A multigrid integral equation method for large-scale models with inhomogeneous backgrounds

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Abstract
We present a multigrid integral equation (IE) method for three-dimensional (3D) electromagnetic (EM) field computations in large-scale models with inhomogeneous background conductivity (IBC). This method combines the advantages of the iterative IBC IE method and the multigrid quasi-linear (MGQL) approximation. The new EM modelling method solves the corresponding systems of linear equations within the domains of anomalous conductivity, $\Delta \sigma$, and inhomogeneous background conductivity, $\sigma_b$, separately on coarse grids. The observed EM fields in the receivers are computed using grids with fine discretization. The developed MGQL IBC IE method can also be applied iteratively by taking into account the return effect of the anomalous field inside the domain of the background inhomogeneity $\sigma_b$, and vice versa. The iterative process described above is continued until we reach the required accuracy of the EM field calculations in both domains, $\Delta \sigma$ and $\sigma_b$. The method was tested for modelling the marine controlled-source electromagnetic field for complex geoelectrical structures with hydrocarbon petroleum reservoirs and a rough sea-bottom bathymetry.

Keywords: multigrid, integral equation method, large-scale, inhomogeneous background conductivity

1. Introduction

The integral equation (IE) method is one of the most important tools in three-dimensional (3D) electromagnetic (EM) modelling for geophysical applications. Over the last several years, many researchers have contributed to the improvement and development of the IE method (Xiong 1992, Hursan and Zhdanov 2002, Zhdanov 2002, Zhdanov et al 2006, Ueda and Zhdanov 2006). In the framework of the IE method, the conductivity distribution is divided into two parts: (1) the background conductivity, $\sigma_b$, which is used for Green’s functions’ calculation, and (2) the anomalous conductivity, $\Delta \sigma$, within the domain of integration, $D$. One principal advantage of the IE method over other numerical techniques, e.g. over the finite-different (FD) or the finite-element (FE) method, is that the IE method requires the discretization of the anomalous domain $D$ only, while the FD and FE methods need a huge grid covering the entire modelling domain.

It is very well known, however, that the main limitation of the IE method is that the background conductivity model must have a simple structure to allow for an efficient Green’s function calculation. The most widely used background models in EM exploration are those formed by horizontally homogeneous layers. The theory of Green’s functions for layered one-dimensional (1D) models is very well developed and lays the foundation for efficient numerical algorithms. Any deviation from this 1D background model must be treated as anomalous conductivity.

In some practical applications, however, it is difficult to describe a model using horizontally layered background conductivity. For example, this situation appears in the case of geoelectrical models with bathymetry/topography and/or
large salt dome structures present. As a result, the domain of integration may become too large, which significantly increases the size of the modelling domain and of computer memory and computational time required for IE modelling. It was demonstrated in the paper by Zhdanov et al. (2006) that we can overcome these computational difficulties by developing the IE method with inhomogeneous background conductivity (IBC). This method is based on the separation of the effects due to excess electric current, \( j^{\Delta \sigma_b} \), induced in the inhomogeneous background domain, and those due to anomalous electric current, \( j^{\Delta \sigma_a} \), in the location of the anomalous conductivity. As a result, we arrive at a system of integral equations which uses the same simple Green’s functions for the layered model, as in the original IE formulation. However, the new equations take into account the effect of the variable background conductivity distribution. The accuracy control of this method is based on application of the IBC technique iteratively.

Another challenging practical problem is related to the fact that large-scale geoelectrical models require very large computer memory and computational time for numerical calculations of the EM fields even if the IBC IE method with parallel computing is used. To overcome this problem, we have expanded the parallel IBC IE method by incorporating the principles of multigrid quasi-linear (MGQL) modelling, which was originally developed by Ueda and Zhdanov (2006) for the forward modelling on a single PC.

The new method allows us to calculate the EM fields induced in large-scale and complex geoelectrical models accurately with relatively low computational cost. We apply this new technique to study the bathymetry effects in marine controlled-source EM (MCSEM) data.

2. Integral equation formulation

In this section, for completeness, we summarize the principles of the IE method of EM modelling with inhomogeneous background conductivity (Zhdanov et al. 2006). We consider a 3D geoelectrical model with horizontally layered (normal) conductivity \( \sigma_n \), inhomogeneous background conductivity \( \sigma_b = \sigma_n + \Delta \sigma_b \) within a domain \( D_b \) and anomalous conductivity \( \Delta \sigma_a \) within a domain \( D_a \) (figure 1). The model is excited by an EM field generated by an arbitrary source which is time harmonic as \( e^{-\omega t} \). The EM fields in this model satisfy Maxwell’s equations:

\[
\nabla \times E = \sigma_n \mu_0 \nabla \times H = \sigma_b \mu_0 \nabla \times H = j = \sigma_n E + j^{\Delta \sigma_b} + j^{\Delta \sigma_a} + j^*,
\]

where

\[
\begin{align*}
    j^{\Delta \sigma_b} &= \begin{cases} 
        \Delta \sigma_b E, & r \in D_b \\
        0, & r \notin D_b 
    \end{cases} \\
    j^{\Delta \sigma_a} &= \begin{cases} 
        \Delta \sigma_a E, & r \in D_a \\
        0, & r \notin D_a 
    \end{cases}
\end{align*}
\]

is the anomalous current within the local inhomogeneity \( D_a \) and

\[
\begin{align*}
    j^{\Delta \sigma_b} &= \begin{cases} 
        \Delta \sigma_b E, & r \in D_b \\
        0, & r \notin D_b 
    \end{cases}
\end{align*}
\]

is the excess current within the inhomogeneous background domain \( D_b \).

Equations (1)–(3) show that one can represent the EM field in this model as a sum of the normal fields \( E^b \) and \( H^b \) generated by the given source(s) in the model with normal distribution of conductivity \( \sigma_n \), variable background effects \( E^{\Delta \sigma_b} \) and \( H^{\Delta \sigma_b} \) produced by the inhomogeneous background conductivity \( \Delta \sigma_b \), and the anomalous fields \( E^{\Delta \sigma_a} \) and \( H^{\Delta \sigma_a} \) related to the anomalous conductivity distribution \( \Delta \sigma_a \):

\[
\begin{align*}
    E &= E^b + E^{\Delta \sigma_b} + E^{\Delta \sigma_a}, \\
    H &= H^b + H^{\Delta \sigma_b} + H^{\Delta \sigma_a}.
\end{align*}
\]

The total EM fields in this model can be written as

\[
\begin{align*}
    E &= E^b + E^{\Delta \sigma_b}, \\
    H &= H^b + H^{\Delta \sigma_b},
\end{align*}
\]

where the background EM fields \( E^b \) and \( H^b \) are sums of the normal fields and those caused by the inhomogeneous background conductivity:

\[
\begin{align*}
    E^b &= E^b + E^{\Delta \sigma_b}, \\
    H^b &= H^b + H^{\Delta \sigma_b}.
\end{align*}
\]

Following the standard logic of the integral equation method (Zhdanov 2002), we write the integral representations for the EM fields of the given current distribution:

\[
\begin{align*}
    j^{\Delta \sigma_b}(r) &= j^{\Delta \sigma_b}(r) + j^{\Delta \sigma_a}(r) = \Delta \sigma_b E(r) + \Delta \sigma_a E(r),
\end{align*}
\]

within a medium of normal conductivity \( \sigma_n \):

\[
\begin{align*}
    E(r_j) &= E^b + \iiint_{D_b} \hat{G}_E(r_j | r) \cdot \Delta \sigma_b E(r) \, dv \\
    &\quad + \iiint_{D_a} \hat{G}_E(r_j | r) \cdot \Delta \sigma_a E(r) \, dv,
\end{align*}
\]

\[
\begin{align*}
    H(r_j) &= H^b + \iiint_{D_b} \hat{G}_H(r_j | r) \cdot \Delta \sigma_b E(r) \, dv \\
    &\quad + \iiint_{D_a} \hat{G}_H(r_j | r) \cdot \Delta \sigma_a E(r) \, dv,
\end{align*}
\]

where the first integral terms describe the excess part of the background fields generated by the excess currents in the
inhomogeneous background domain $D_b$:

$$
E^{\Delta \sigma_b}(r_j) = \iiint_{D_b} \tilde{G}_E(r_j | r) \cdot \Delta \sigma_b E(r) \, dv = G^{D_b}_{E}(\Delta \sigma_b E), \tag{8}
$$

$$
H^{\Delta \sigma_b}(r_j) = \iiint_{D_b} \tilde{G}_H(r_j | r) \cdot \Delta \sigma_b E(r) \, dv = G^{D_b}_{H}(\Delta \sigma_b E), \tag{9}
$$

and the second terms describe the anomalous fields generated by the anomalous domain $D_o$:

$$
E^{\Delta \sigma_o}(r_j) = E(r_j) - E^o(r_j) - E^{\Delta \sigma_b}(r_j) = \iiint_{D_o} \tilde{G}_E(r_j | r) \cdot \Delta \sigma_o E(r) \, dv = G^{D_o}_{E}(\Delta \sigma_o E), \tag{10}
$$

$$
H^{\Delta \sigma_o}(r_j) = H(r_j) - H^o(r_j) - H^{\Delta \sigma_b}(r_j) = \iiint_{D_o} \tilde{G}_H(r_j | r) \cdot \Delta \sigma_o E(r) \, dv = G^{D_o}_{H}(\Delta \sigma_o E), \tag{11}
$$

In equations (8)–(11), the symbols $G^{D_b}_{E}$ and $G^{D_o}_{H}$ denote the electric and magnetic Green’s operators with a volume integration of $D_b$ or $D_o$, respectively.

Using integral equations (10) and (11), EM fields at any point $r_j$ can be calculated if the electric field is known within the inhomogeneity. The system of equations (10) and (11) is solved by the contraction integral equation method of Hursan and Zhdanov (2002).

The basic idea of this IE formulation is that the EM field induced in the anomalous domain by the excess currents in the background inhomogeneity $j^{\Delta \sigma}$ can be taken into account, while the return induction effects by the anomalous currents $j^{\Delta \sigma_o}$ would be ignored. In other words, the anomalous electric fields $E^{\Delta \sigma_o}$ are assumed to be much smaller than the background fields $E^b$ inside the domain of integration $D_b$ in equations (8) and (9):

$$
\|E - G^{D_b}_{E}(\Delta \sigma_b (E^b + E^{\Delta \sigma_b})) - E^o\|_{D_b} / \|E^b\|_{D_b} = \epsilon_i^b \ll 1, \tag{12}
$$

where $\|\cdot\|_{D_b}$ denotes the $L_2$ norm calculated over domain $D_b$:

$$
\|E\|_{D_b}^2 = \iiint_{D_b} (E^2(r)) \, dv,
$$

and $\epsilon_i^b$ is the error in the background field computations.

We can also evaluate the possible errors of ignoring the return response of the currents induced in the inhomogeneous background on the field in the anomalous domain $D_o$:

$$
\|E^2 - G^{D_o}_{E}(\Delta \sigma_o (E^2 + E^{\Delta \sigma_o(1)})) - E^o\|_{D_o} / \|E^2\|_{D_o} = \epsilon_i^a, \tag{13}
$$

where

$$
E^{\Delta \sigma_o(1)}(r_j) = G^{D_o}_{E}(\Delta \sigma_o (E^b + E^{\Delta \sigma_o})), \quad r_j \in D_o,
$$

and

$$
E^a = E^a + E^{\Delta \sigma_o}.
$$

It was demonstrated by Zhdanov et al (2006) that the accuracy of the IBC IE method can be improved by applying the IBC method iteratively. This means that we can take into account the return effect of the anomalous field inside the domain of the background inhomogeneity $D_o$ and evaluate the accuracy of this solution. After that, we can use this updated background field $E^{(2)}$ in integral equation (10) for the anomalous field. The iterative process described above is continued until we reach the required accuracy of the EM field calculations in both domains $D_a$ and $D_b$.

### 3. Multigrid QL approximation

The multigrid QL approximation, introduced by Ueda and Zhdanov (2006), is based on the following principles. A general forward EM problem is formulated in such a way that the anomalous conductivity can be treated as a perturbation from a known background (or ‘normal’) conductivity distribution. The solution of the EM problem in this case contains two parts: (1) the linear part, which can be interpreted as a direct scattering of the source field by the inhomogeneity without taking into account the coupling between scattering (excess) currents, and (2) the nonlinear part, which is composed of the combined effects of the anomalous conductivity and the unknown scattered field in the inhomogeneous structure. The QL approximation is based on the assumption that this last part is linearly proportional to the background field $E^b$ through some electrical reflectivity vector $\lambda$ (Zhdanov and Fang 1996, Gao et al 2004):

$$
E^a(r) \approx \lambda(r) |E^b(r)|. \tag{14}
$$

In the framework of the multigrid approach, we discretize the conductivity distribution in the model and the electric fields using two grids, $\Sigma_c$ and $\Sigma_t$, where $\Sigma_c$ is a coarse discretization grid and $\Sigma_t$ is a fine discretization grid, where each block of the original grid $\Sigma_c$ is divided into additional smaller cells. First, we solve the integral equation for the electric field on a coarse grid to determine the total electric field $E$. After that, we can find the anomalous field $E^a$ on the coarse grid $\Sigma_c$:

$$
E^a(r_c) = E(r_c) - E^b(r_c), \tag{15}
$$

where $r_c$ denotes the centres of the cells of the grid $\Sigma_c$ with coarse discretization.

The components of the electrical reflectivity vector on a coarse grid are found by direct calculations as

$$
\lambda_x(r_c) = E^a_x(r_c) / |E^b(r_c)|, \tag{16}
$$

$$
\lambda_y(r_c) = E^a_y(r_c) / |E^b(r_c)|, \tag{17}
$$

$$
\lambda_z(r_c) = E^a_z(r_c) / |E^b(r_c)|, \tag{18}
$$

assuming that $|E^b(r_c)| \neq 0$.

After we have found $\lambda(r_c)$, we determine the $\lambda(r_c)$ values on the fine discretization grid $\Sigma_t$ by linear interpolation (where $r_c$ denotes the centres of the cells of the grid $\Sigma_t$ with fine discretization). We compute the anomalous electric field $E^a(r_t)$ in the centres of the cells of the new grid $\Sigma_t$ with fine discretization using expression (14):

$$
E^a(r_t) \approx \lambda(r_t) |E^b(r_t)|.
$$
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4. Application of the multigrid QL IBC IE method to study the bathymetry effects in marine CSEM data

In this section we will present the application of the new method and corresponding computer code PIE3DMG, which is based on an extension of the Parallel Integral Equation PIE3D software of Yoshioka and Zhdanov (2005), for computer simulation of the bathymetry effects in the marine CSEM data. This is a very important problem in marine EM geophysics, because the effect of the sea-bottom bathymetry can significantly distort the useful EM response from a hydrocarbon (HC) reservoir, which is the main target of offshore geophysical exploration.

In order to investigate better the response of the HC reservoir, we consider first a synthetic model of a reservoir with a horizontal flat sea floor. In the second example, we present a practical case of modelling the MCSEM data in the Sabah area, Malaysia, which is characterized by extremely strong bathymetry inhomogeneities.

4.1. Model 1: a synthetic hydrocarbon reservoir

We use a typical model of the sea-bottom HC reservoir similar to that presented in Yoshioka and Zhdanov (2006). A vertical section of the geoelectrical model is shown in figure 3. One can see in this figure that a resistive structure of a hydrocarbon reservoir is located within the conductive sea-bottom sediment. The reservoir has a complex three-dimensional geometry and contains three layers: a gas-filled layer with a resistivity of 1000 Ωm, an oil-filled layer with a resistivity of 100 Ωm and a water-filled layer with a resistivity of 0.5 Ωm, as shown in figure 3. The parameters of the sea-bottom sediment are also shown in figure 3. Figure 4 presents a more detailed plan view and cross-section of the reservoir. The resistivity of the seawater layer is 0.3 Ωm and the depth of the sea floor is 1350 m below sea level.

The EM field in the model is excited by an x-directed electric horizontal bipole with a length of 270 m and located at the point with horizontal coordinates \( x = 24000 \) m and \( y = 5000 \) m, as shown in figure 3. The elevation of the transmitter bipole is 50 m above the sea bottom. The transmitter is assumed to generate the frequency domain EM fields at a frequency of 0.25 Hz.

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Figure 2. The concept of the MGQL iterative IBC IE forward modelling method.

Figure 3. A model of a hydrocarbon reservoir located within a conductive sea-bottom sediment. The reservoir has a complex 3D geometry and contains three layers: a water-filled layer with a resistivity of 0.5 Ωm, a gas-filled layer with a resistivity of 1000 Ωm and an oil-filled layer with a resistivity of 100 Ωm.
In our numerical study, following the general principles of the IE method, the hydrocarbon reservoir structure is described by the anomalous conductivity distribution $\Delta \sigma$.

The modelling domain $D_a$ corresponds to the location of the reservoir, and this domain is discretized in 1.5 million cells ($400 \times 240 \times 16$) with each cell sized $25 \times 25 \times 6$ m$^3$ to represent accurately the reservoir structure of the model. We have applied the multigrid QL approach, which can decrease the computation cost without losing accuracy. This method first computes the EM fields on the coarse grid and then interpolates the results to the fine grid using the QL technique described above. In this case, the coarse grid has $200 \times 120 \times 8 = 192,000$ cells. We have checked the accuracy of the multigrid approach for large-scale modelling by using this model of the HC reservoir.

Figure 5 shows amplitude plots of the in-line, $E_x$, and vertical, $E_z$, electric fields, normalized by the amplitude of the background field along an MCSEM profile. The lines show the results obtained by the rigorous IE method using the fine grid, while the circles present the data computed using the MGQL approach. One can recognize the difference between the results of fine grid modelling and MGQL modelling; however, the maximum of the difference is less than 5%. These results demonstrate that the MGQL technique can be effectively used in large-scale EM modelling.

4.2. Model 2: Sabah area model

In this section, we apply the developed IBC IE forward modelling method to a computer simulation of a synthetic MCSEM survey in the area of Sabah, Malaysia. Sarawak Shell Berhad, Shell International Exploration and Production, and PETRONAS Managing Unit planned a SeaBed Logging™ (SBL) acquisition program to test the viability of the technology by acquiring data over geologically favourable target reservoirs in the Sabah area in 2004. They also carried out a survey for the bathymetry. We have included the detailed bathymetry data provided by Shell in this geoelectrical model. The location of the hydrocarbon reservoir was estimated from the seismic survey. We have approximately used the same location as in the real Sabah area, but we have assumed that the HC reservoir can be described by the same geoelectrical structure as in our model 1.

The EM fields in this model are generated by a horizontal electric dipole (HED) transmitter with a length of 270 m, located at the point $(x, y) = (24 \text{ km}, 5 \text{ km})$ at a depth of 50 m above the sea bottom. The transmitter generates the EM fields with a transmitting current of 1 A at a frequency of 0.25 Hz. An array of seafloor electric receivers is located 5 m above the sea bottom along a line with the coordinates $(x = (14 \text{ km}, 34 \text{ km}), y = 5 \text{ km})$ with a spacing of 0.2 km (figure 8).

Following the main principles of the IBC IE method, the modelling area was represented by two modelling domains,
Figure 6. Phase plots of electric field data for the model with a hydrocarbon reservoir obtained using a fine grid (line) and a multigrid (circles). (a) In-line and (b) vertical components.

Figure 7. Plots of the total electric field, normalized by amplitude of the background field along an MCSEM profile. (a) In-line and (b) vertical components. The line shows the result obtained using a fine grid, while the circles present the data computed using a multigrid.

Figure 8. Sabah area model. A vertical section of a geoelectrical model of a hydrocarbon reservoir in the presence of rough seafloor bathymetry.

$D_a$ and $D_b$, outlined by the dashed lines in figure 8. The modelling domain $D_b$ covers the area with conductivity variations associated with the bathymetry of the sea bottom, while the modelling domain $D_a$ corresponds to the location of the hydrocarbon reservoir. We used $7193600$ ($1124 \times 200 \times 32$) cells with a cell size of $50 \times 50 \times 20$ m$^3$ for a discretization of the bathymetry structure. The domain $D_a$ of the hydrocarbon reservoir area was discretized in $1536000$ ($400 \times 240 \times 16$) cells with a cell size of $25 \times 25 \times 6$ m$^3$, as in model 1. A 3D relief of the bathymetry is plotted in
We have applied the iterative version of the MGQL IBC IE method to modelling electric fields in a system of sea-bottom receivers located on a rectangular grid with a separation between the receivers of 100 m in both x and y directions. The convergence plot for iterative IBC modelling is shown in figure 10. One can see an excellent convergence rate in this figure. After just two iterations, the relative errors reach about $2.3 \times 10^{-13}$ within the inhomogeneous background (bathymetry) domain and about $2.7 \times 10^{-13}$ within the anomalous (reservoir) domain.

Figure 11 shows the amplitude of the total in-line, $E_x$, and vertical, $E_z$, electric fields along the MCSEM profile ($y = 5000$ m), while figure 12 presents the phase plots along the same profile, computed by the MGQL iterative IBC IE method using a fine grid (lines) and multigrid (circles). The agreements between results using a fine grid and multigrid are excellent, so that we can say that the MGQL approach is effective even for the case of an existing large inhomogeneous domain (bathymetry) by integrating this approach with the iterative technique.

Figure 13 presents the plots of the amplitude of the total in-line, $E_x$, and vertical, $E_z$, electric fields, normalized by the amplitude of the background field. The lines show the results using a fine grid, while circles represent the results using a multigrid. For the comparison, we also calculated the normalized amplitudes using a coarse grid, whose grid size is the same as that of the multigrid but no reflectivity vector is calculated during the computation. From these figures, we can recognize the effectiveness of the MGQL approach. At the same time, it is clear from these plots that the bathymetry affects the EM fields significantly. This makes it difficult to detect the reservoir by using the normalized fields calculated from the data observed in the area with rough bathymetry.

Figures 14–16, respectively, present maps of the absolute values of the $x$, $y$ and $z$ components of the total electric field in the survey area.
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Figure 11. Amplitude plots of the observed electric field data for the Sabah area model obtained using the iterative IBC IE method. (a) In-line and (b) vertical components. The line shows the result using the fine grid, while the circles represent the result using MGQL.

Figure 12. Phase plots of the observed electric field data for the Sabah area model obtained using the iterative IBC IE method. (a) In-line and (b) vertical components. The line shows the result using the fine grid, while the circles represent the result using MGQL.

Figure 13. Plots of the total electric field, normalized by amplitude of the background field along an MCSEM profile for the Sabah area model. (a) In-line and (b) vertical components. The line shows the results using a fine grid, the circles represent the results using MGQL and the triangles indicate the result using a coarse grid.

field computed using the MGQL iterative IBC IE method. These maps also indicate that the EM fields are distorted by the bathymetry. Therefore, one should investigate the EM fields observed in the area with rough bathymetry by the modelling method which can take into account the bathymetry.
Figure 14. The map of absolute values of the $x$ component of the electric field, computed by the MGQL iterative IBC IE method, on the sea bottom.

Figure 15. The map of absolute values of the $y$ component of the electric field, computed by the MGQL iterative IBC IE method, on the sea bottom.

Figure 16. The map of absolute values of the $z$ component of the electric field, computed by the MGQL iterative IBC IE method, on the sea bottom.
5. Conclusions

In this paper we have developed a new formulation of the integral equation (IE) forward modelling method, which combines together the advantages of the IE method with the inhomogeneous background conductivity (IBC) and a multigrid quasi-linear (MGQL) approximation in efficient 3D EM field computations for large-scale models. This new combined method can improve the accuracy of the solution by using iterative IBC and, at the same time, reduces the computational cost significantly by applying a multigrid approach.

We have applied a new parallel code based on the IBC IE method for modelling the MCSEM data in the area with significant bathymetric inhomogeneities. Generally, it requires a huge number of discretization cells to describe three-dimensional targets in the presence of the complex seafloor bathymetry adequately. The multigrid QL version of the IBC EM method allows us to separate this massive computational problem into at least two problems, which require a relatively smaller number of discretizations. Also, we have demonstrated that the multigrid QL approach allows us to compute the EM fields with less computational cost without losing the accuracy.

The computation results show that the EM fields can be distorted by the bathymetry (or topography). Therefore, we should use the forward modelling method which can take into account the bathymetry (or topography) for the adequate investigation of the EM data observed in the area with rough bathymetry (or topography).

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