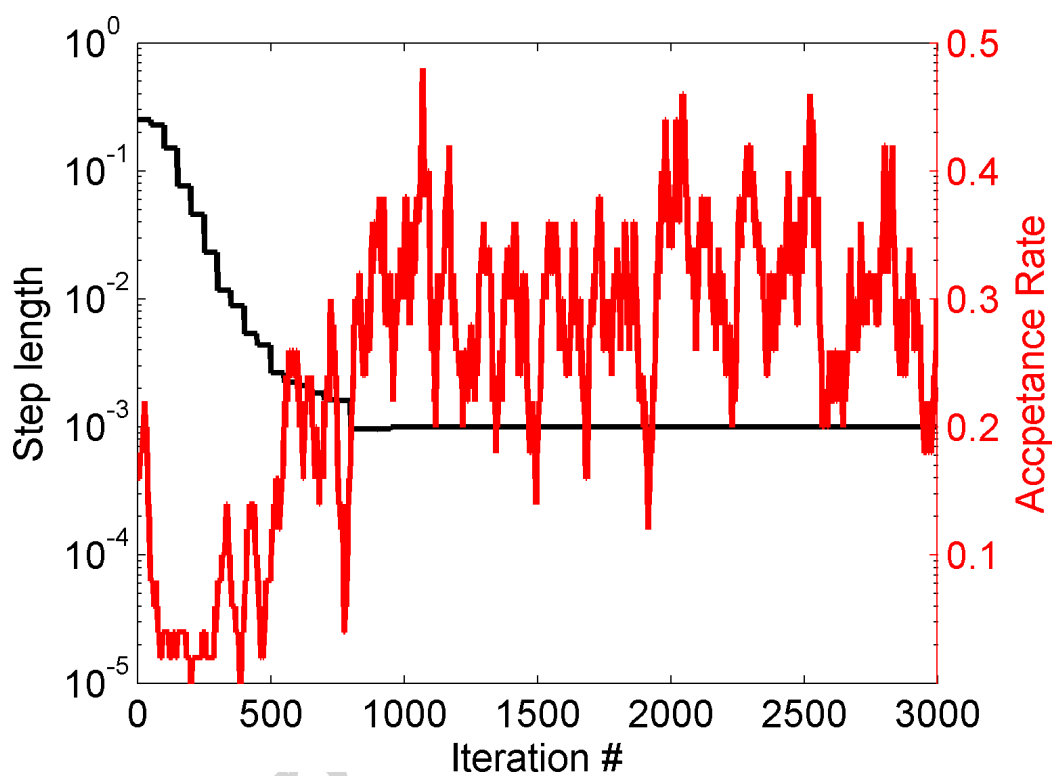


Figure 4: Step length and acceptance rate of the Metropolis algorithm during the first 3000 iterations.

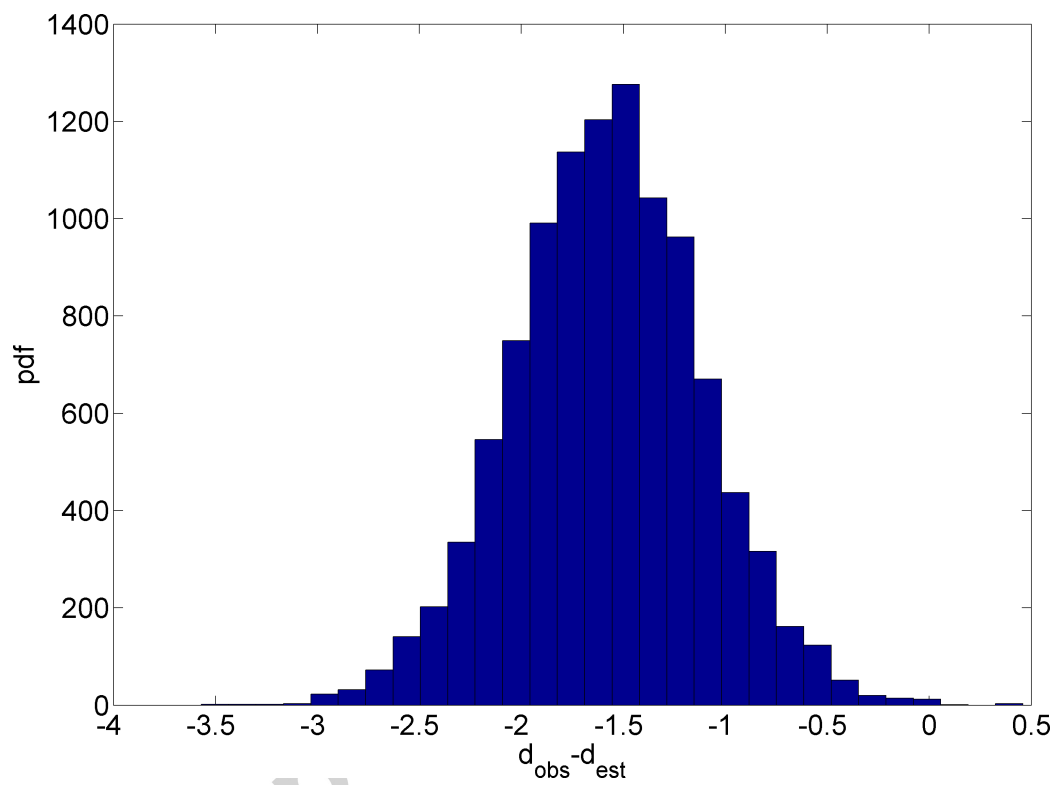


Figure 5: Distribution of the difference between observed traveltime data and the travel-time data associated to 10 realizations of the a posteriori pdf.

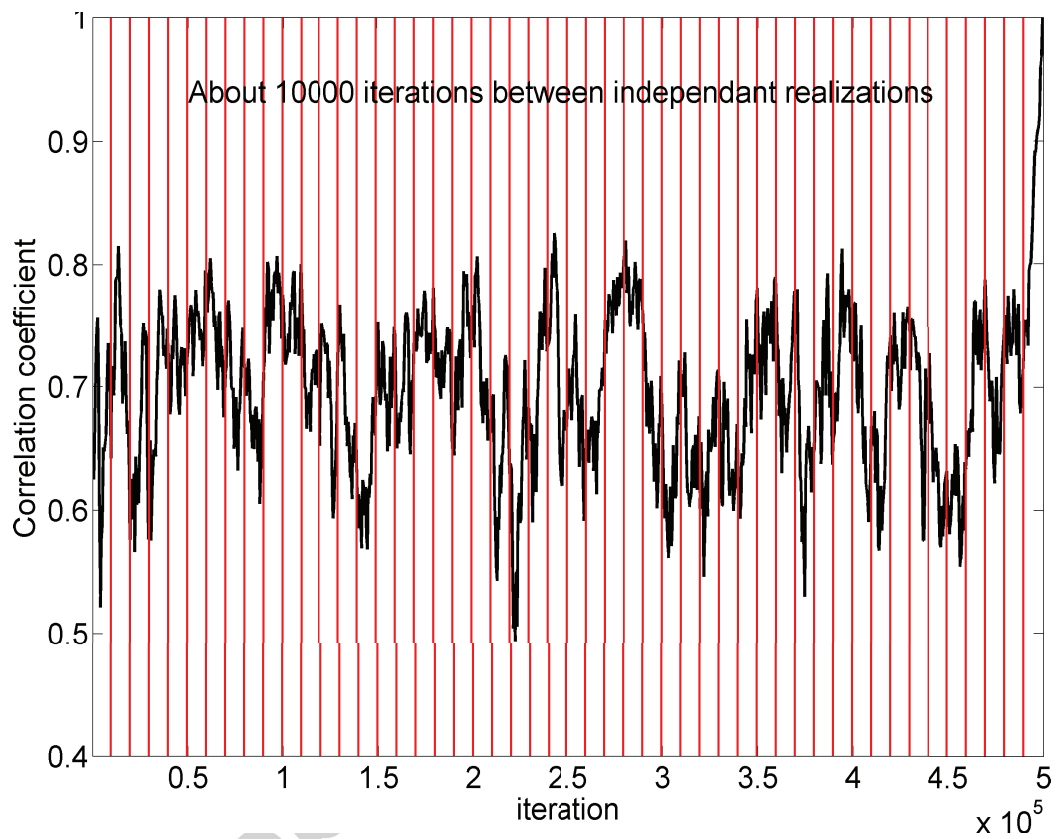


Figure 6: Correlation coefficient between the last accepted model from the a posteriori pdf, and all other realizations of the a posteriori pdf.

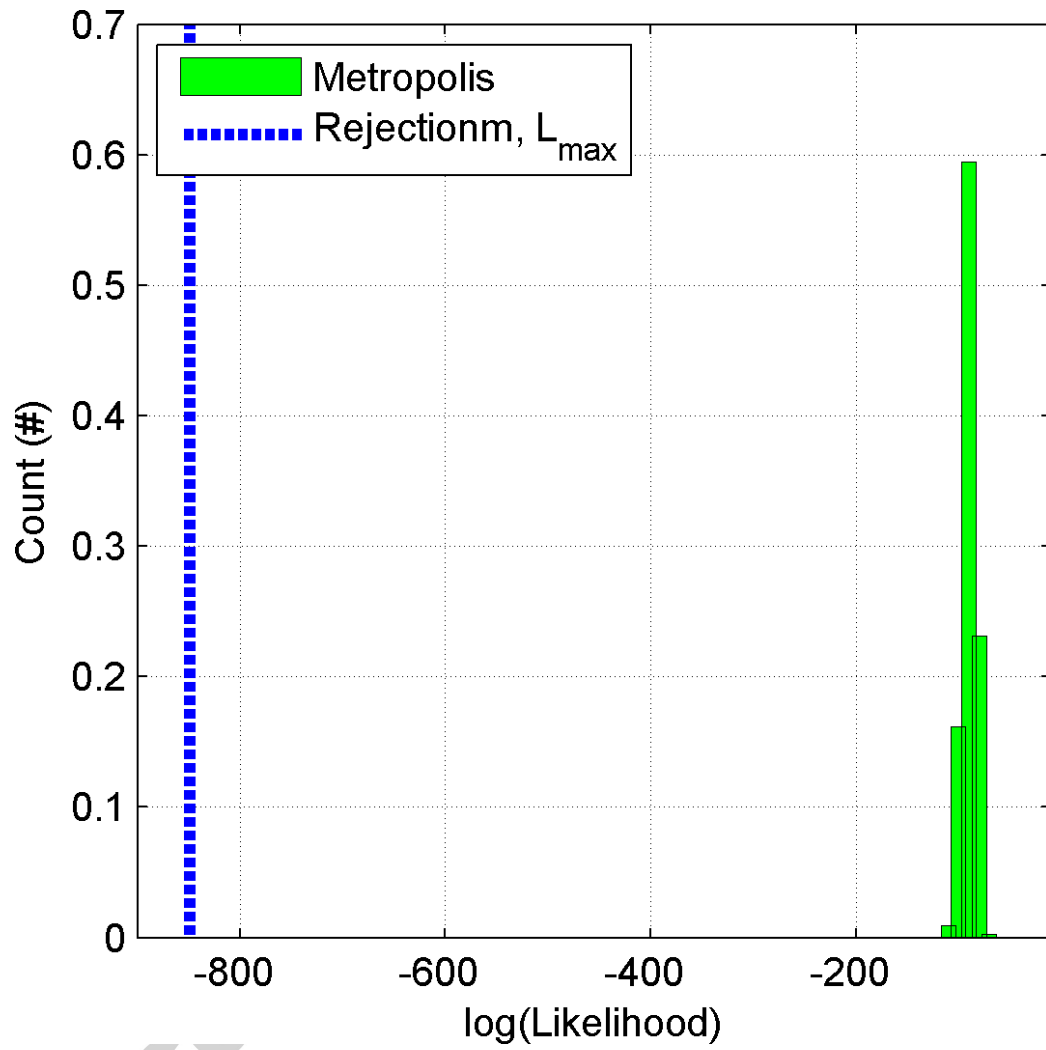


Figure 7: Distribution of log-likelihood of the models considered in 500000 iterations of the Metropolis sampler (green), and the one model of 500000 considered model using rejection sampling with maximum-likelihood (blue dashed line).

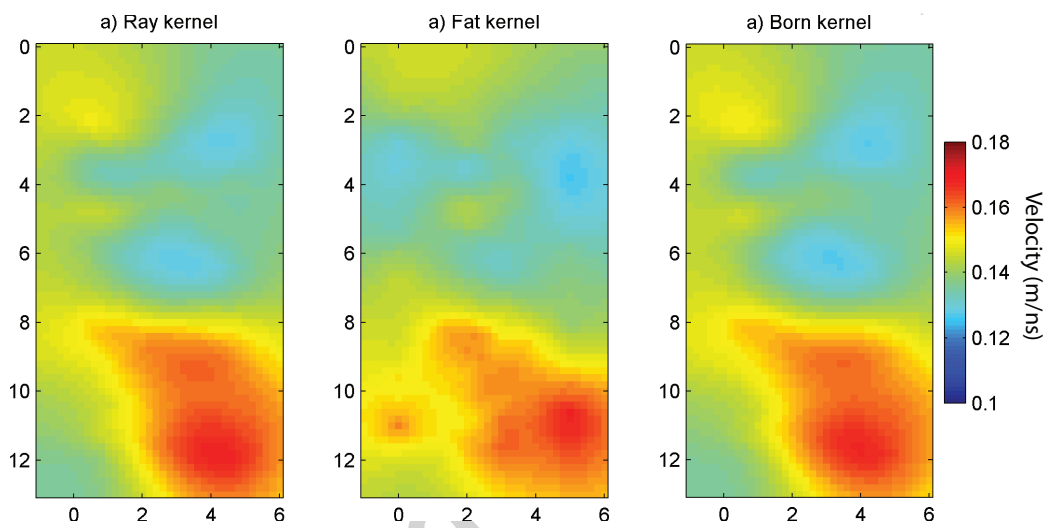


Figure 8: 5 realizations of the a posteriori pdf, using the a) ray, b) fat, and c) Born type linear forward models.

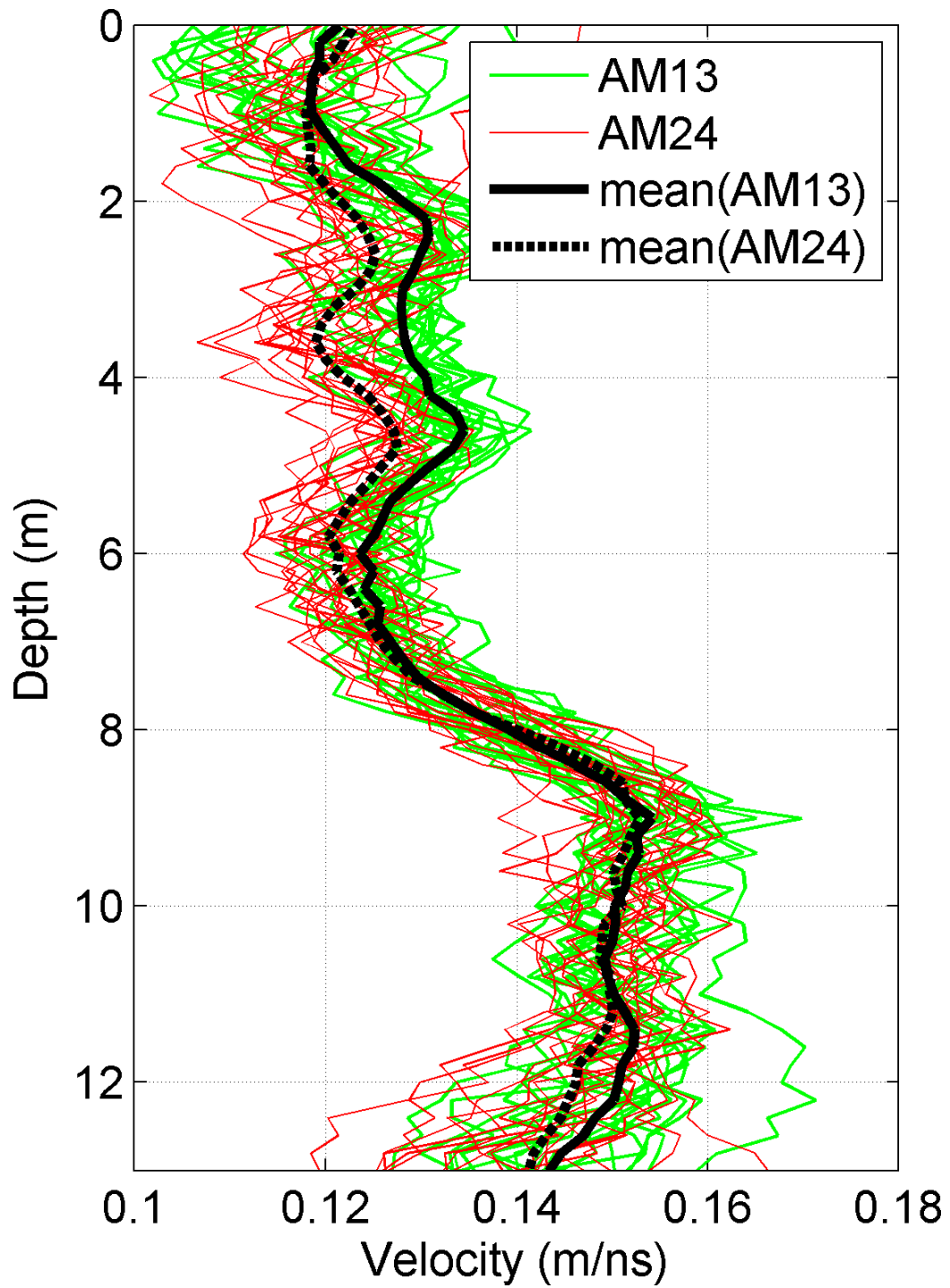


Figure 9: 20 realizations at $x=2.5$ considering data sets AM13 (green lines) and AM24 (red lines). The solid black line and dashed line show the corresponding average 1D velocity profile of 200 realizations of the a posteriori pdf.

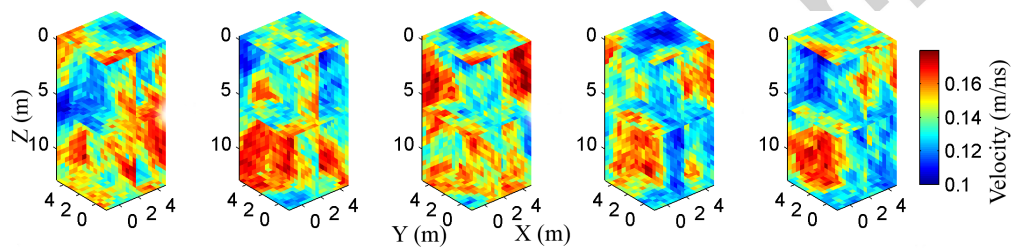


Figure 10: 5 realizations from the a posteriori pdf using the AM1234 3D data set

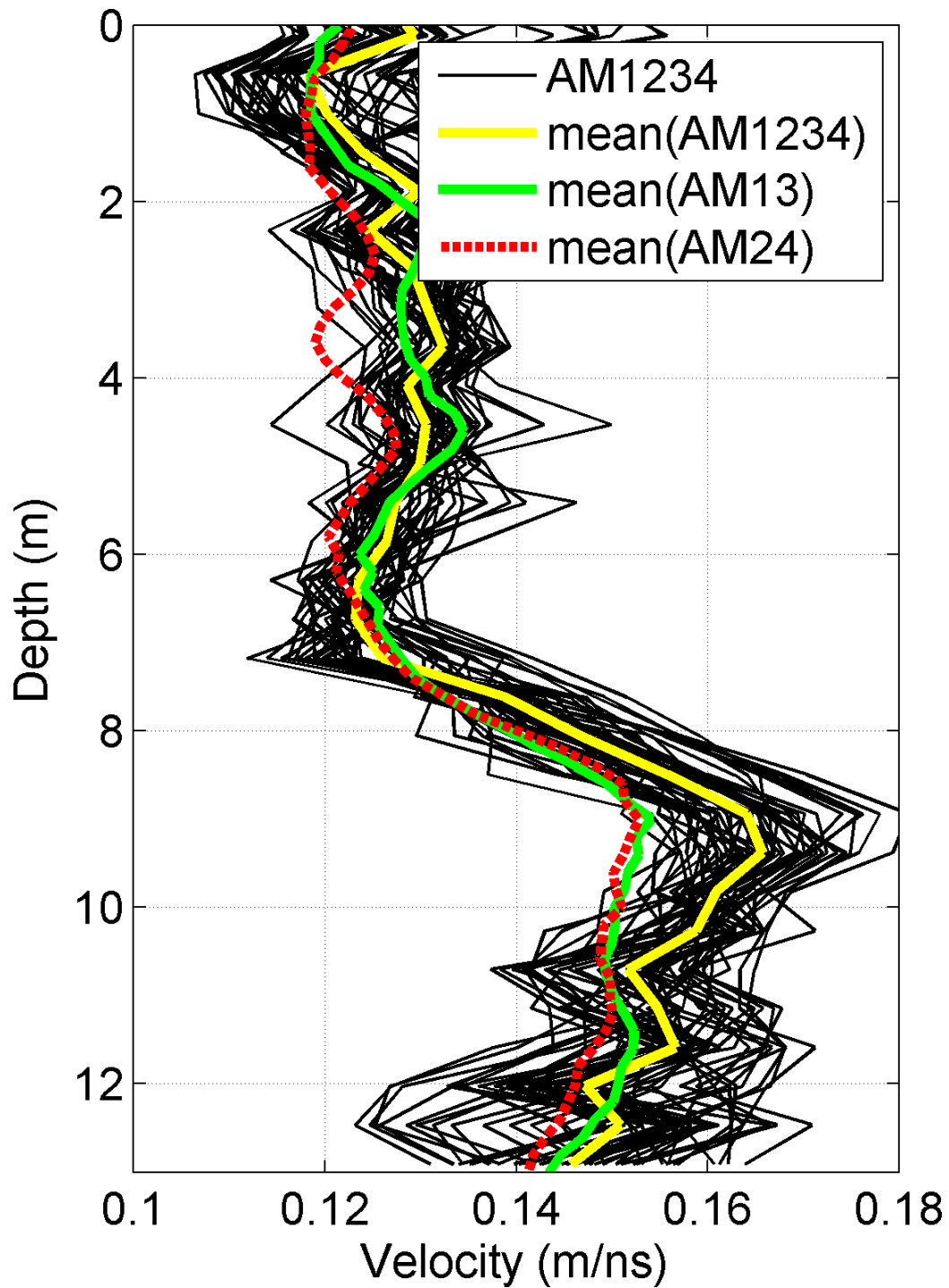


Figure 11: 20 realizations of the a posteriori pdf considering the 3D AM1234 data set of the center of the 3D grid where the two 2D profiles intersect (thin black) lines. Also shown is the mean of all s posteriori realizations considering the AM13 (green), AM24 (red), and AM1234 data sets (yellow).

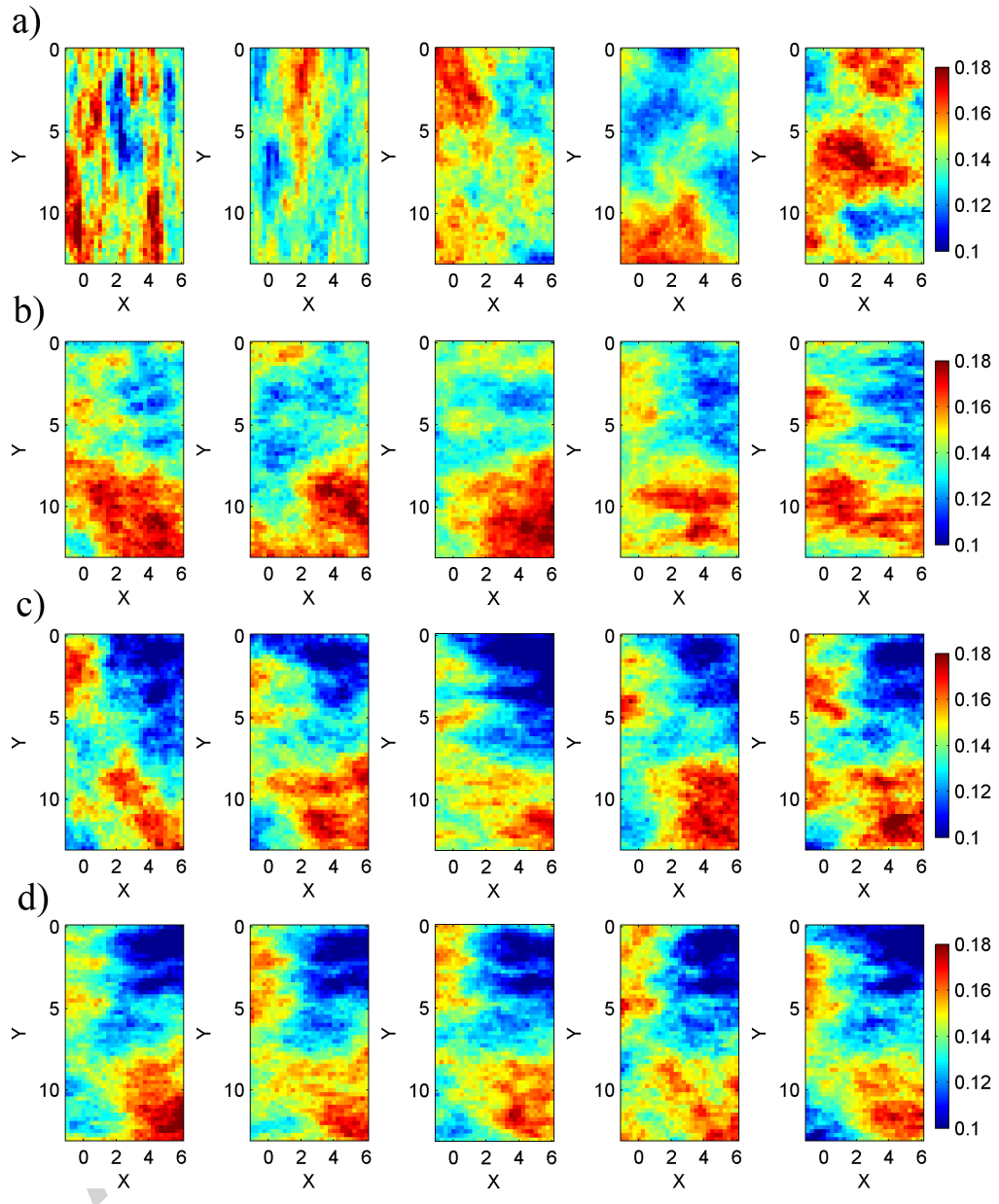


Figure 12: 5 realizations from the a) a priori distribution and a posteriori distribution of the velocity field, using b) 35, c) 140, and d) 702 observed data respectively.

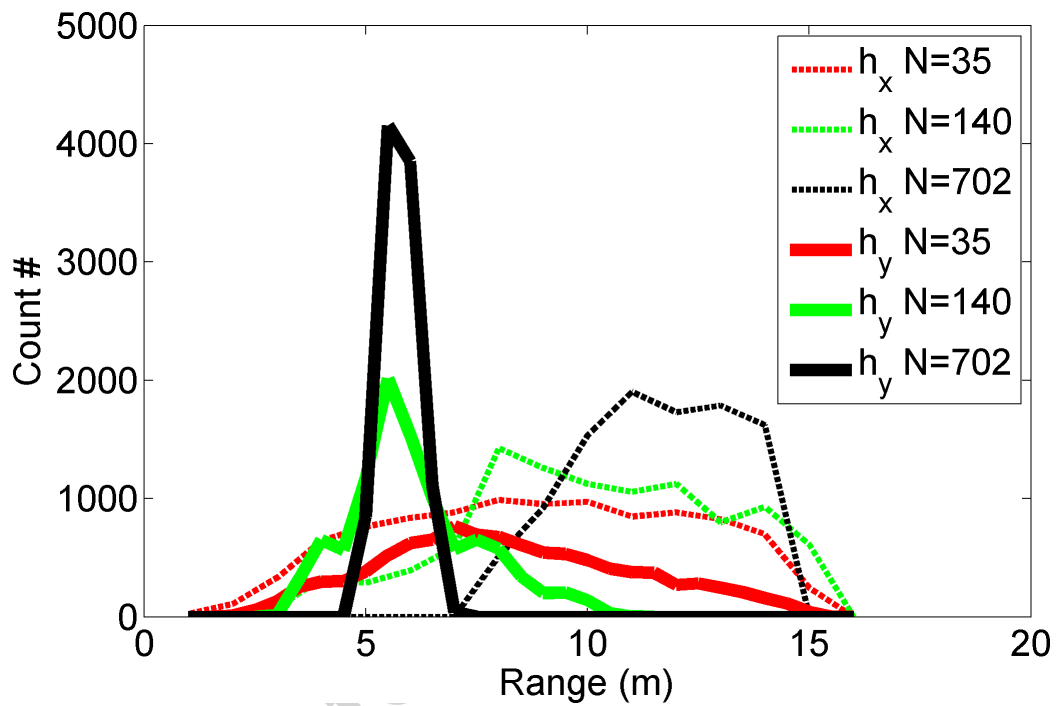


Figure 13: 1D marginal a posteriori distribution of the horizontal (h_x) and vertical (h_y) range, using 35, 140 and 702 data observations respectively.

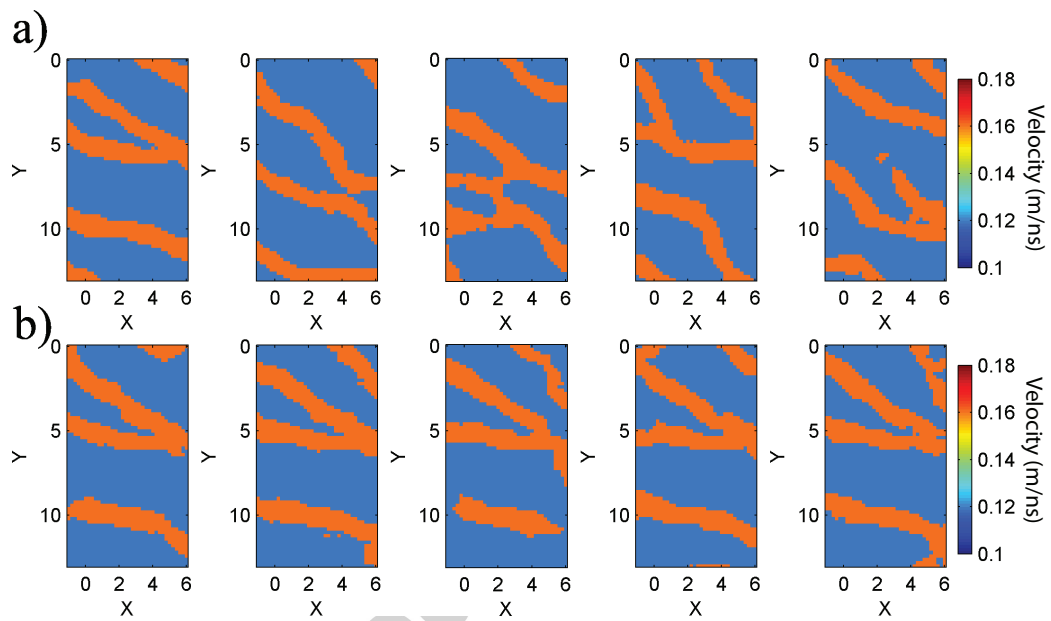


Figure 14: Sample from the a) a priori and b) a posteriori distribution, considering the SNESIM type prior model, and synthetic data. The reference true model is the first of the 5 a priori realizations.