

Sounding of heterogeneous fractures

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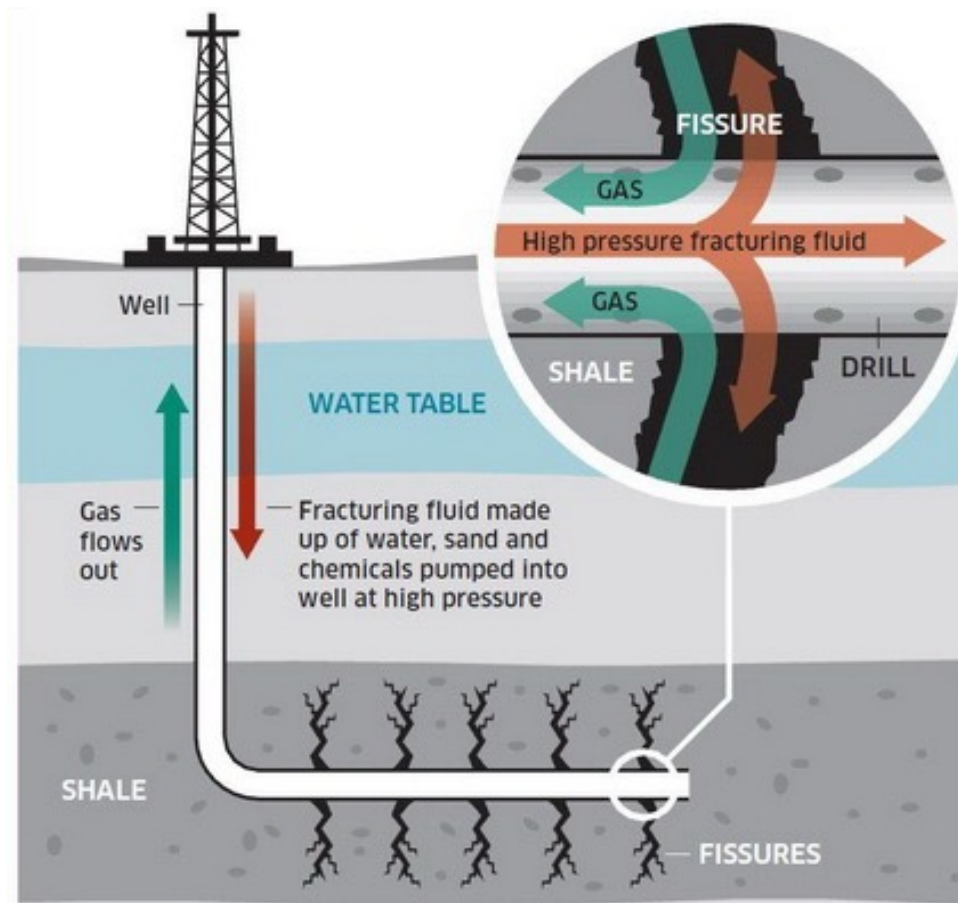


Mapping & characterization of fractures

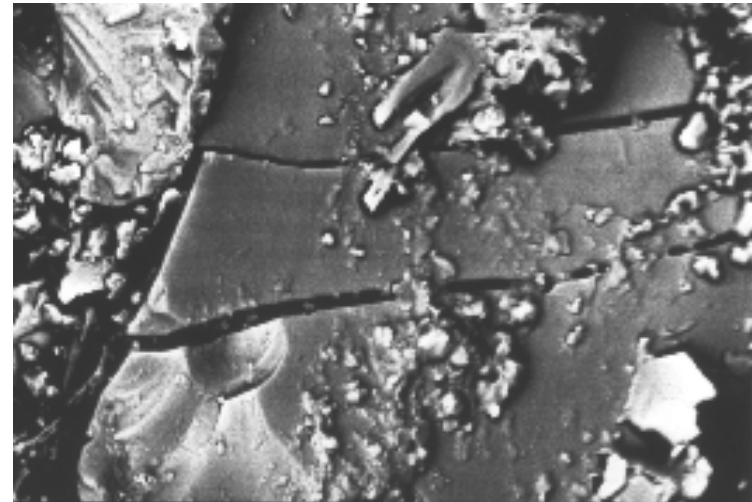
Gas/Geo-thermal energy
enhanced/optimal production

R Snieder
CM Sayers
P Geiser
B Lecampion

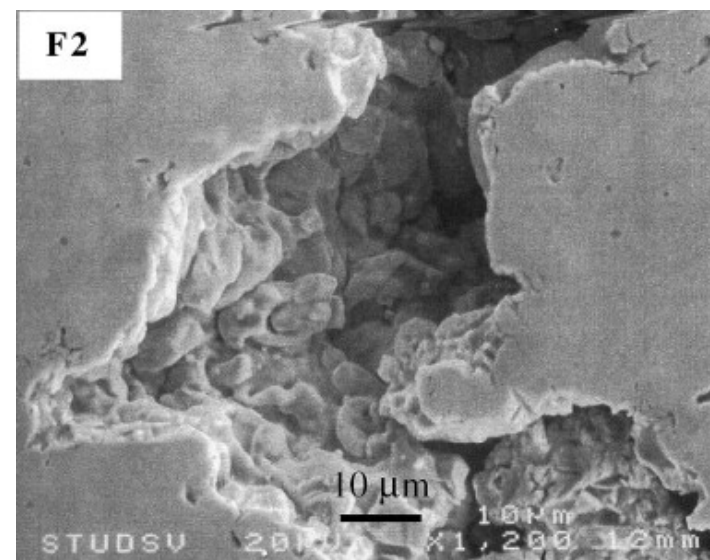
Non-destructive evaluation
early-stage fracture tomography



United States Geological Survey Bulletin 426



Brittle fracturing in sandstone, D. T. Nicholson

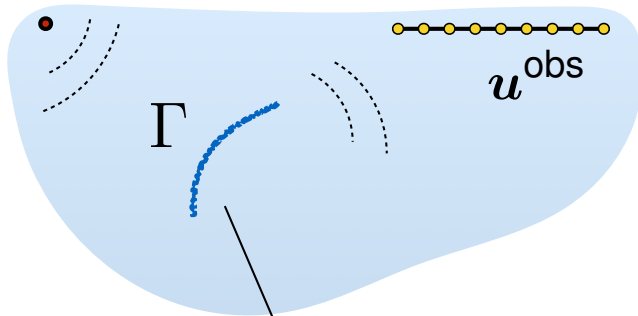


Interface of a heterogeneous fracture, C. Pecorari

G Papanicolaou
Liliana Borcea
H Haddar
L Audibert

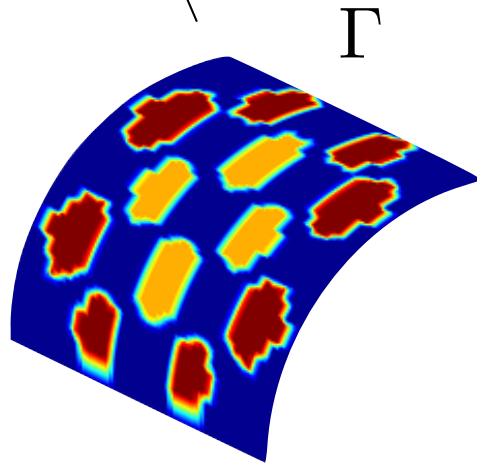
Geometric Reconstruction

Seismic
experiment



Geometric
reconstruction

Non-iterative
waveform tomography

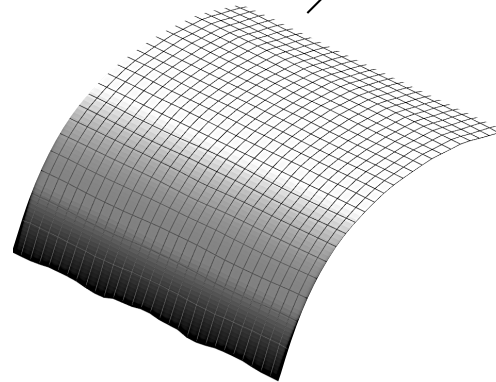


$\mathfrak{S}(k_n)$

u^{obs}

$\Rightarrow$

$\check{\Gamma}$

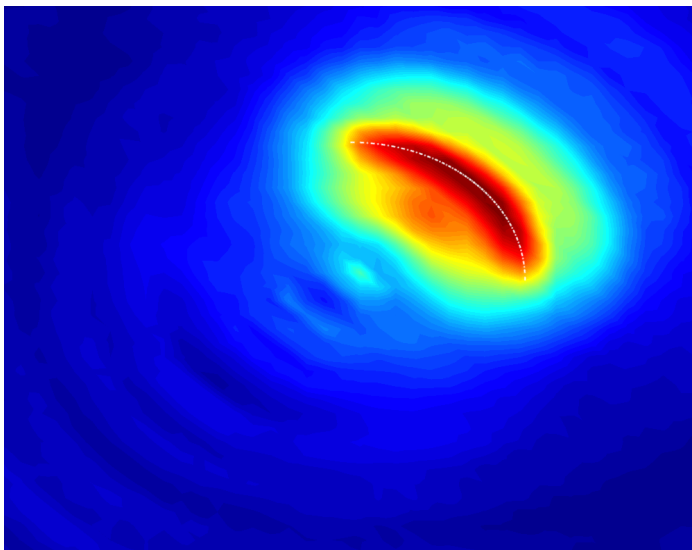


3D imaging of fractures

- non-iterative
- shape reconstruction
- agnostic w.r.t. interfacial condition
- flexible sensing configuration
- arbitrary geometries

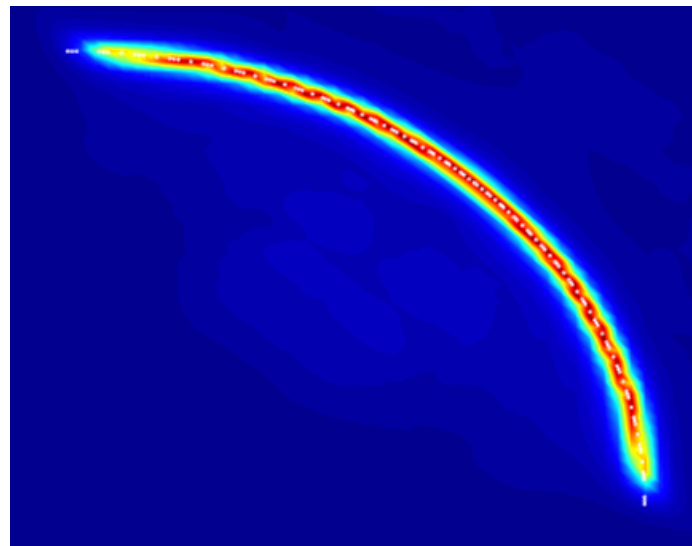
Topological Sensitivity

- heuristic
- robust against noise
- shape reconstruction requires high-frequency data

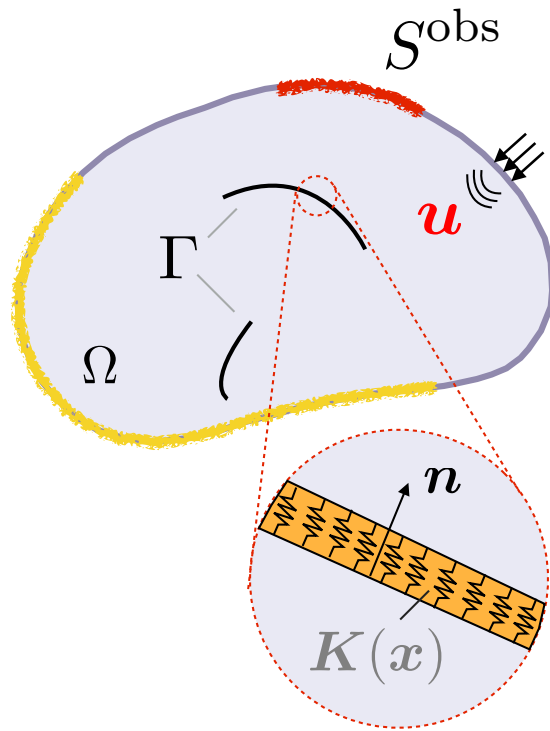


Generalized Linear Sampling Method

- rigorous
- superior localization properties
- obstacles in EM



TS for heterogeneous fractures



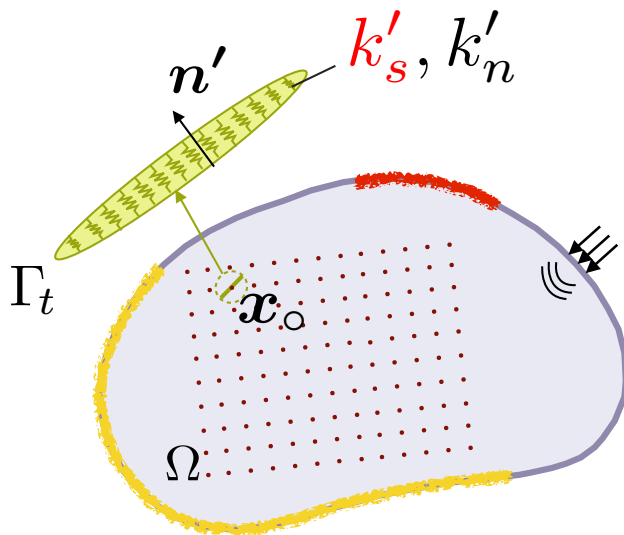
Field equations

$$\nabla \cdot (\mathbf{C} : \nabla \mathbf{u}) + \rho \omega^2 \mathbf{u} = \mathbf{0}, \quad \Omega \setminus \bar{\Gamma}$$

$$\mathbf{n} \cdot \mathbf{C} : \nabla \mathbf{u} = K(x) [\![\mathbf{u}]\!], \quad \Gamma$$

Least-squares cost functional

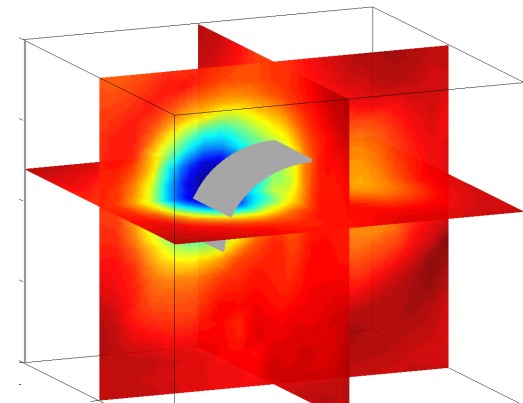
$$J(\Gamma_t) = J(\emptyset) + \epsilon^N \mathsf{T}(\mathbf{x}_o) + o(\epsilon^N)$$



FP & BG, *Int J Solids Struct* (2015)

TS formula

$$\mathsf{T}(\mathbf{x}_o, k'_n, k'_s) = \nabla \mathbf{u}_i \cdot \mathbf{A} \cdot \nabla \mathbf{u}_a$$



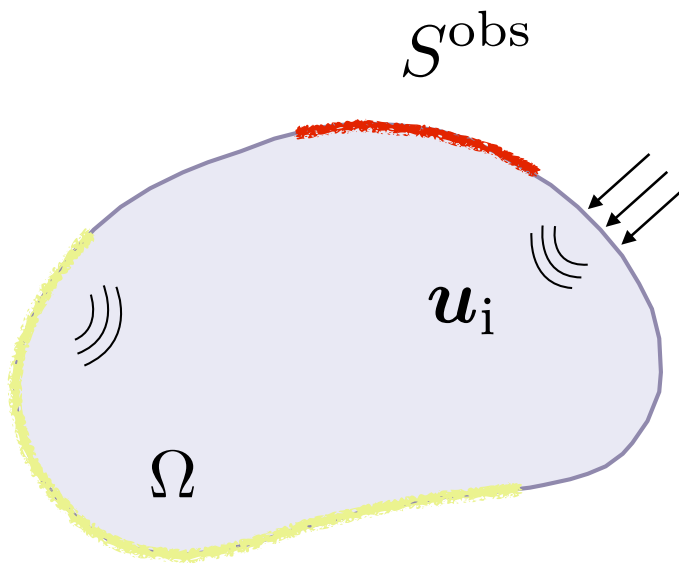
TS for heterogeneous fractures

TS formula

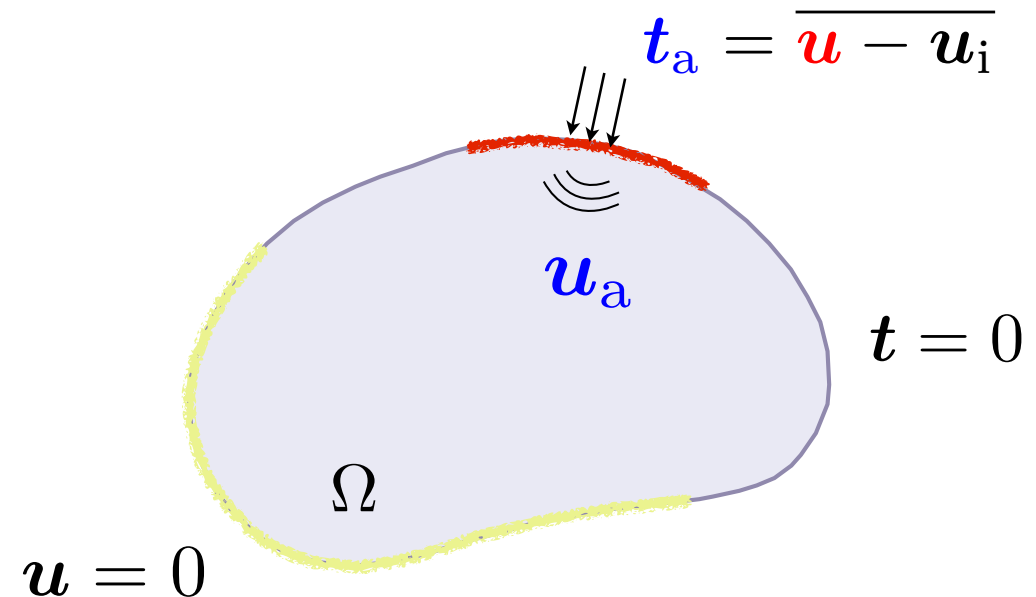
4th order polarization tensor

$$\mathsf{T}(\mathbf{x}_o, k'_n, \mathbf{k}'_s) = \nabla \mathbf{u}_i \cdot \mathbf{A} \cdot \nabla \mathbf{u}_a$$

Free field



Adjoint field



Polarization tensor

$$\mathbb{T}(\mathbf{x}_o, k'_n, \mathbf{k}'_s) = \nabla \mathbf{u}_i \cdot \mathbf{A} \cdot \nabla \mathbf{u}_a$$

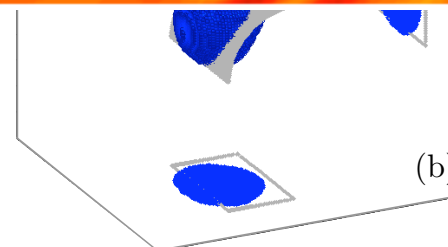
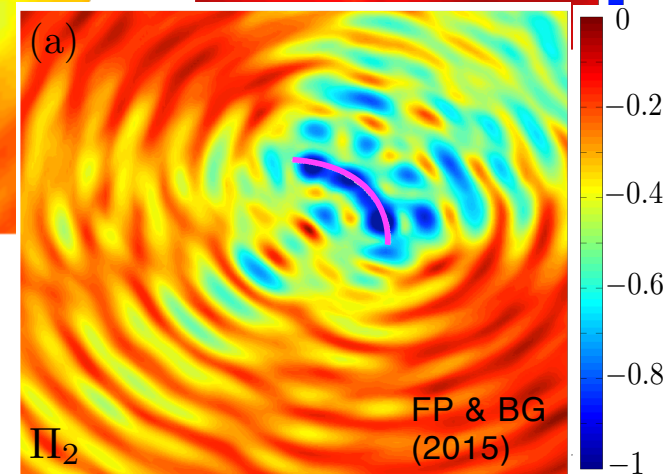
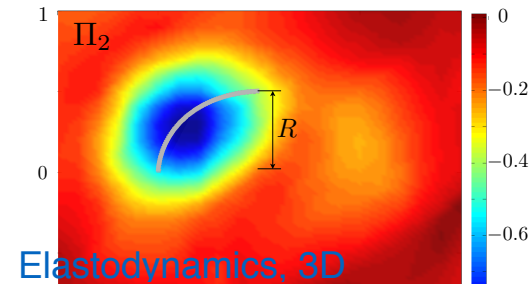
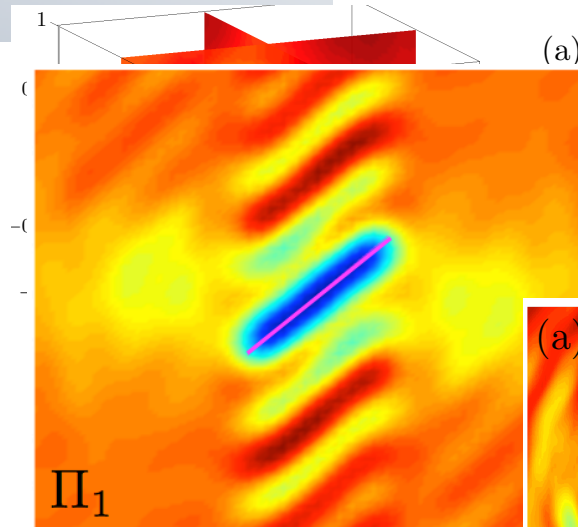
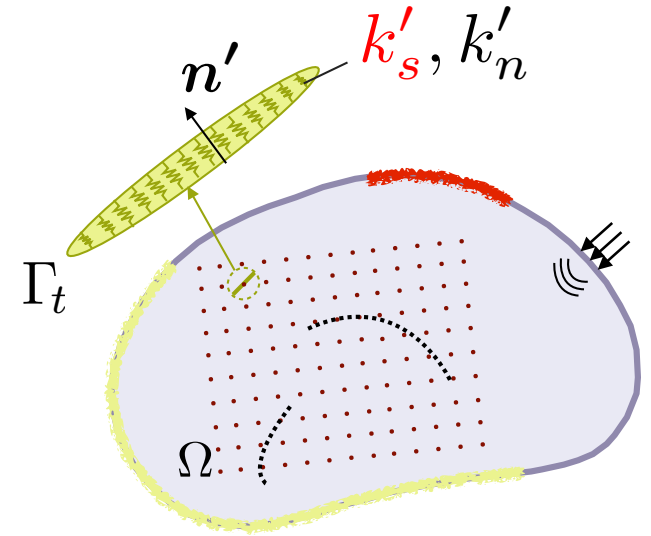
Polarization tensor

$$\mathbf{A} = \alpha_n (\mathbf{n}' \otimes \mathbf{n}' \otimes \mathbf{n}' \otimes \mathbf{n}') + \alpha_s \sum_{i=1}^2 (\mathbf{n}' \otimes \mathbf{e}'_i + \mathbf{e}'_i \otimes \mathbf{n}') \otimes (\mathbf{n}' \otimes \mathbf{e}'_i + \mathbf{e}'_i \otimes \mathbf{n}')$$

$$\alpha_n(k'_n) = \frac{8(1-\nu)(2\nu-1)}{3\mu(k'_n\Lambda + 2\nu + 1)}$$

$$\alpha_s(k'_s) = \frac{4(1-\nu^2)}{3\mu(2-\nu)(\mathbf{k}'_s\Lambda + \nu + 1)}$$

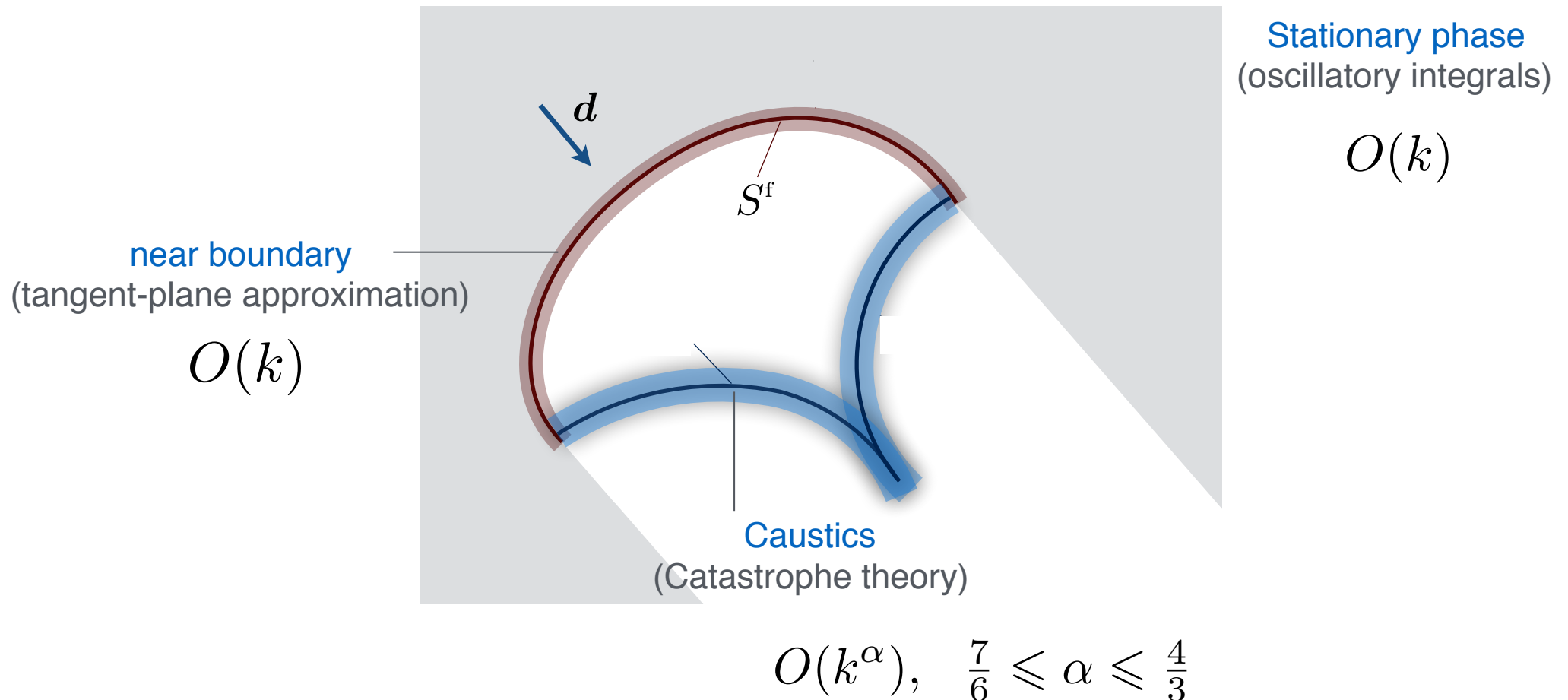
FP & BG, Int J Solids Struct (2015)



High-frequency TS

$$\mathsf{T}(\boldsymbol{x}^\circ) = \int_{S^f} f(\boldsymbol{\zeta}) e^{i\boldsymbol{k}\varphi(\boldsymbol{\zeta})} d\boldsymbol{\zeta}$$

Single plane-wave illumination



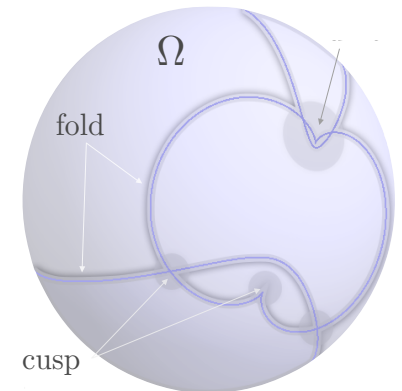
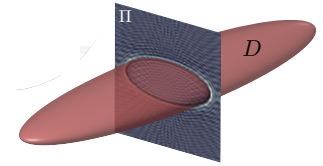
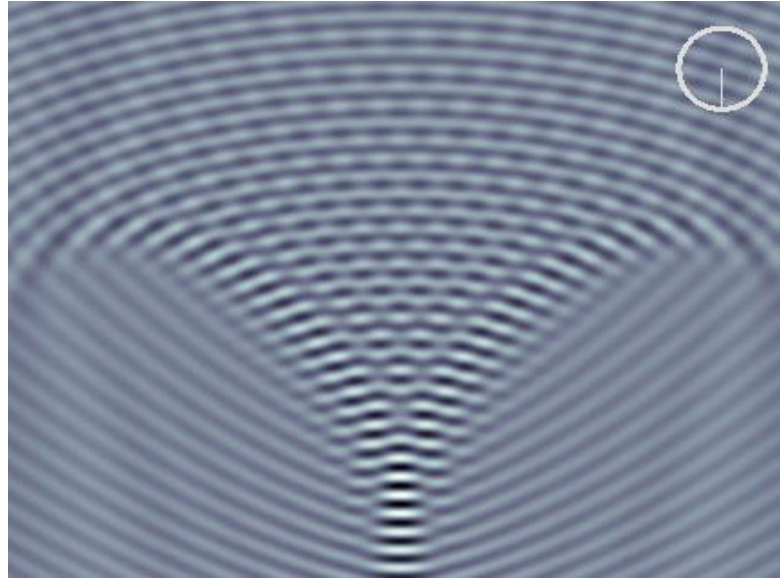
High-frequency TS

Full aperture illumination

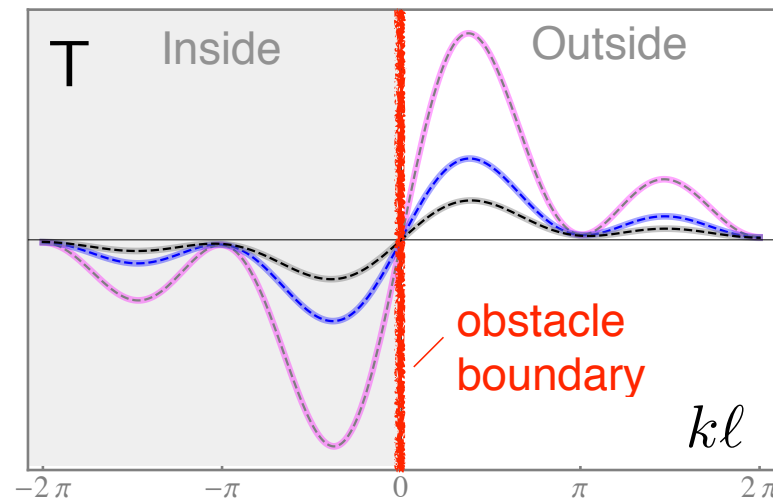
Stationary phase
(self-cancellation) $O(k^{\frac{1}{3}})$

Caustics
(diffraction scaling) $O(k^{\frac{2}{3}})$

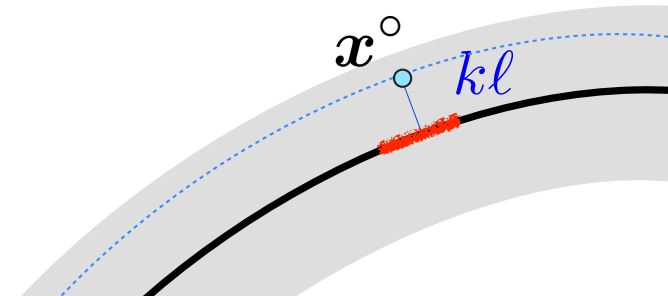
near boundary $O(k)$



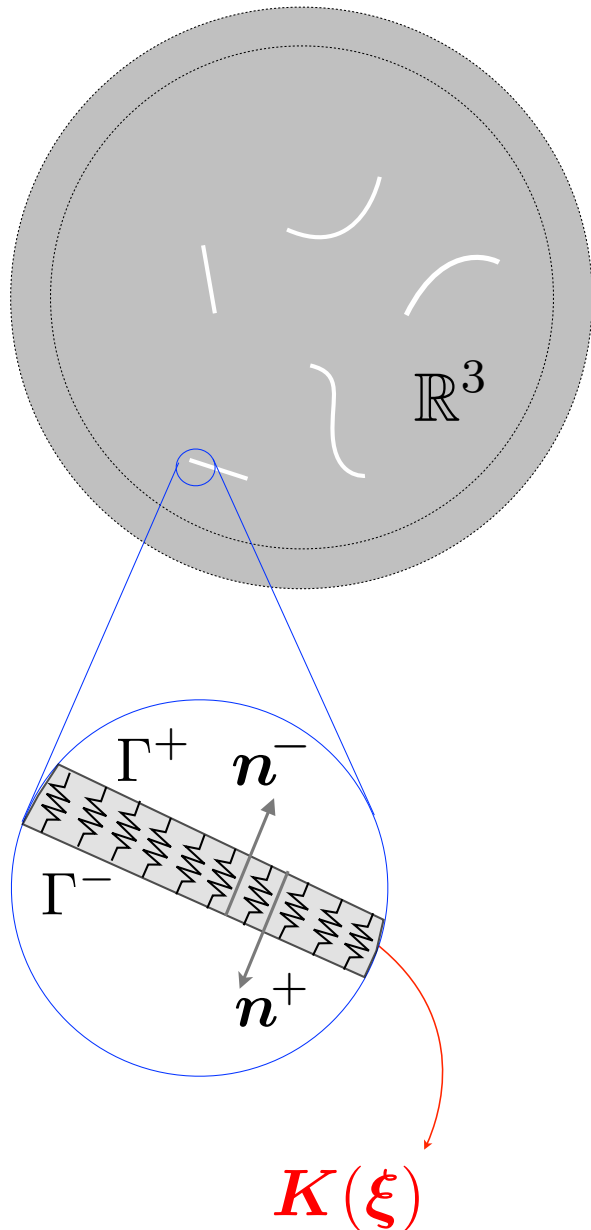
$$\mathbb{T} \stackrel{1}{=} \frac{\pi k}{(kl)^3} \left\{ \frac{3(1-\beta)}{2+\beta} (kl \cos(kl) - \sin(kl))^2 - (1-\beta\gamma^2) (kl)^2 \sin(kl)^2 \right\}$$



BG & FP, *Proc R Soc A* (2015)



Generalized Linear Sampling Method



1998-

Colton, Kirsch, Kress, Monk, Arens, Guzina, Nintcheu
Fata, Madyarov, Bellis, Bonnet, ...

Obstacles

2003-

Cakoni, Haddar, Boukari, Kress, Ritter, Potthast,
Monch, Park, Bourgeois, ...

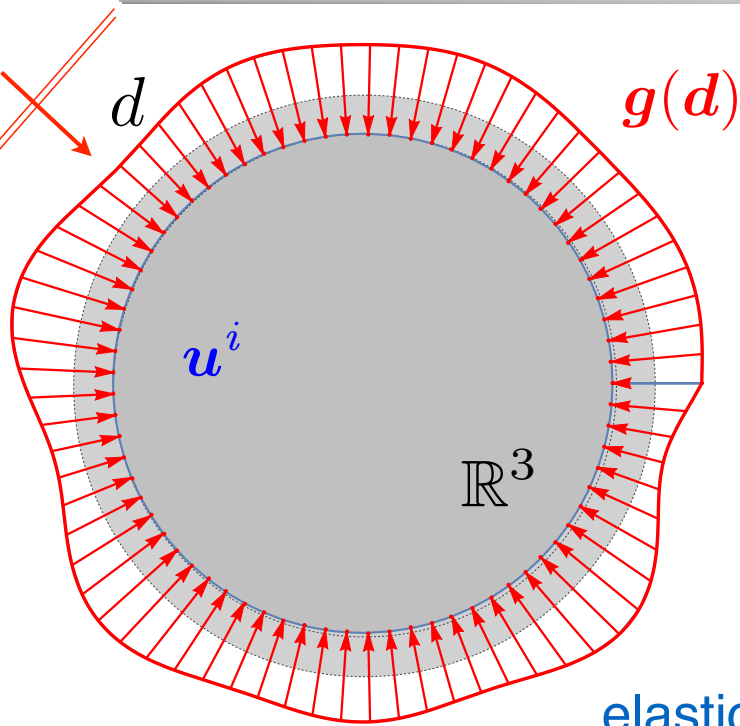
EM Cracks

2014-

Haddar, Audibert, Cakoni, ...

GLSM

Generalized Linear Sampling Method



elastic Herglotz wave function

$$u^i(\xi) = \int_{\Omega_d} g_p(d) e^{ik_p d \cdot \xi} dS_d + \int_{\Omega_d} g_s(d) e^{ik_s d \cdot \xi} dS_d$$

1998-

Colton, Kirsch, Kress, Monk, Arens, Guzina, Nintcheu
Fata, Madyarov, Bellis, Bonnet, ...

Obstacles

2003-

Cakoni, Haddar, Boukari, Kress, Ritter, Potthast,
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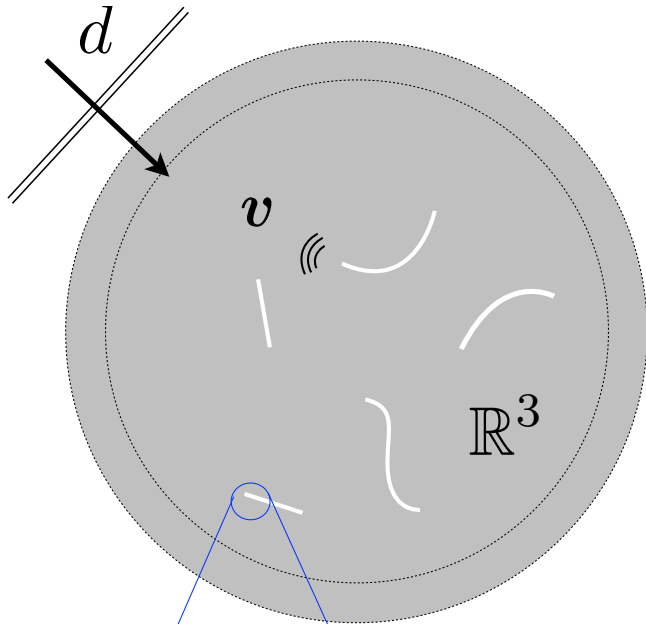
EM Cracks

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EM Cracks

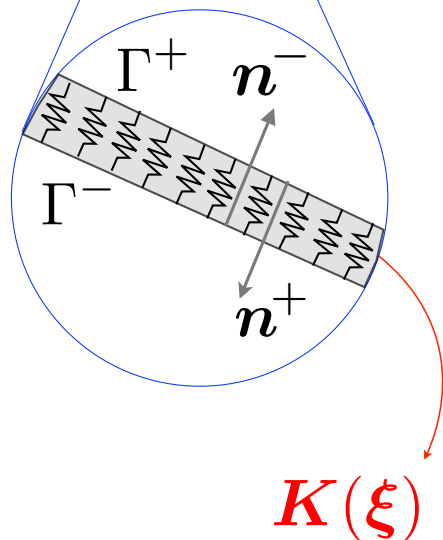
2014-

Haddar, Audibert, Cakoni, ...

GLSM

elastic Herglotz wave function

$$u^i(\xi) = \int_{\Omega_d} g_p(d) e^{ik_p d \cdot \xi} dS_d + \int_{\Omega_d} g_s(d) e^{ik_s d \cdot \xi} dS_d$$

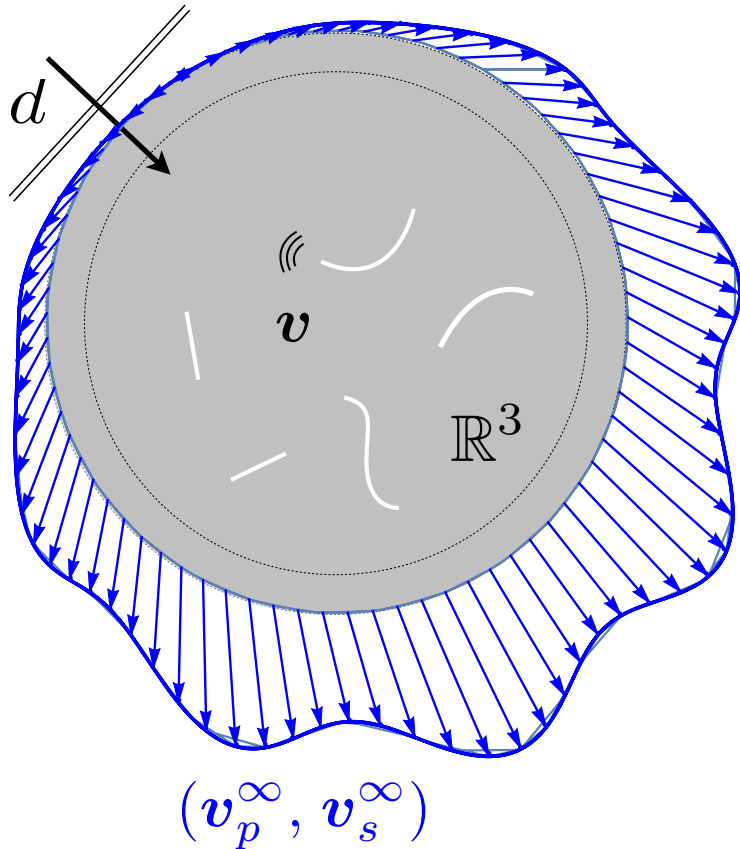


scattered field

$$\nabla \cdot (C : \nabla v)(\xi) + \rho \omega^2 v(\xi) = 0,$$

$$n \cdot C : \nabla v = K(\xi) \overset{\text{FOD}}{[v]} - t^f,$$

Generalized Linear Sampling Method



scattered field

$$\nabla \cdot (C : \nabla v)(\xi) + \rho \omega^2 v(\xi) = 0,$$

$$n \cdot C : \nabla v = \textcolor{red}{K}(\xi) \overset{\text{FOD}}{\llbracket v \rrbracket} - \textcolor{blue}{t}^f,$$

Scattered far field patterns

$$v(\xi) = \frac{e^{ik_p|\xi|}}{4\pi|\xi|(\lambda + 2\mu)} \textcolor{blue}{v}_p^\infty(\hat{\xi}) + \frac{e^{ik_s|\xi|}}{4\pi|\xi|\mu} \textcolor{blue}{v}_s^\infty(\hat{\xi})$$

unit direction of observation

Physical experiment

$$\textcolor{blue}{W}^\infty(d, \hat{\xi})$$

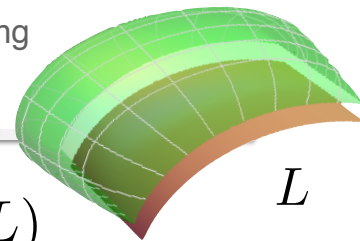
Far-field pattern observed along $\hat{\xi}$ due to
incident wave in direction d

Far field operator

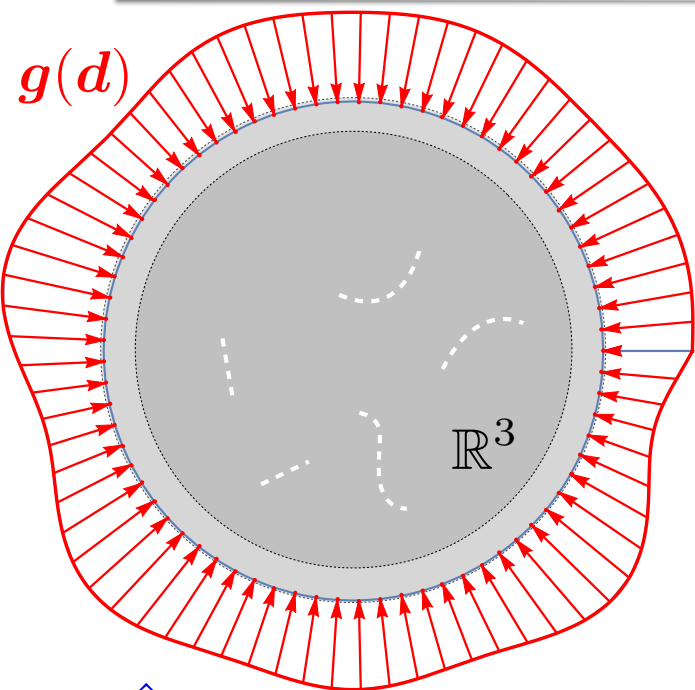
$$\underset{(v_p^\infty, v_s^\infty)}{v}^\infty := \underset{(\textcolor{red}{g}_p, \textcolor{red}{g}_s)}{F}(\textcolor{red}{g}) := \int_{\substack{\Omega_d \\ \text{unit sphere}}} \textcolor{red}{g}(d) \cdot \textcolor{blue}{W}^\infty(d, \hat{\xi}) \, dS_d$$

GLSM IDEA

Fracture opening
displacement



$$\mathbf{a} \in \tilde{H}^{\frac{1}{2}}(L)$$



$$\Phi_L^\infty[\mathbf{a}](\hat{\xi}) =$$

$$-\left(ik_p \hat{\xi} \int_L \left\{ \lambda(\mathbf{a} \cdot \mathbf{n}) + 2\mu(\mathbf{n} \cdot \hat{\xi})(\mathbf{a} \cdot \hat{\xi}) \right\} e^{-ik_p \hat{\xi} \cdot \mathbf{y}} dS_{\mathbf{y}}, \right.$$

$$\left. ik_s \hat{\xi} \times \int_L \left\{ \mu(\mathbf{a} \times \hat{\xi})(\mathbf{n} \cdot \hat{\xi}) + \mu(\mathbf{n} \times \hat{\xi})(\mathbf{a} \cdot \hat{\xi}) \right\} e^{-ik_s \hat{\xi} \cdot \mathbf{y}} dS_{\mathbf{y}} \right)$$

P wave patten

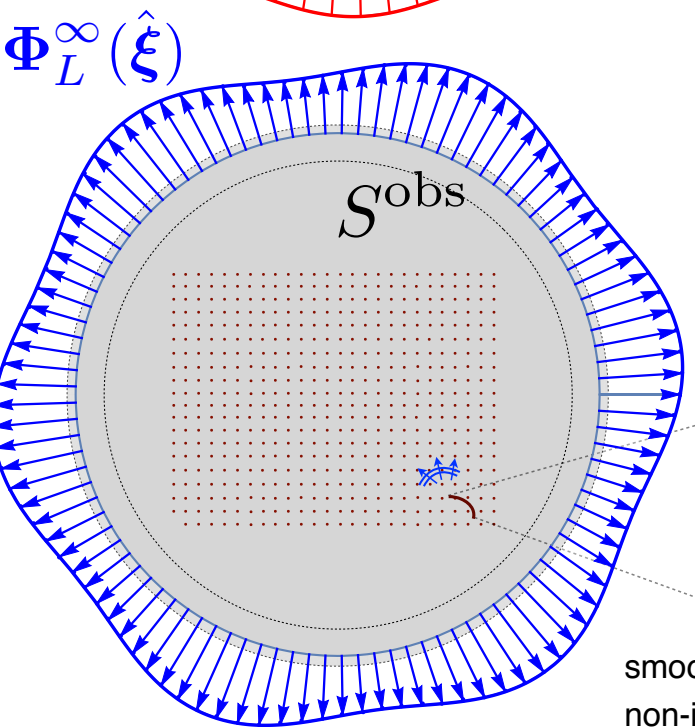
S wave patten

IDEA

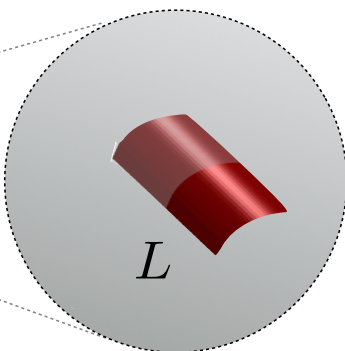
$$\Phi_L^\infty(\hat{\xi}) = \int_{\Omega_d} \mathbf{g}(\mathbf{d}) \cdot \mathbf{W}^\infty(\mathbf{d}, \hat{\xi}) dS_{\mathbf{d}}$$

experiment

synthetic rearrangement
of sources



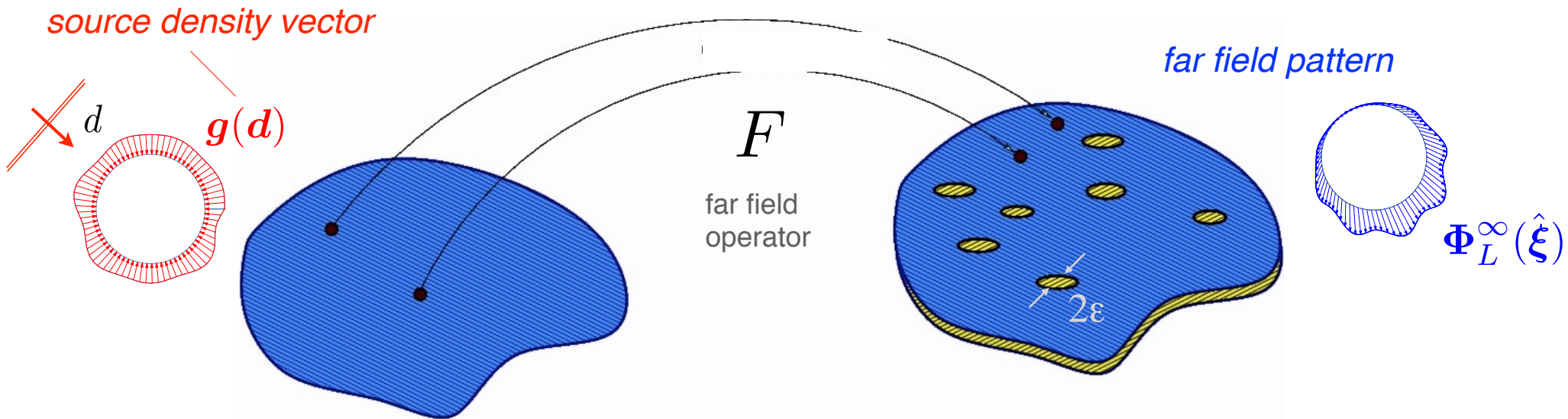
smooth,
non-intersecting



$$F\mathbf{g} = \Phi_L^\infty(\hat{\xi})$$

Ill-posedness

$$F\mathbf{g} = \Phi_L^\infty(\hat{\xi})$$



$$F: L^2(\Omega_d) \times L^2(\Omega_d) \rightarrow L^2(\Omega_{\hat{\xi}}) \times L^2(\Omega_{\hat{\xi}})$$

Uniqueness

$$F\mathbf{g} = \mathbf{0} \Rightarrow \mathbf{g} = \mathbf{0}$$

injective

Existence

$$\forall \varepsilon > 0, \quad \exists \mathbf{g}^\varepsilon: \quad \|F\mathbf{g}^\varepsilon - \Phi_L^\infty\|_{L^2(\Omega_{\hat{\xi}})} < \varepsilon$$

dense range



Hadamard (1923)

Stability

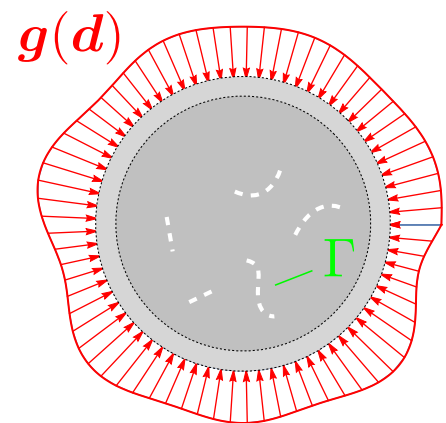
$$\lim_{\alpha \rightarrow 0} \|\mathbf{g}\| = \infty$$

compact operator of infinite dimension $\longrightarrow$ no stability

$$F = \mathcal{H}^* T \mathcal{H}$$

Factorization

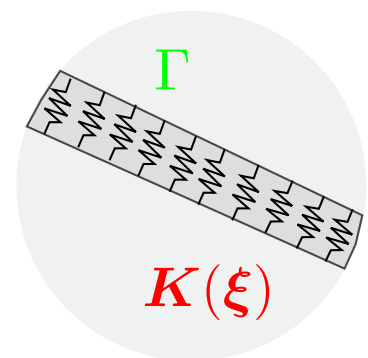
$$F \mathbf{g} = \Phi_L^\infty(\hat{\xi})$$



source densities $\mathbf{g} \xrightarrow{\mathcal{H}}$ free field traction on Γ

$$\mathcal{H} : L^2(\Omega_d) \times L^2(\Omega_d) \rightarrow H^{-1/2}(\Gamma)$$

$$\mathcal{H}(\mathbf{g}_p, \mathbf{g}_s) = \mathbf{n} \cdot \mathbf{C} : \nabla \mathbf{u}^i(\xi) \quad \mathbf{t}^f$$



free field traction $\xrightarrow{T}$ FOD

$$T : H^{-1/2}(\Gamma) \rightarrow \tilde{H}^{1/2}(\Gamma) \quad \text{fracture boundary condition}$$

$$T[\mathbf{t}^f](\xi) = \llbracket \mathbf{v} \rrbracket, \quad \llbracket \mathbf{v} \rrbracket(\xi) = (\mathbf{t}^f + \mathbf{n} \cdot \mathbf{C} : \nabla \mathbf{v}) \cdot \mathbf{K}^{-1}(\xi)$$

admissible FODs over $\Gamma \xrightarrow{\mathcal{H}^*}$ far field pattern

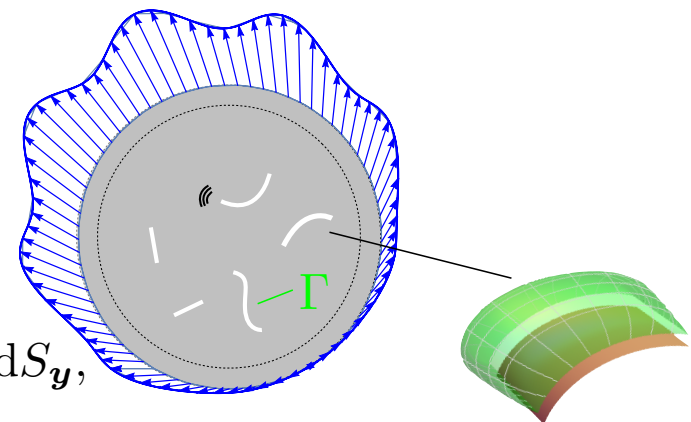
$$\mathcal{H}^* : \tilde{H}^{1/2}(\Gamma) \rightarrow L^2(\Omega_{\hat{\xi}}) \times L^2(\Omega_{\hat{\xi}})$$

$$\mathcal{H}^*[\mathbf{a}](\hat{\xi}) = - \left(ik_p \hat{\xi} \int_{\Gamma} \{ \lambda(\mathbf{a} \cdot \mathbf{n}) + 2\mu(\mathbf{n} \cdot \hat{\xi})(\mathbf{a} \cdot \hat{\xi}) \} e^{-ik_p \hat{\xi} \cdot \mathbf{y}} dS_{\mathbf{y}}, \right.$$

$$\left. ik_s \hat{\xi} \times \int_{\Gamma} \{ \mu(\mathbf{a} \times \hat{\xi})(\mathbf{n} \cdot \hat{\xi}) + \mu(\mathbf{n} \times \hat{\xi})(\mathbf{a} \cdot \hat{\xi}) \} e^{-ik_s \hat{\xi} \cdot \mathbf{y}} dS_{\mathbf{y}} \right).$$

$$\mathbf{b} \in \tilde{H}^{\frac{1}{2}}(\Gamma)$$

$$(\mathbf{v}_p^\infty, \mathbf{v}_s^\infty)$$



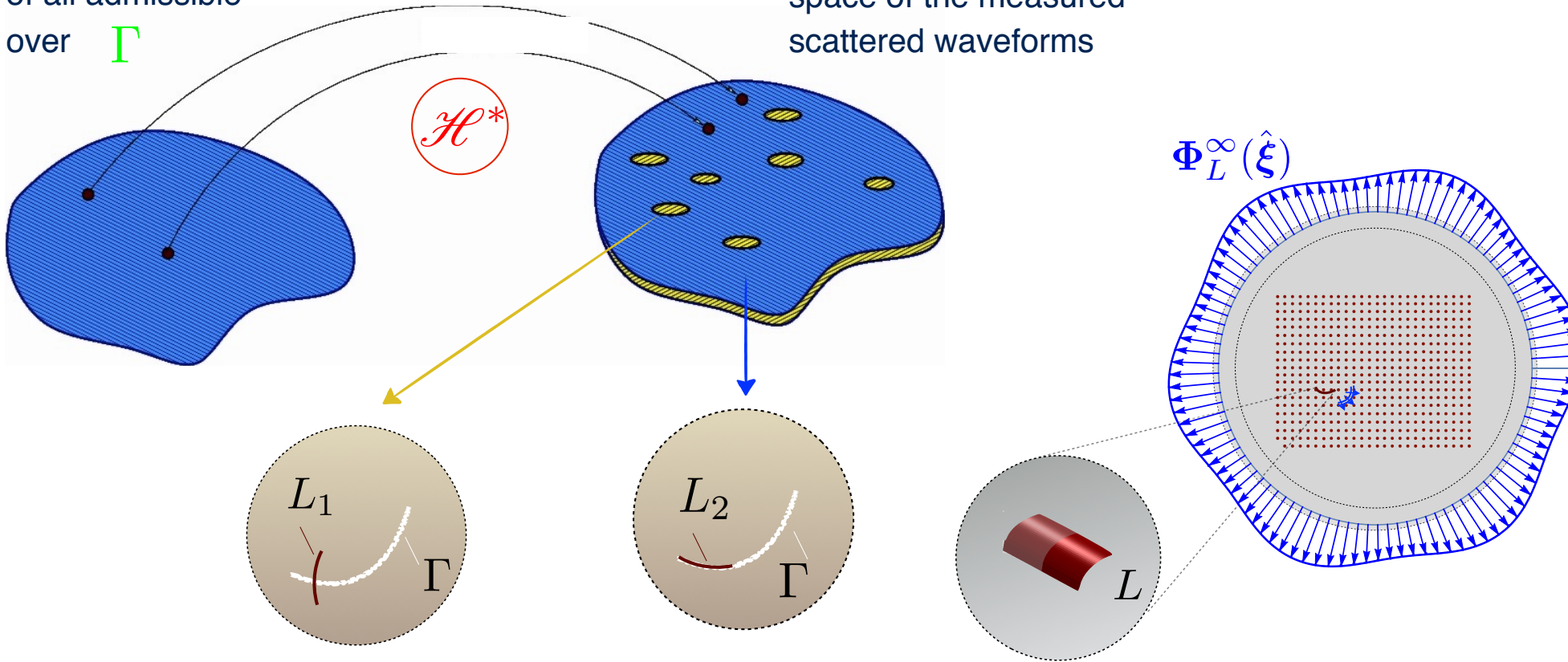
$$F = \mathcal{H}^* T \mathcal{H}$$

GLSM Theorem

$$Fg = \Phi_L^\infty(\hat{\xi})$$

space of all admissible
FODs over Γ

space of the measured
scattered waveforms



Theorem. Provided $\mathbf{K}^{-1} \in L^\infty(\Gamma)$, and that ω is *not* a "Neumann" eigenvalue of the field equation, for *any* trial crack $L \subset \mathcal{B}_1$ – that is smooth and non-intersecting, corresponding to a density function $\mathbf{a}(\boldsymbol{\xi}) \in \tilde{H}^{1/2}(L)$,

$$\Phi_L^\infty(\hat{\xi}) \in \text{Range}(\mathcal{H}^*) \quad \text{if and only if} \quad L \subset \Gamma.$$

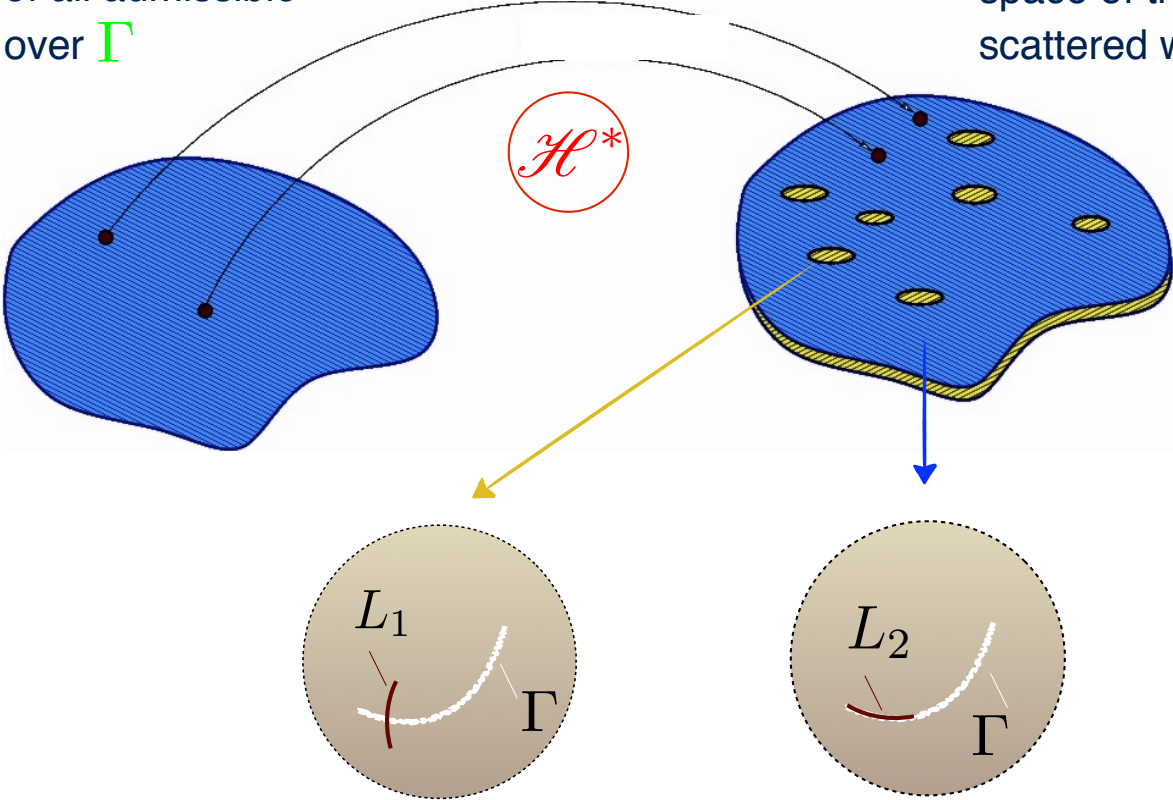
$$F = \mathcal{H}^* T \mathcal{H}$$

GLSM Theorem

$$Fg = \Phi_L^\infty(\hat{\xi})$$

space of all admissible
FODs over Γ

space of the measured
scattered waveforms



$\mathcal{H}$

- ✓ injective
- ✓ dense range

$\mathcal{H}^*$

- ✓ injective
- ✓ dense range
- ✓ compact

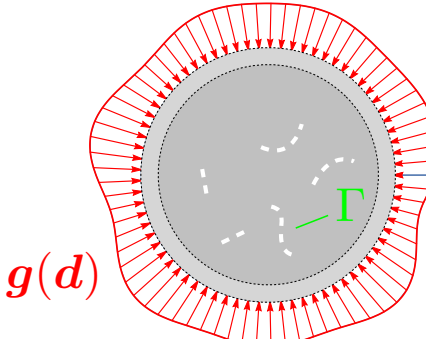
T

- ✓ bounded
- ✓ continuous
- ✓ continuous inverse

$$\lim_{\delta \rightarrow 0} \|\mathcal{H} g_\delta^{L_1}\|_{H^{-\frac{1}{2}}(\Gamma)} = \infty$$

$$\limsup_{\epsilon \rightarrow 0} \|\mathcal{H} g_\epsilon^{L_2}\|_{H^{-\frac{1}{2}}(\Gamma)} < \infty$$

source densities $g \xrightarrow{\mathcal{H}}$ free field traction on Γ



$$F = \mathcal{H}^* T \mathcal{H}$$

Imaging functional

$$F \mathbf{g} = \Phi_L^\infty(\hat{\xi})$$

LSM cost functional

$$J_\alpha^{\text{LSM}} = \| \underbrace{F^\delta}_{\text{noisy operator}} \mathbf{g} - \Phi_L^\infty \|^2 + \alpha \|\mathbf{g}\|^2$$

LSM indicator

$$\mathcal{I}_{\text{LSM}} = 1 / \|\mathbf{g}\|^2$$

GLSM cost functional

$$|(\mathbf{g}, F \mathbf{g})| = |\mathcal{H} \mathbf{g}, T \mathcal{H} \mathbf{g}| \geq c \|\mathcal{H} \mathbf{g}\|^2$$

$$\cancel{\|\mathcal{H} \mathbf{g}\|^2}$$

$$J_{\alpha, \delta}^{\text{GLSM}} = \|F^\delta \mathbf{g} - \Phi_L^\infty\|^2 + \alpha (\delta \|\mathbf{g}\|^2 + |(\mathbf{g}, F^\delta \mathbf{g})|)$$

non-convex

$F_\#$ -factorization

$$\|\mathcal{H} \mathbf{g}\|^2$$



$$\|F_\#^{\frac{1}{2}} \mathbf{g}\|^2 = |(\mathbf{g}, F_\# \mathbf{g})|$$

$$F_\# = |\Re F| + \Im F$$

Imaging functional

$$F\mathbf{g} = \Phi_L^\infty(\hat{\xi})$$

convex GLSM cost functional

$$F_\#^\delta = |\Re(F^\delta)| + \Im(F^\delta)$$

noisy kernel

$$J_{\alpha,\delta}^{\text{GLSM}} = \|F^\delta \mathbf{g} - \Phi_L^\infty\|^2 + \alpha (\delta \|\mathbf{g}\|^2 + |(F_\#^\delta \mathbf{g}, \mathbf{g})|)$$

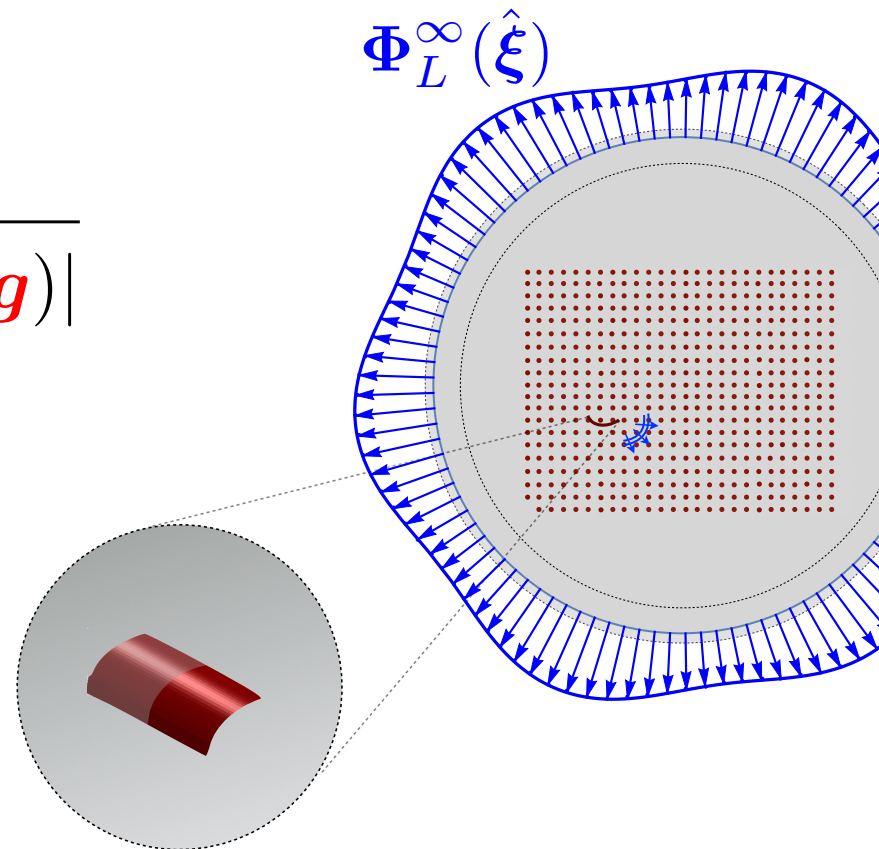
$$J_\alpha = \|F^\delta \mathbf{g} - \Phi_L^\infty\|^2 + \alpha \|\mathbf{g}\|^2$$

GLSM indicator

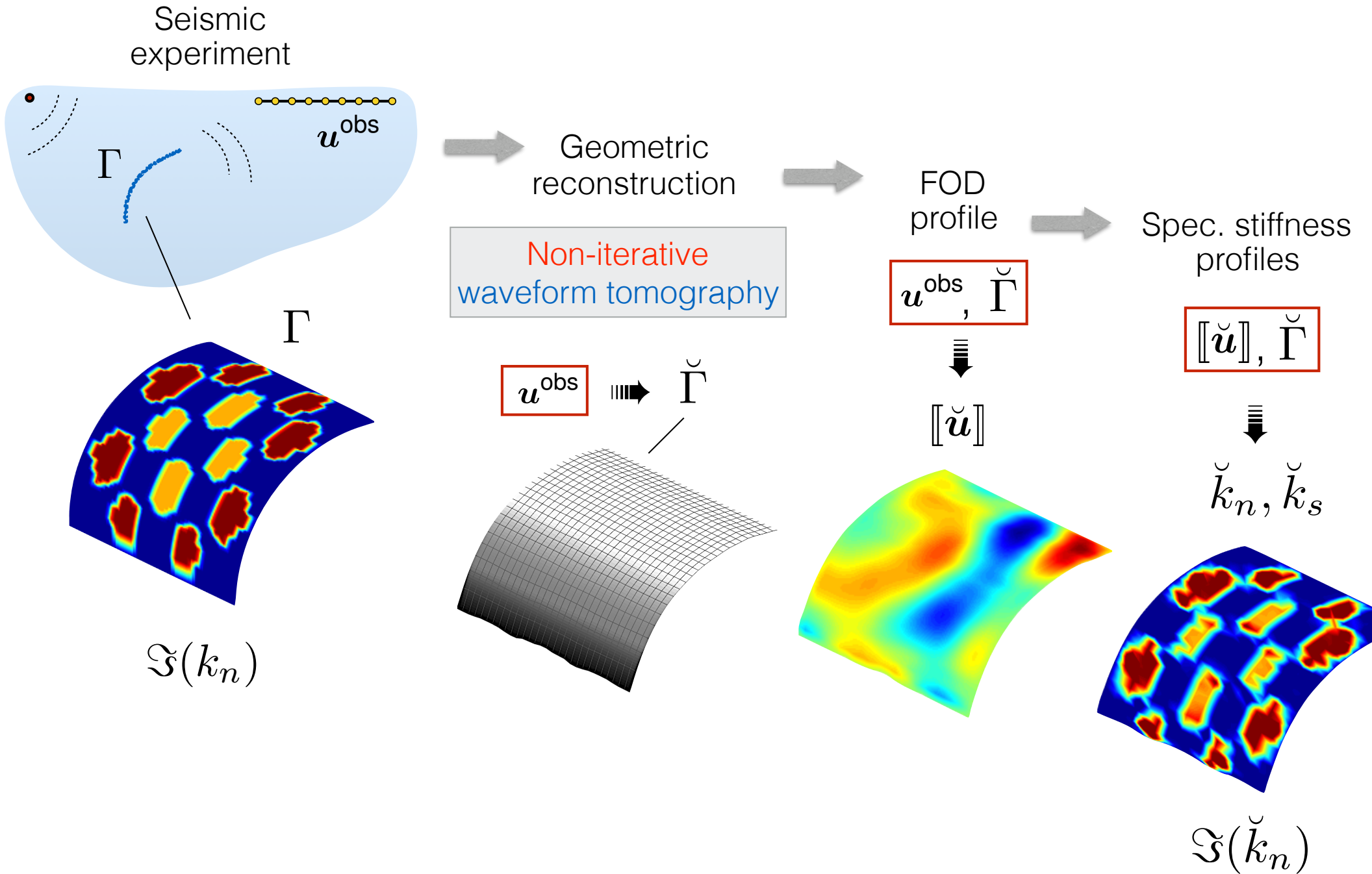
$$\mathcal{I}_{\text{GLSM}} = 1/\sqrt{\delta \|\mathbf{g}\|^2 + |(F_\#^\delta \mathbf{g}, \mathbf{g})|}$$

LSM indicator

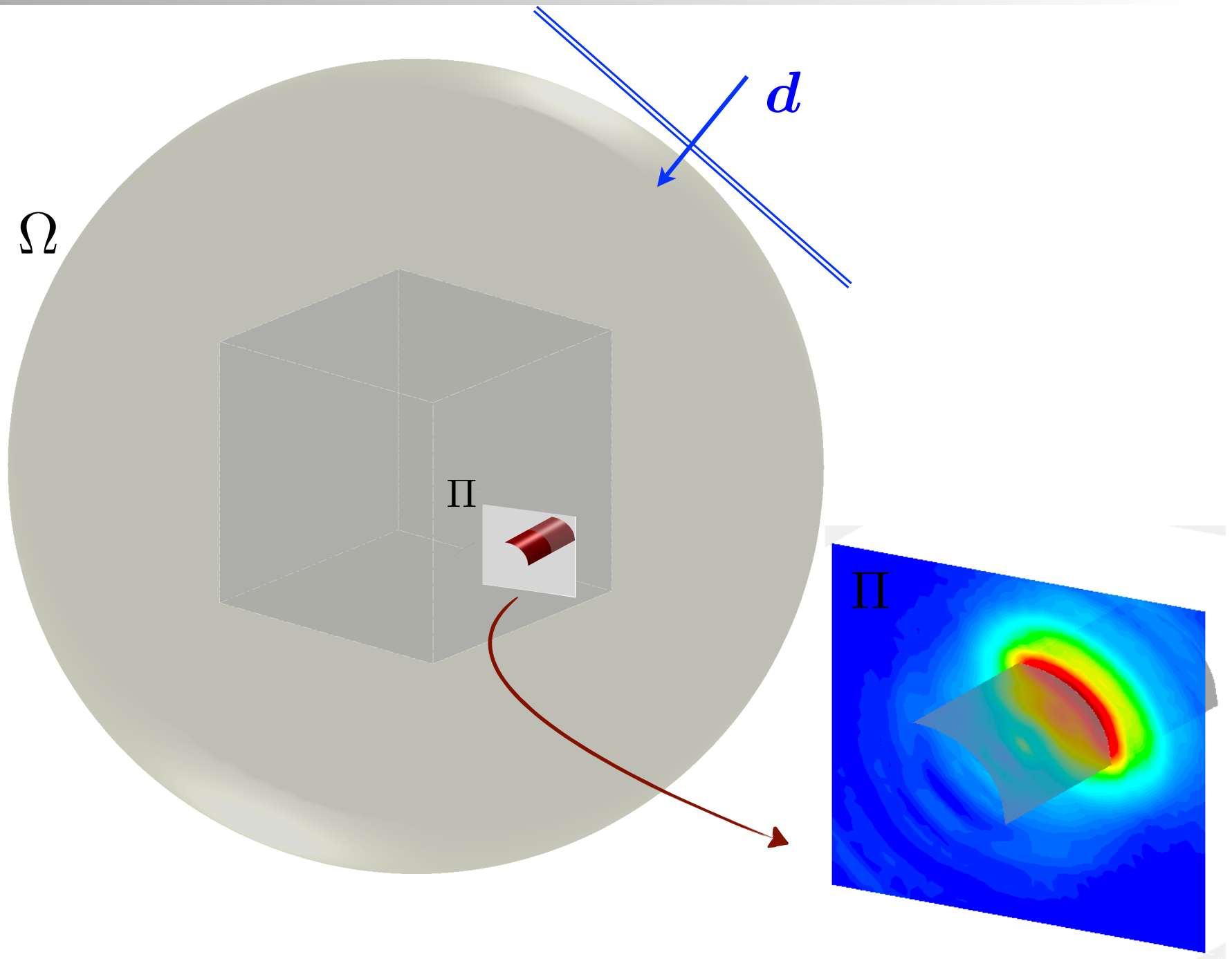
$$\mathcal{I}_{\text{LSM}} = 1/\|\mathbf{g}\|^2$$



3-step approach

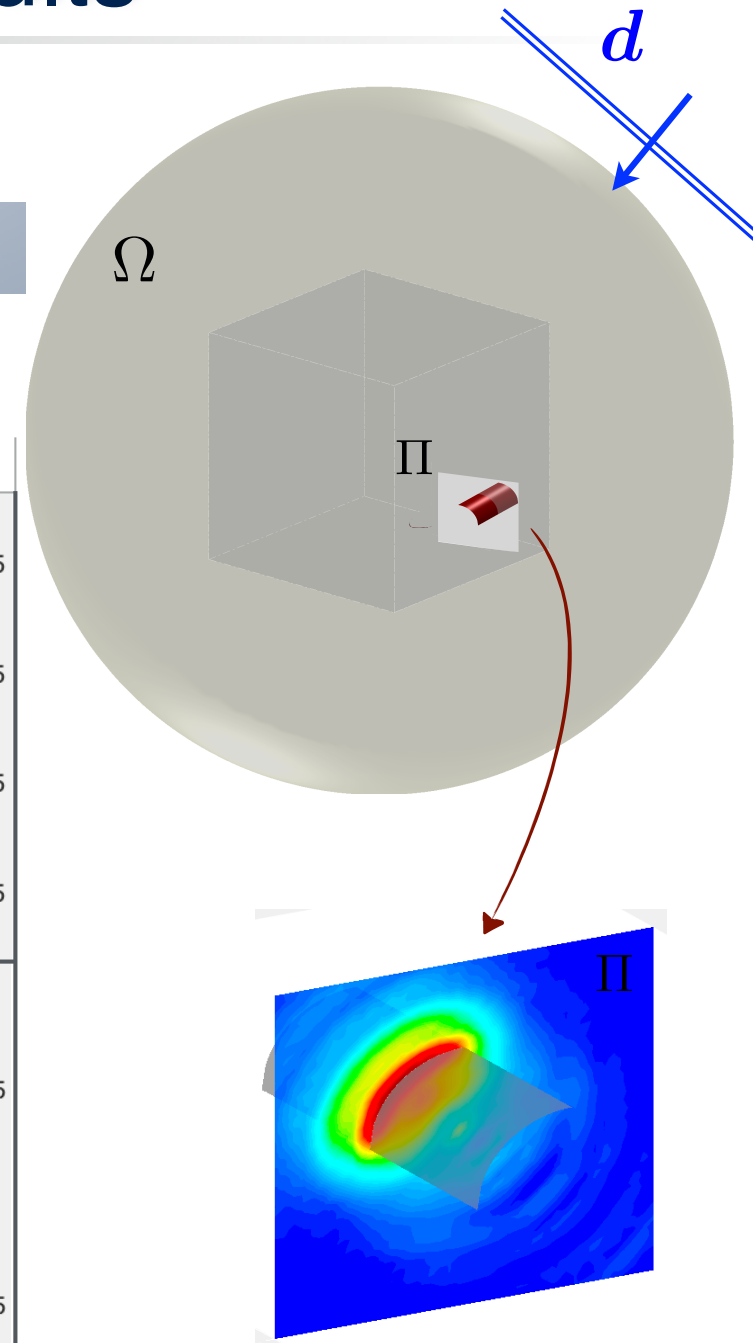
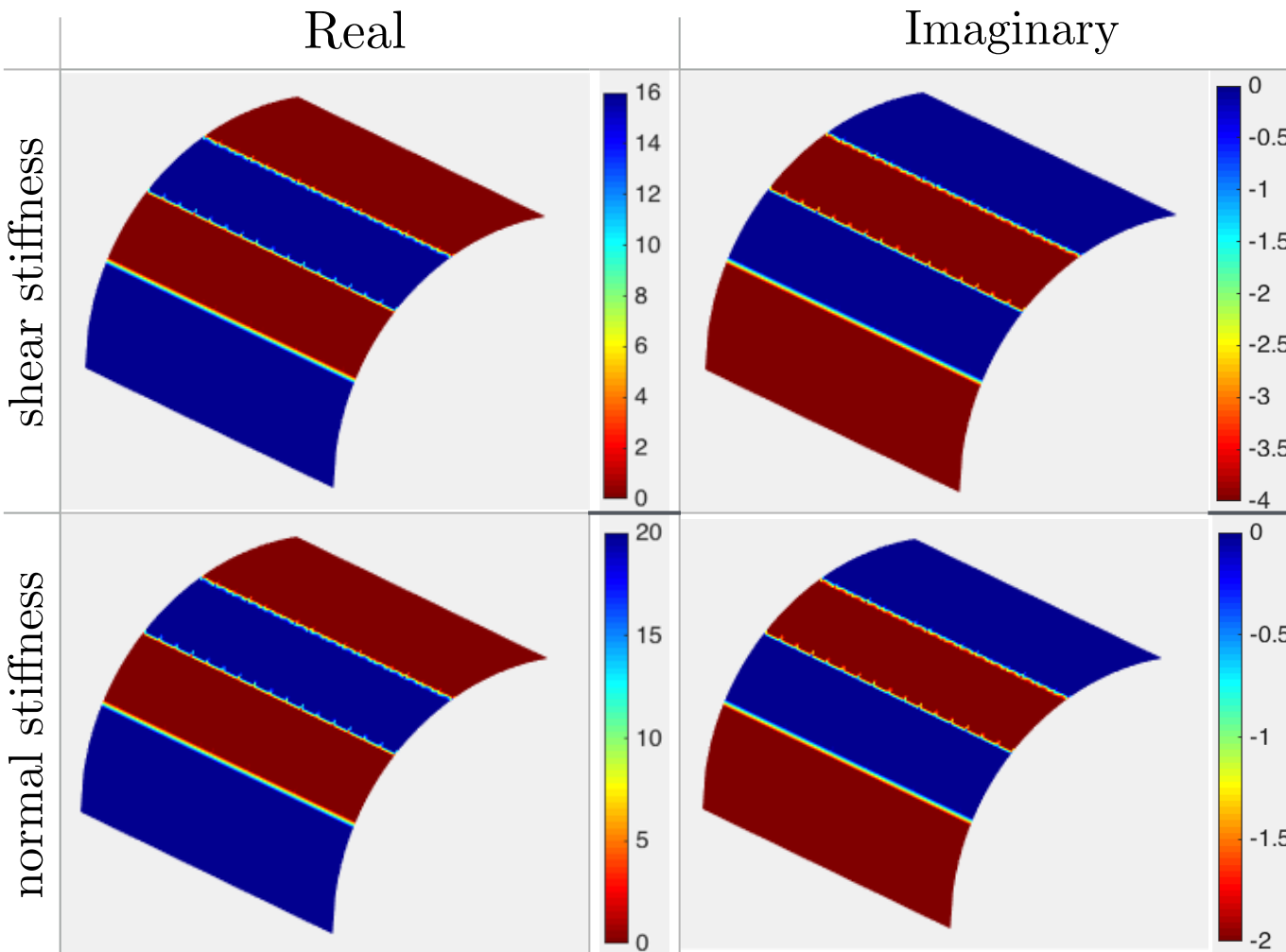


Numerical results



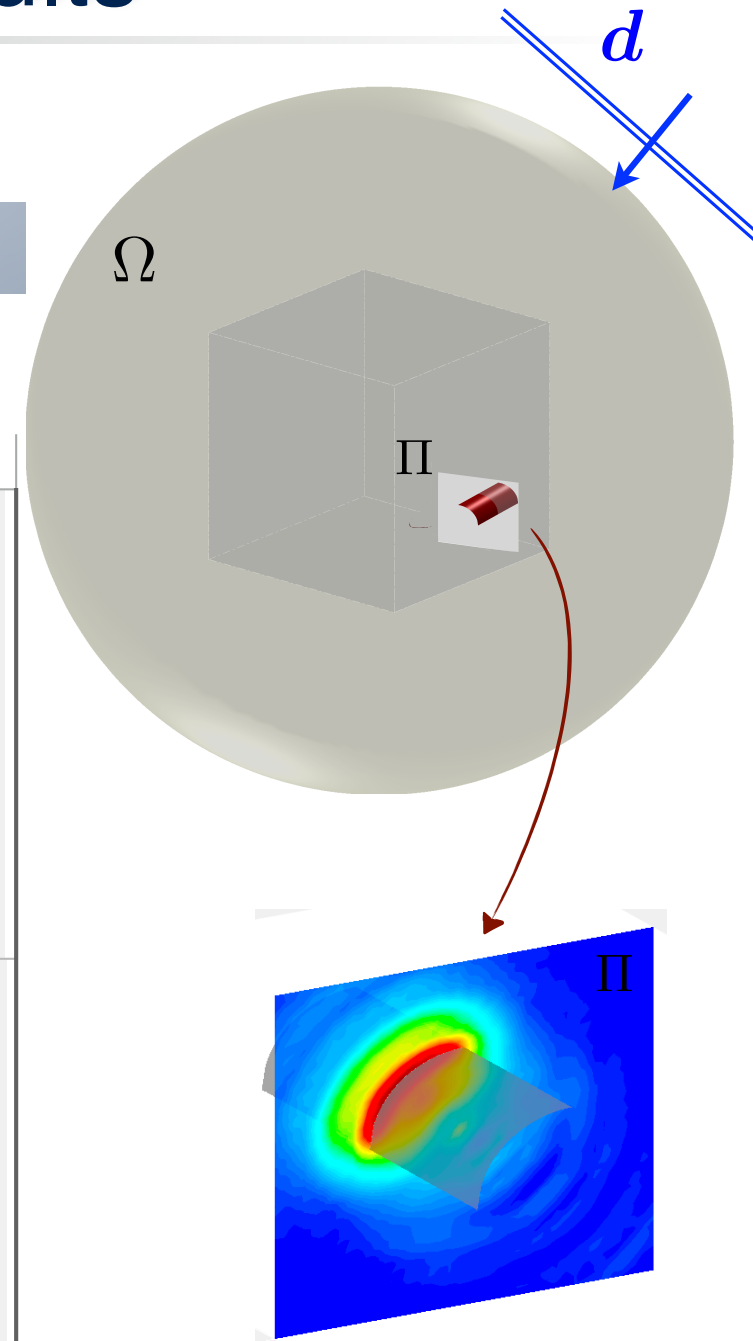
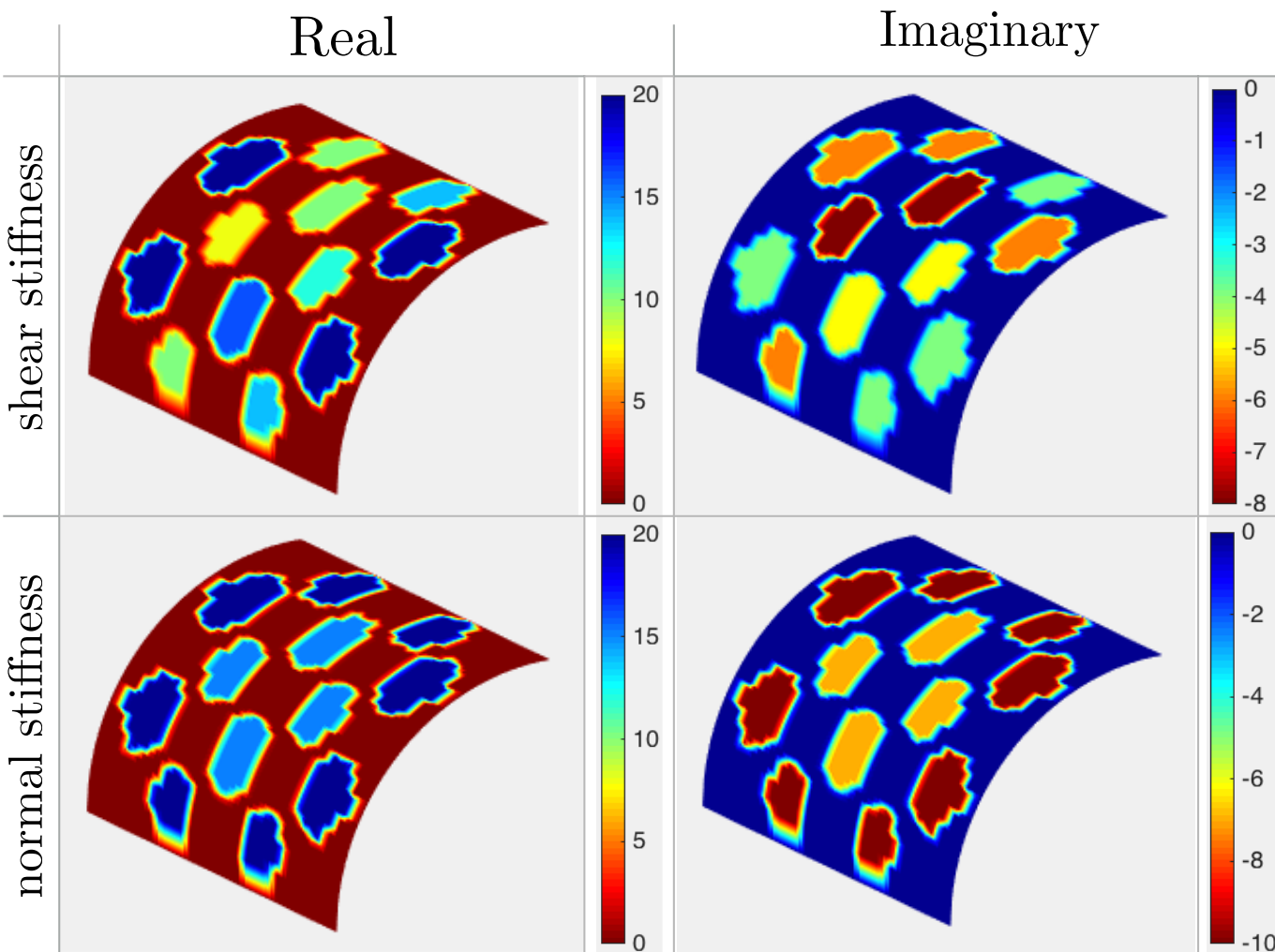
Numerical results

“zebra” interface



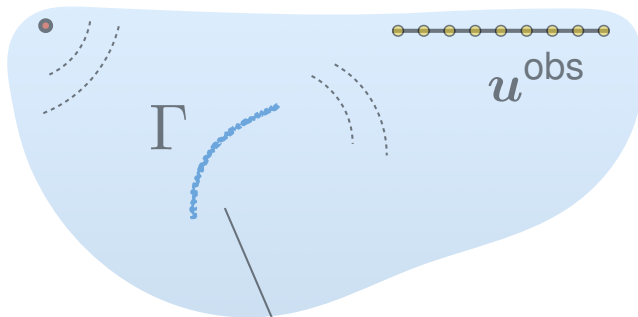
Numerical results

“cheetah” interface



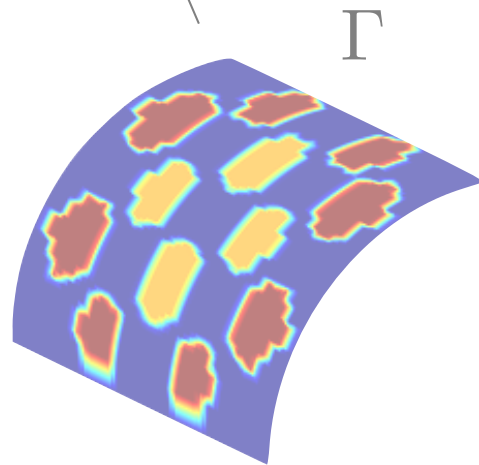
Geometric Reconstruction

Seismic
experiment

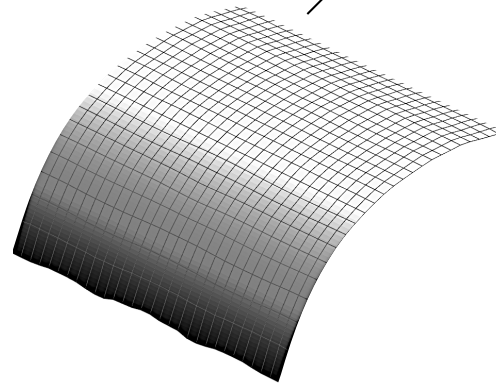


Geometric
reconstruction

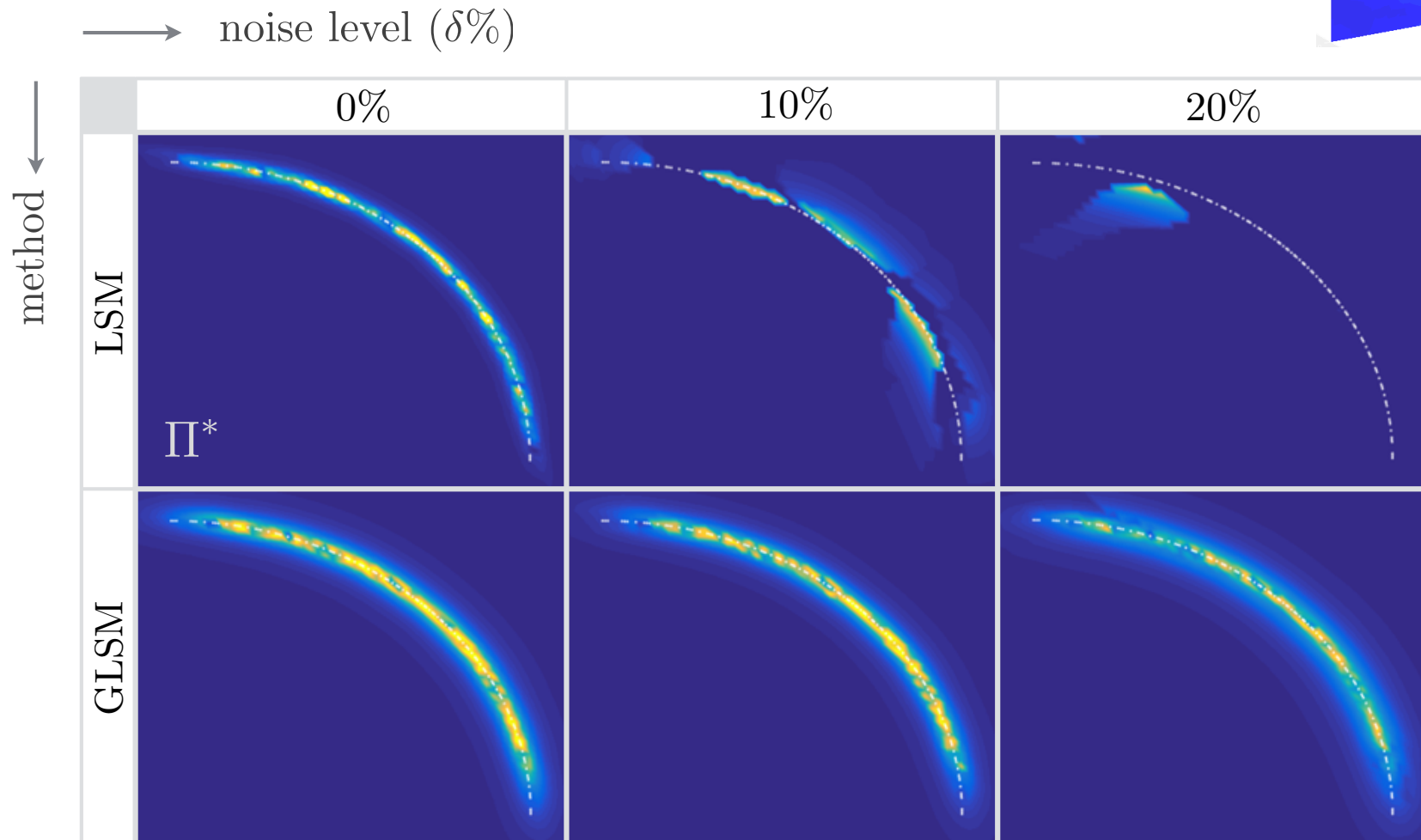
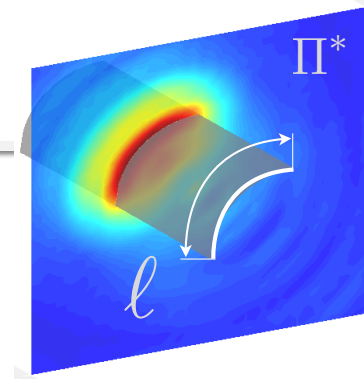
Non-iterative
waveform tomography



$$u^{\text{obs}} \mapsto \check{\Gamma}$$



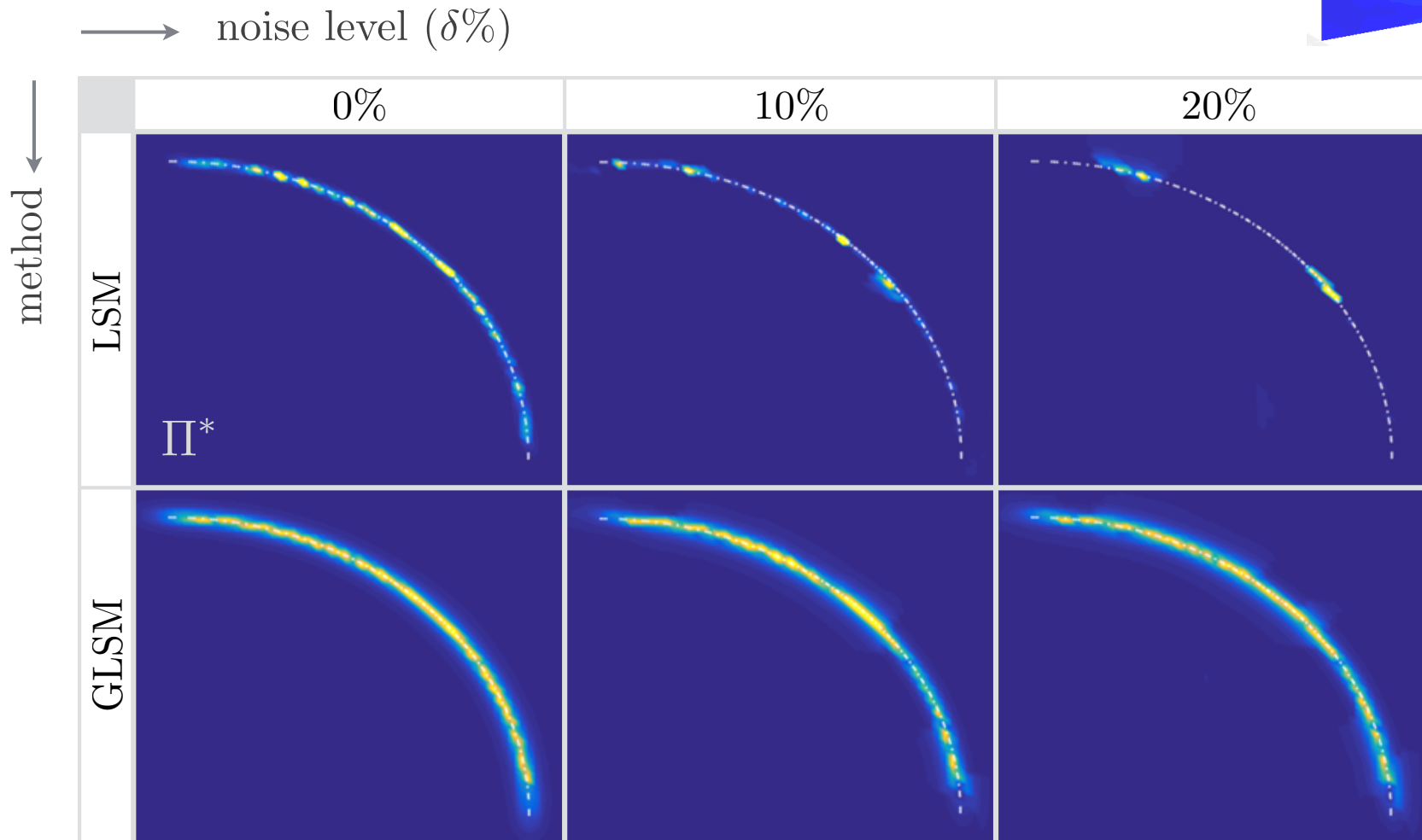
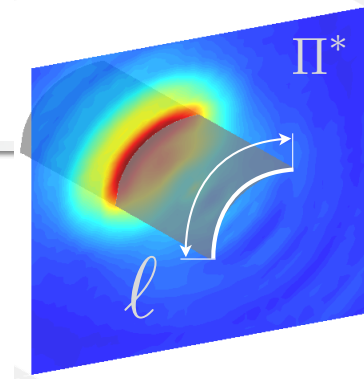
Mid-plane reconstruction



full aperture

$$\lambda/\ell = 1$$

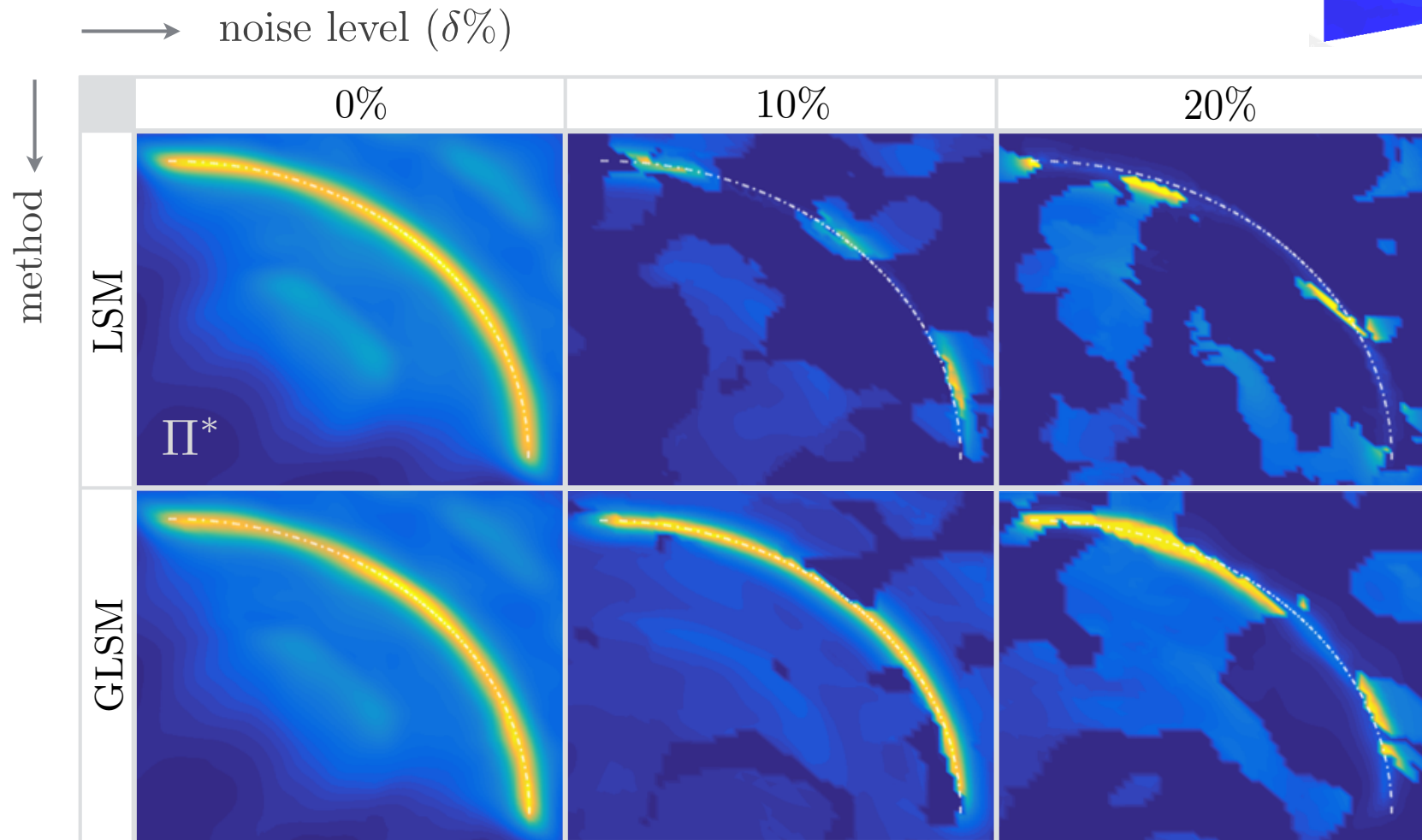
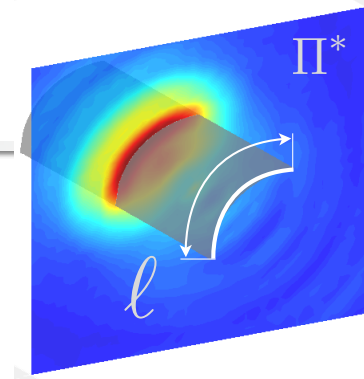
Mid-plane reconstruction



full aperture

$$\lambda/\ell = 0.25$$

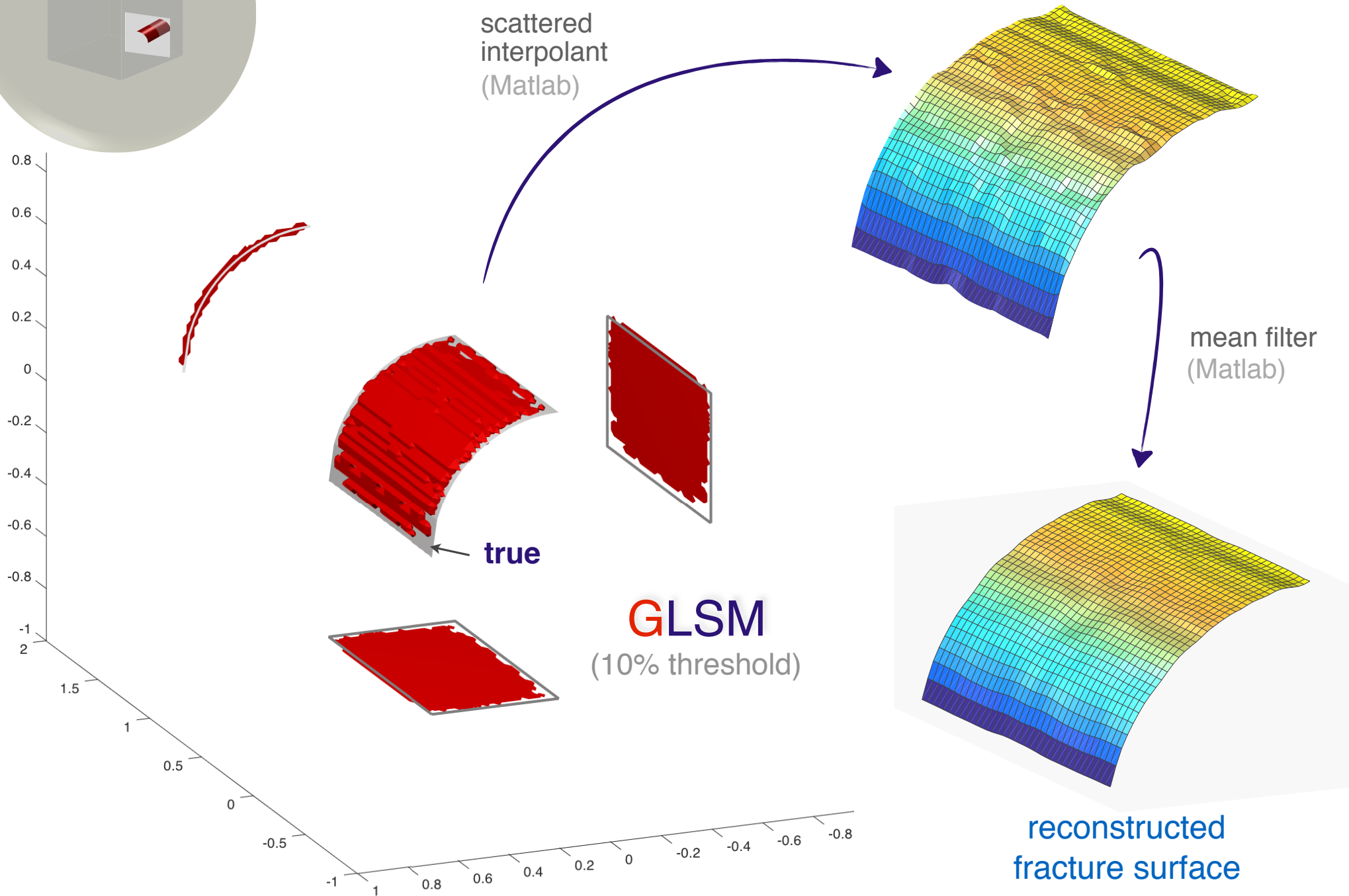
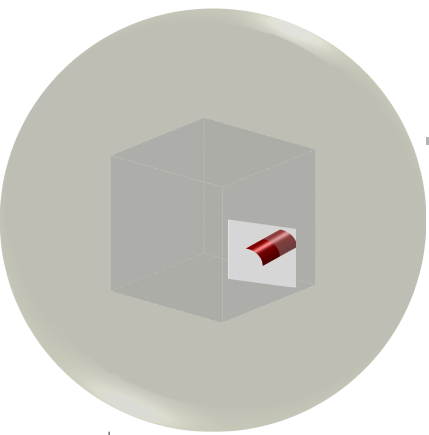
Mid-plane reconstruction



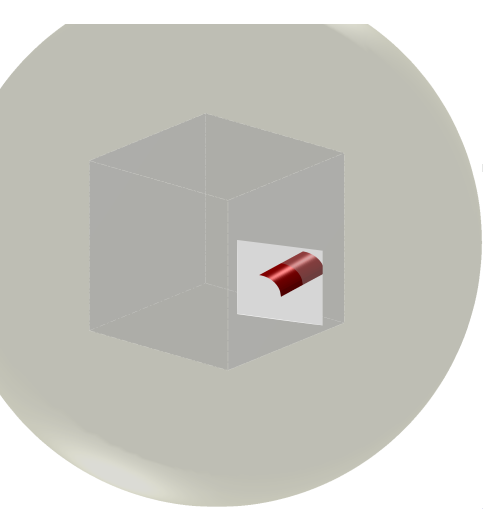
half aperture

$$\lambda/\ell = 0.25$$

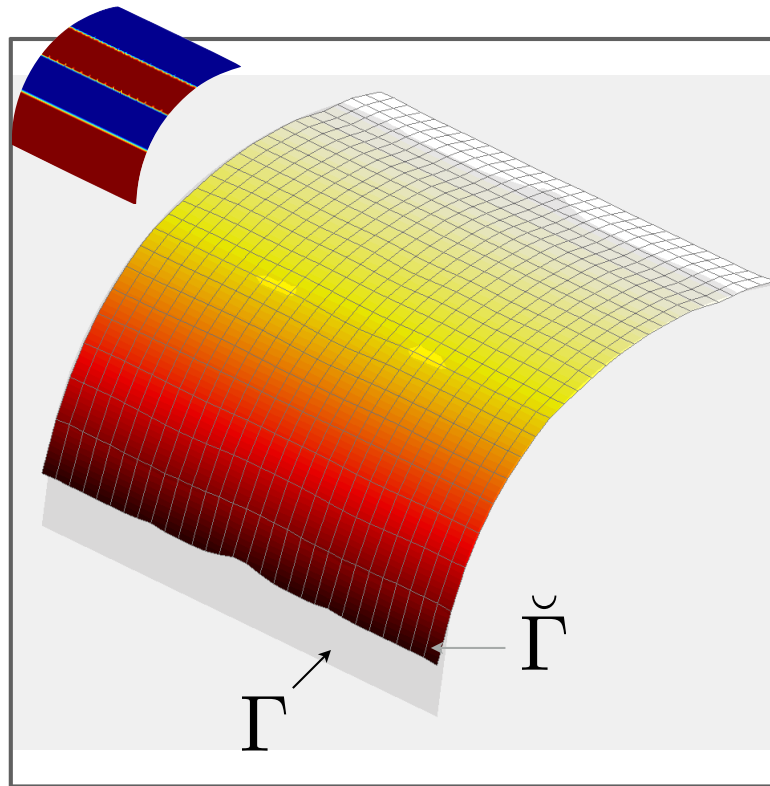
3D fracture reconstruction



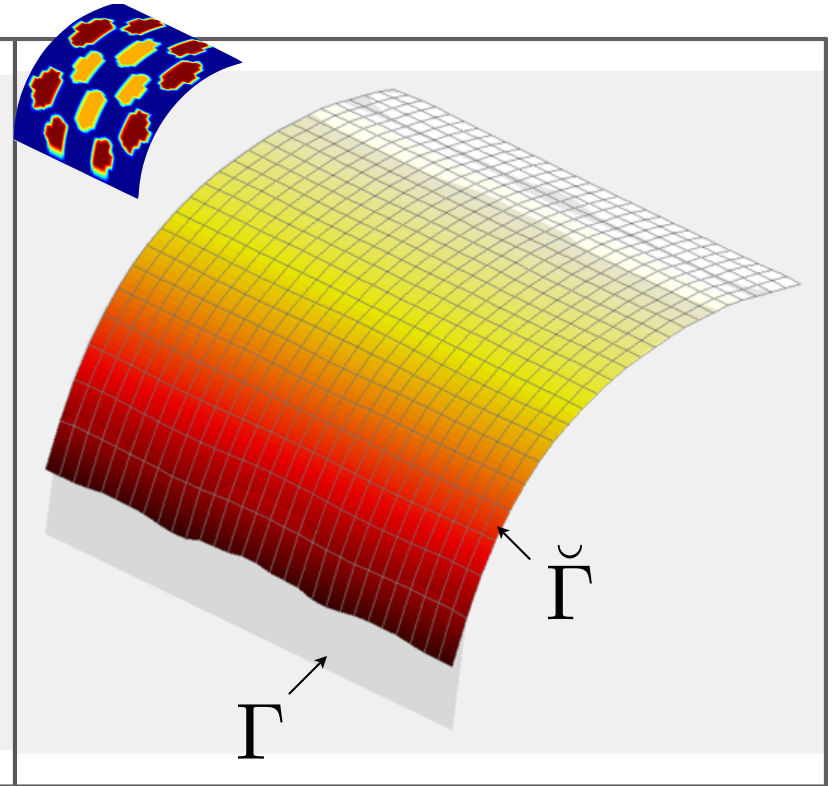
3D fracture reconstruction



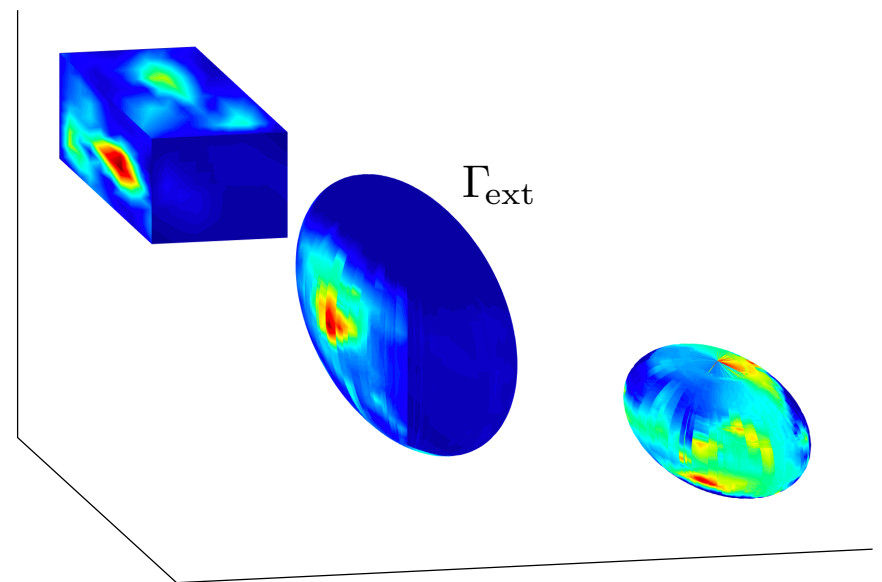
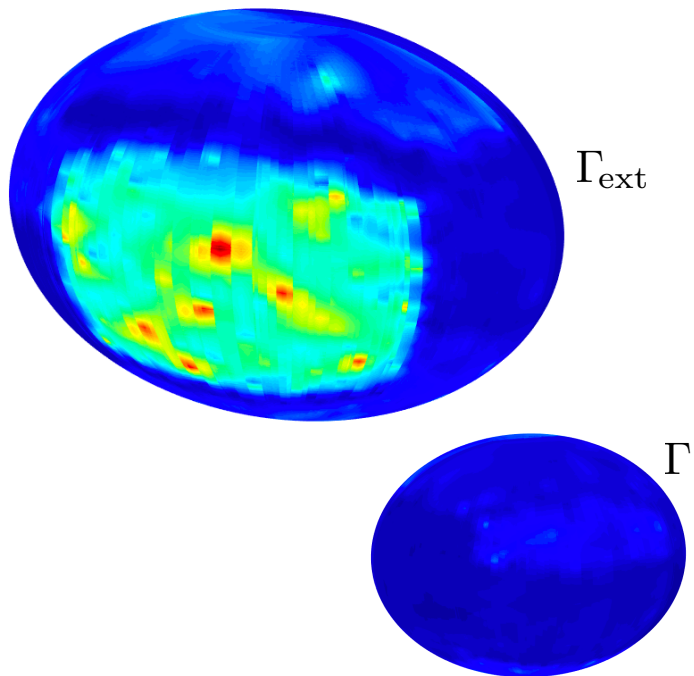
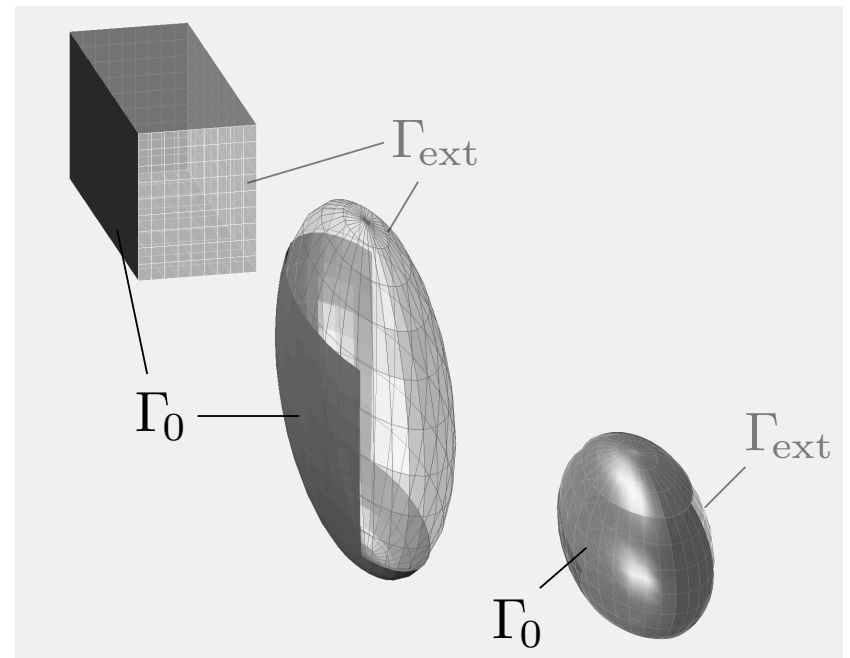
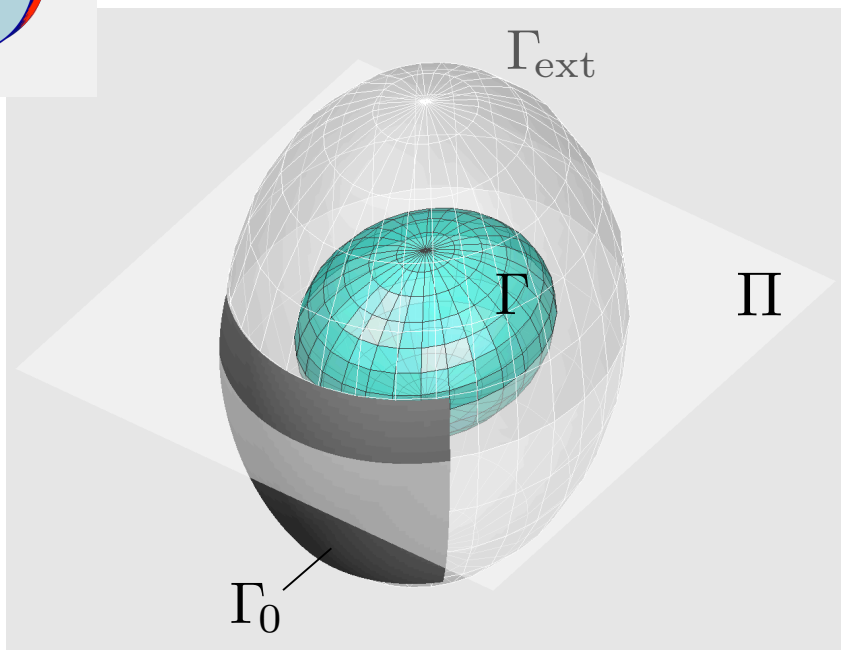
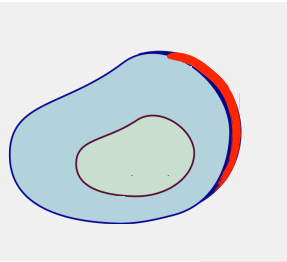
zebra



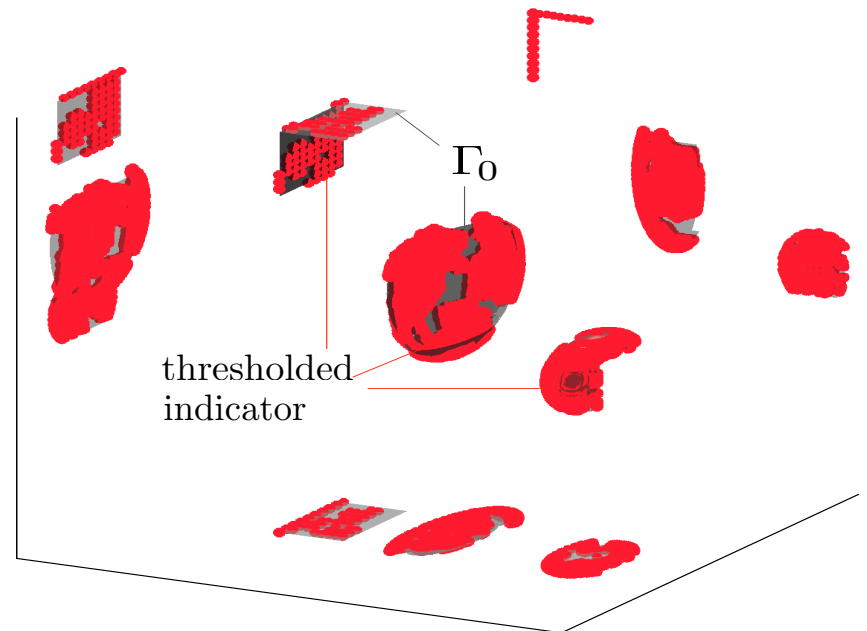
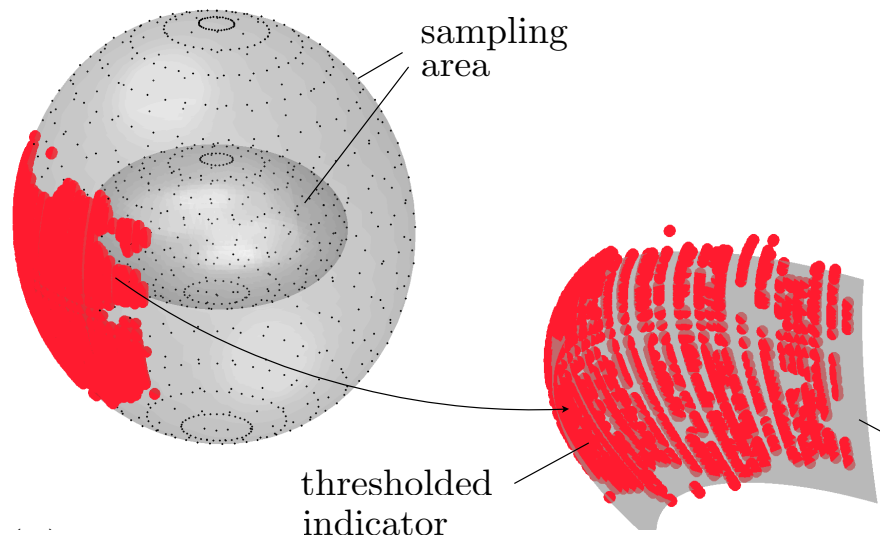
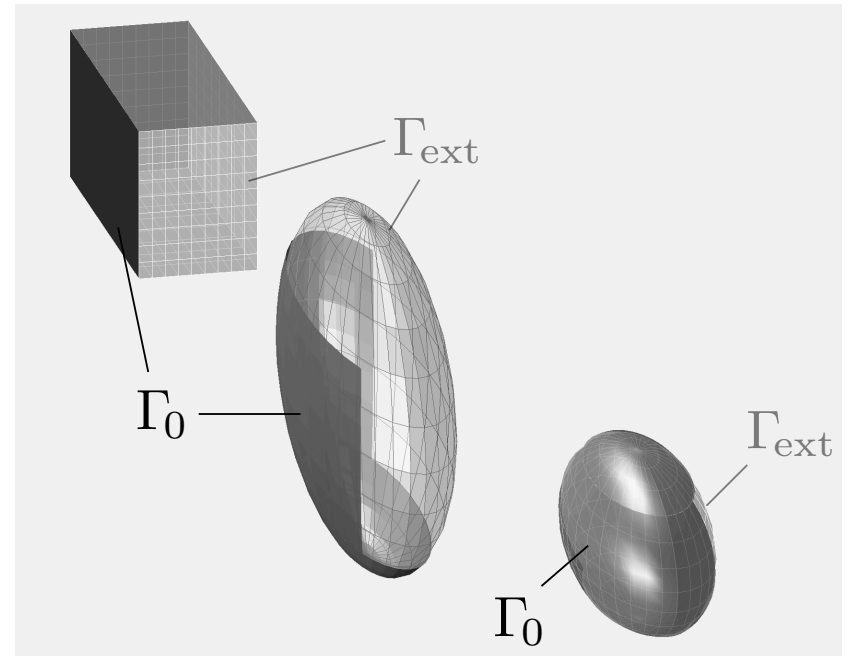
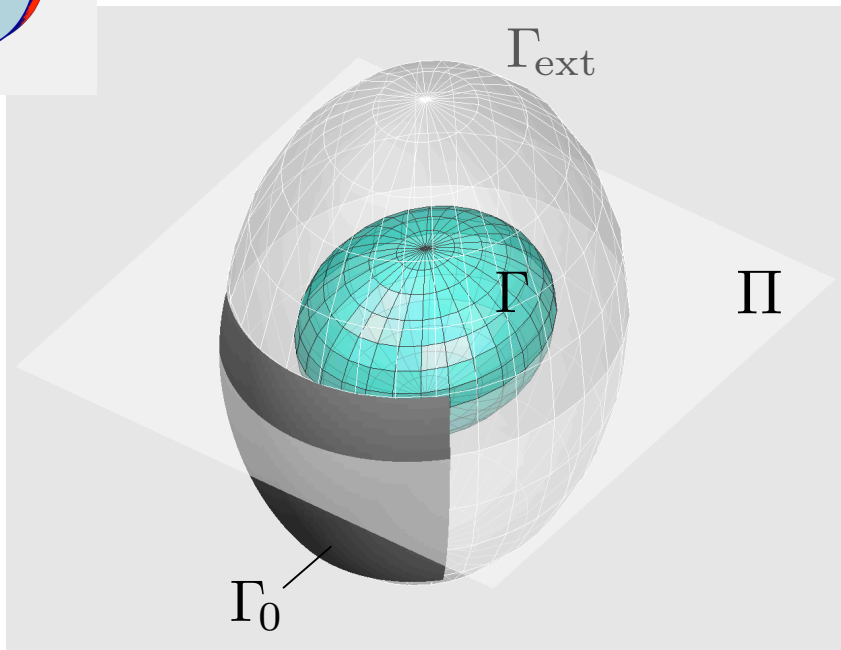
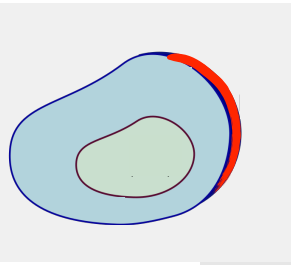
cheetah



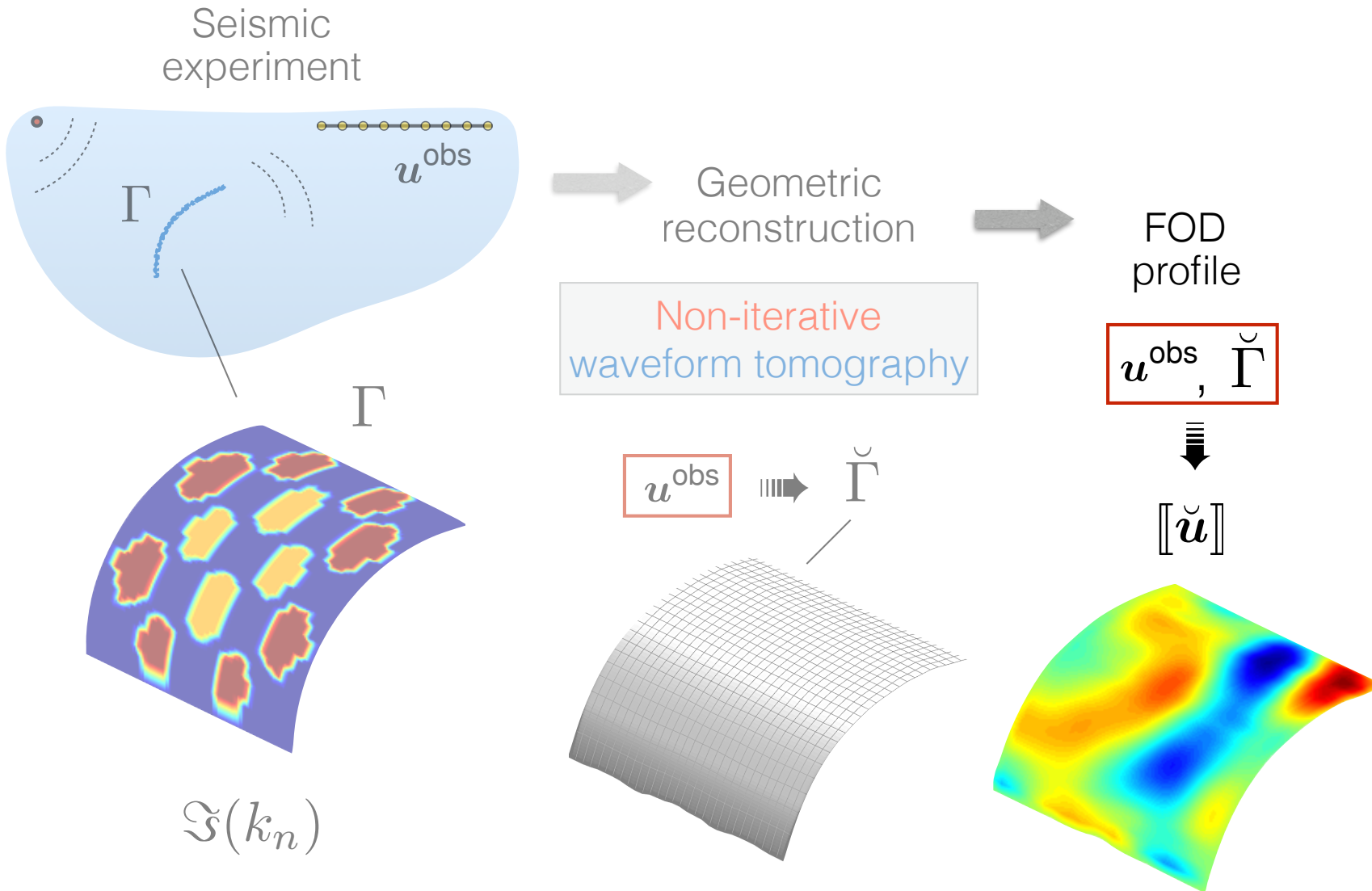
Layered composites



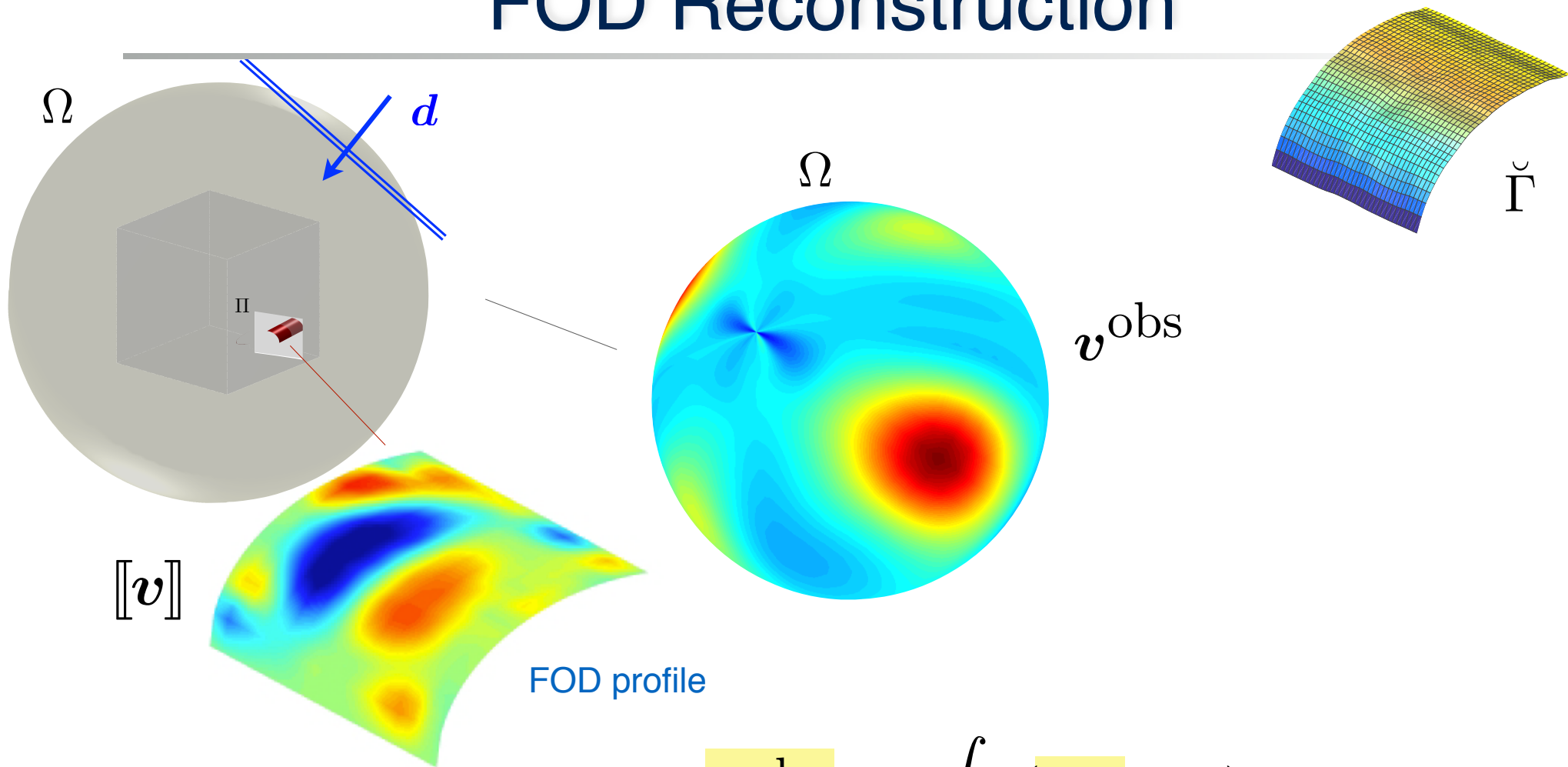
Layered composites



FOD reconstruction



FOD Reconstruction

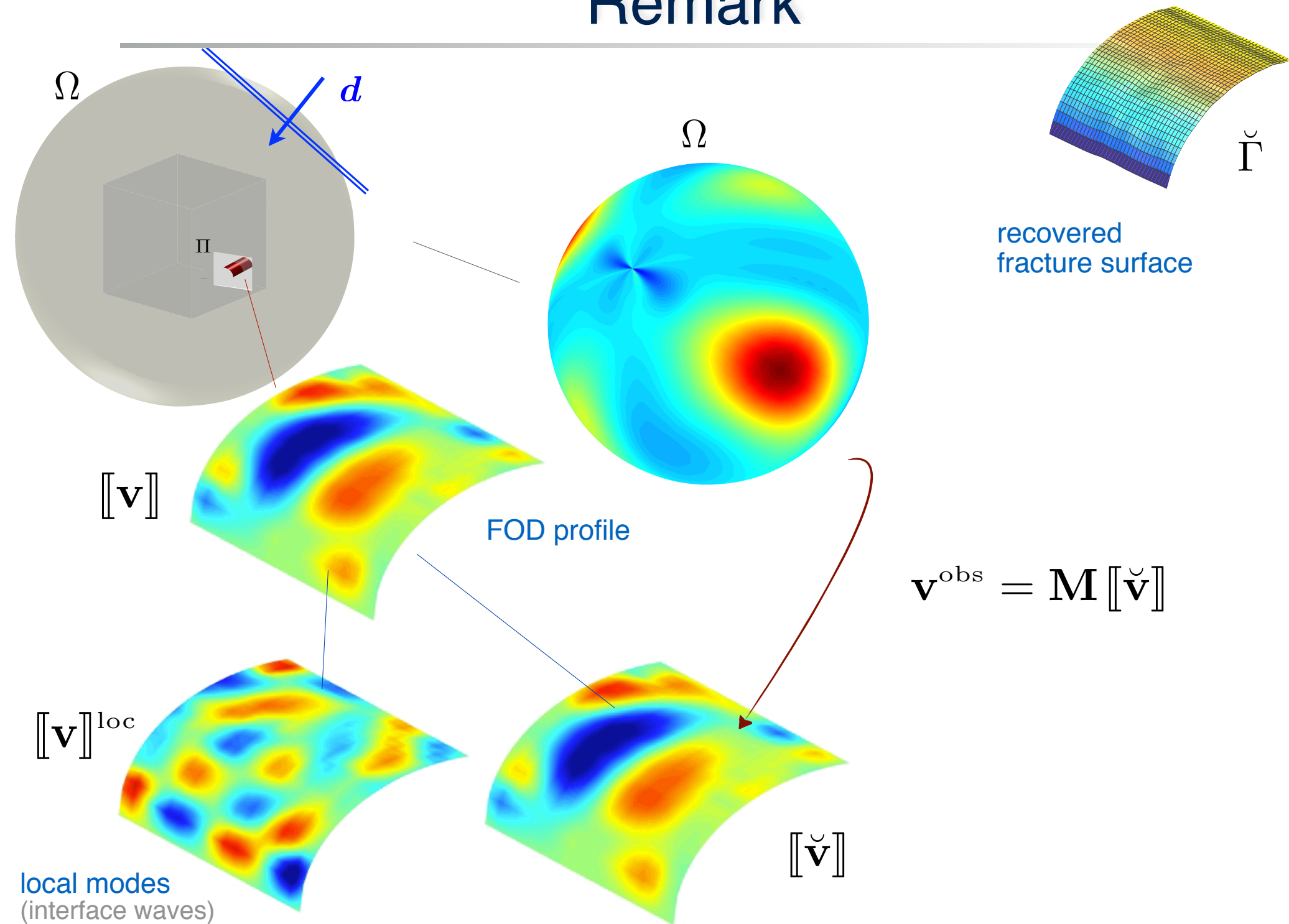


$$v^{\text{obs}} = \int_{\tilde{\Gamma}} ([[\tilde{v}]] \otimes \tilde{n}) : \Sigma^{\infty} dS_{\tilde{\Gamma}}$$

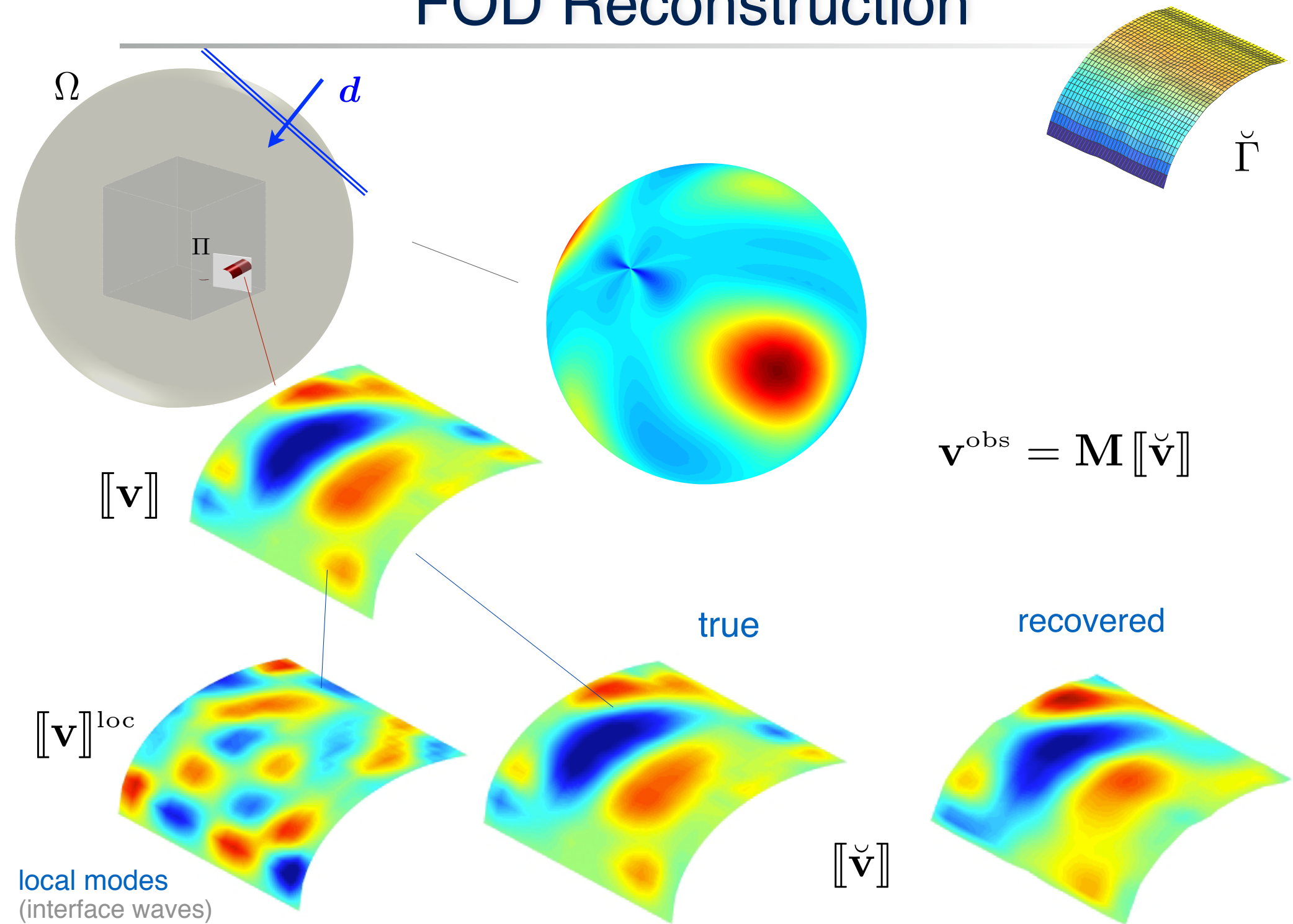
discrete

$$\mathbf{v}^{\text{obs}} = \mathbf{M} [[\tilde{\mathbf{v}}]]$$

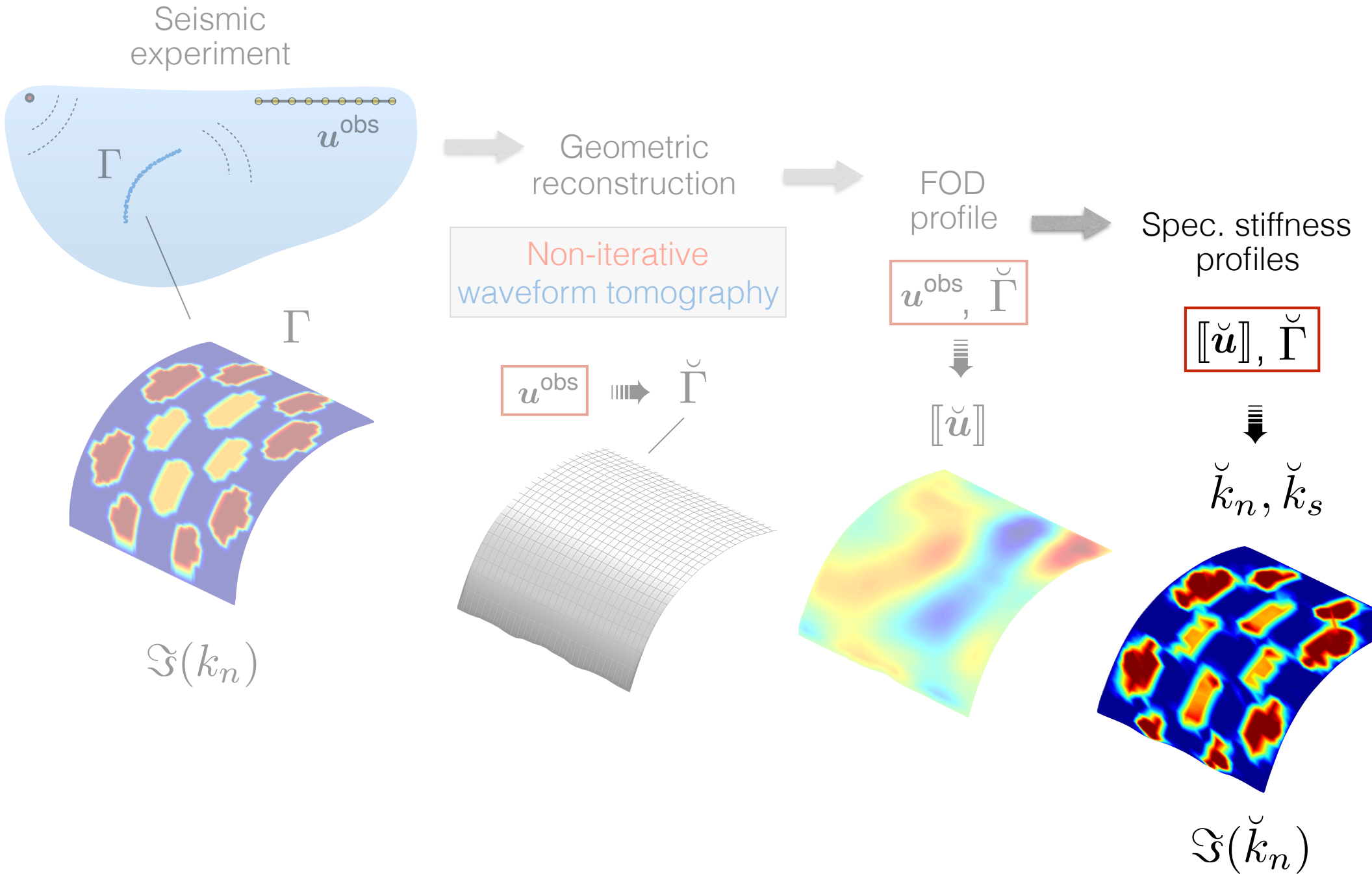
Remark



FOD Reconstruction



Identification of interfacial parameters



Reconstruction of K

TBIE

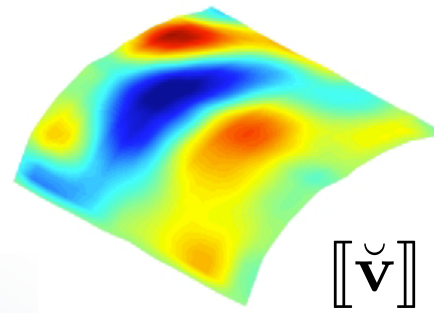
$\mathbf{T}[\check{\mathbf{v}}]$

$$t_f(\xi) - \check{\mathbf{K}} \cdot [\check{\mathbf{v}}](\xi) = \check{\mathbf{n}} \cdot \mathbf{C} : \oint_{\check{\Gamma}} \boldsymbol{\Sigma} : \mathbf{D}_x [\check{\mathbf{v}}](\mathbf{x}) \, dS_x - \rho \omega^2 \check{\mathbf{n}} \cdot \mathbf{C} : \int_{\check{\Gamma}} \mathbf{U} \cdot ([\check{\mathbf{v}}] \otimes \check{\mathbf{n}})(\mathbf{x}) \, dS_x$$

free field
traction

discretization

$$\check{\mathbf{K}} [\check{\mathbf{v}}] = \check{\mathbf{T}} [\check{\mathbf{v}}] + \check{\mathbf{t}}_f$$

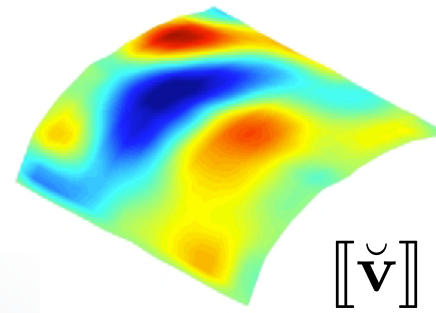


$[\check{\mathbf{v}}]$

Reconstruction of K

TBIE

$\mathbf{T}[\check{\mathbf{v}}]$



$[\check{\mathbf{v}}]$

free field
traction

$$t_f(\xi) - \check{\mathbf{K}} \cdot [\check{\mathbf{v}}](\xi) = \check{\mathbf{n}} \cdot \mathbf{C} : \int_{\check{\Gamma}} \boldsymbol{\Sigma} : \mathbf{D}_x [\check{\mathbf{v}}](\mathbf{x}) dS_x - \rho \omega^2 \check{\mathbf{n}} \cdot \mathbf{C} : \int_{\check{\Gamma}} \mathbf{U} \cdot ([\check{\mathbf{v}}] \otimes \check{\mathbf{n}})(\mathbf{x}) dS_x$$

discretization

$$\check{\mathbf{K}} [\check{\mathbf{v}}] = \check{\mathbf{T}} [\check{\mathbf{v}}] + \check{\mathbf{t}}_f$$

Regularization



interface-wave
suppression

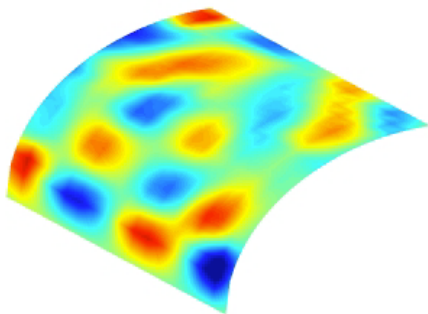


smoothing
the differential
operator



Tikhonov

$[\mathbf{v}]^{\text{loc}}$



source density
rearrangement
 $[\mathbf{v}]^{\text{loc}} \rightarrow 0$

$\boxed{\mathbf{M}, \mathbf{F}} \rightsquigarrow \mathbf{g}$

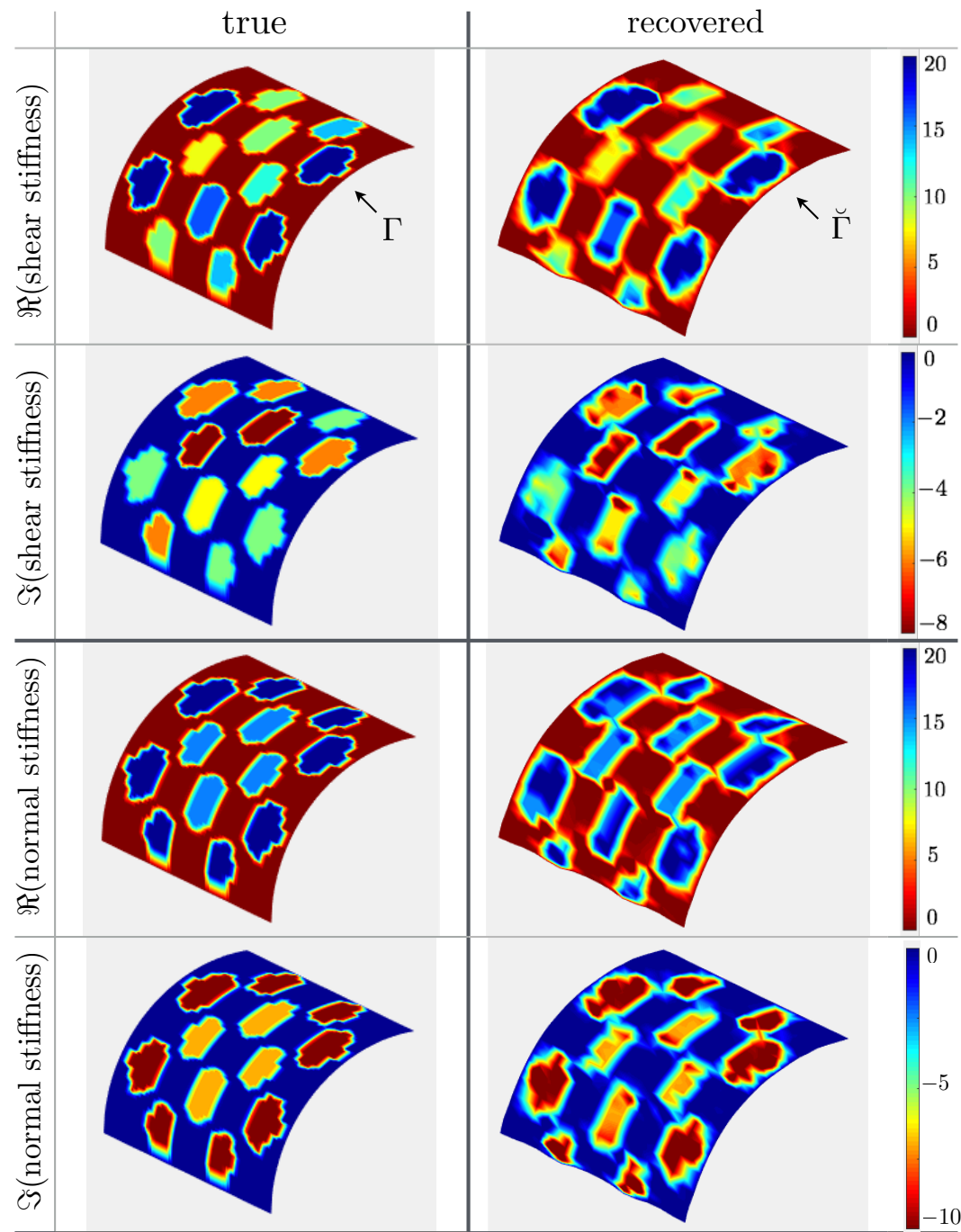
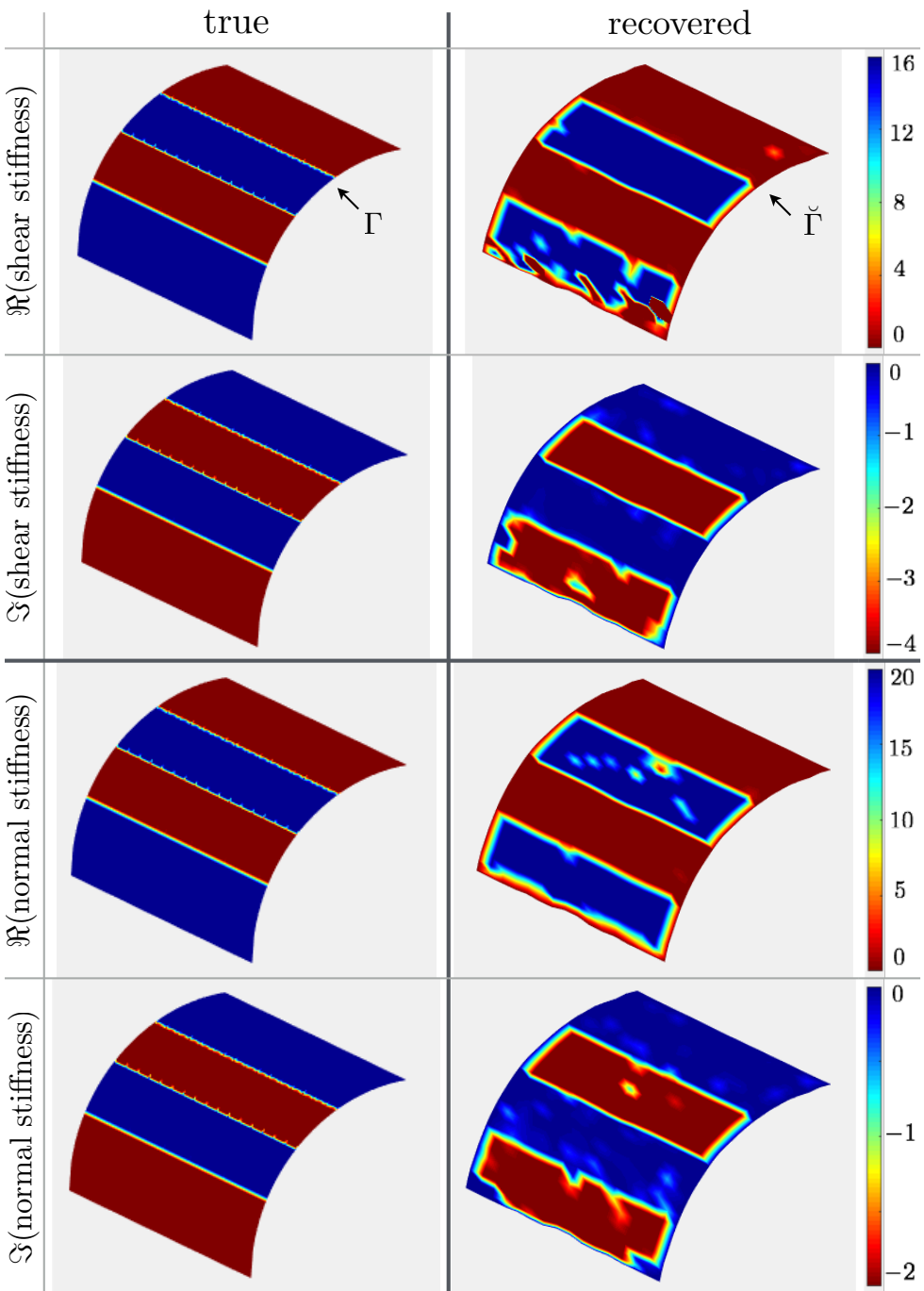
SVD of $\mathbf{T}$

$\boxed{[\check{\mathbf{v}}], \mathbf{T}}$

$\check{\mathbf{T}}$

$\check{\mathbf{K}}$

$$\breve{\breve{K}}(\xi)$$



Summary

