

# Time-lapse traveltimes shifts above compacting reservoirs: 3D solutions for prestack data

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## Summary

Time-lapse (4D) traveltimes shifts of reflection events recorded above hydrocarbon reservoirs can be used to monitor production-related compaction and pore-pressure changes. Existing methodology, however, is largely limited to zero-offset rays and cannot be applied to time shifts measured on prestack seismic data. Here, we obtain traveltimes shifts by employing first-order perturbation theory that accounts for the stress-induced anisotropic velocity field, as well as for the deformation of reflectors. The resulting closed-form expression can be efficiently used for 3D numerical modeling of traveltimes shifts and, ultimately, for reconstructing the heterogeneous stress distribution around compacting reservoirs.

The analytic results are applied to a 2D model that includes a rectangular reservoir embedded in an initially homogeneous and isotropic medium. The computed velocity changes around the reservoir are caused primarily by the deviatoric stresses and produce an anisotropic medium with substantial values of the Thomsen parameters  $\epsilon$  and  $\delta$  and variable orientation of the symmetry axis. The offset dependence of traveltimes shifts should play a crucial role in estimating the anisotropy parameters and the compaction-related deviatoric stress components.

## Introduction

Hydrocarbon production induces pore-pressure changes and compaction inside reservoirs, which causes accumulation of excess stress throughout the section. The excess stress modifies the elastic properties in and around the reservoir, and the corresponding velocity changes can be estimated using reflection traveltimes recorded in time-lapse surveys. Traveltimes shifts estimated on stacked seismic data above horizontally layered media have been successfully used to delineate compartments in reservoirs (e.g., Hatchell et al., 2003; Landrø and Stammeijer, 2004). However, the existing theory breaks down in the presence of dip and cannot be applied to prestack data (i.e., to nonzero offsets).

Here, we present a 3D analytic description of stress-related traveltimes shifts for rays propagating along arbitrary trajectories in heterogeneous anisotropic media. Taking heterogeneity and anisotropy into account is necessary for an adequate physical description of offset-dependent traveltimes shifts. Indeed, the excess stress field created by compaction is anisotropic (in general, it is triaxial), with the magnitude of the stress components varying spatially around the reservoir.

## Analytic expressions for traveltimes shifts

Assuming that reservoir compaction produces only small changes in the traveltimes of seismic waves, stress-related traveltimes shifts can be expressed through small perturbations of both the stiffness coefficients and the geometry of reflectors. To the first order, these perturbations can be obtained by applying Hamilton's principle of least action and considering rays propagating in an isotropic background model (Červený, 2001):

$$\delta t = \mathbf{p} \cdot \delta \mathbf{x} \Big|_{\tau_1}^{\tau_2} - \int_{\tau_1}^{\tau_2} \Delta \mathcal{H} d\tau, \quad (1)$$

where  $\mathbf{p}$  is the slowness vector of the reference ray traced in the background medium,  $\delta \mathbf{x}$  is the first-order variation of the position vector of the reference ray in 3D Cartesian coordinates,  $\Delta \mathcal{H}$  is the corresponding variation of the system's Hamiltonian and  $\tau$  is the integration parameter along the reference ray. The Hamiltonian  $\mathcal{H}$  for P-waves can be expressed by the scaled eikonal equation (e.g., Červený, 2001), in which the integration parameter  $\tau$  represents the traveltimes along the reference ray:

$$\mathcal{H}(\mathbf{x}, \mathbf{p}) = \frac{1}{2} [V^2(\mathbf{x}, \mathbf{p}) p_k p_k - 1] = 0, \quad (2)$$

where  $V(\mathbf{x}, \mathbf{p})$  is the phase velocity; summation over repeated indices is implied throughout the abstract.

The first term in equation 1 can be used to account for 3D deformation of reflectors in a layered medium. Following Farra and Le Bégat (1995), we transform every point where the reference ray crosses an interface or reflects from it (i.e., "scattering points") into a new endpoint. By applying equation 1 sequentially to all  $N$  scattering points (excluding the source and receiver positions) along the ray, we find:

$$\delta t = \delta t^e + \sum_i^N \delta t^i - \int_{\tau_1}^{\tau_2} \Delta \mathcal{H} d\tau, \quad (3)$$

where

$$\delta t^e = \mathbf{p} \cdot \delta \mathbf{x} \Big|_{\tau_1}^{\tau_2}, \quad \delta t^i = (\dot{\mathbf{p}} - \dot{\mathbf{p}}) \cdot \delta \mathbf{x}. \quad (4)$$

Here,  $\delta t^e$  is the contribution of the changes in the source and receiver positions, while  $\delta t^i$  accounts for the variation of the interface position and is proportional to the difference between the slowness vectors of the reference ray on both sides of the interface.

## Offset-dependent traveltimes shifts

As discussed above, reservoir compaction causes the velocity field around the reservoir to become both heterogeneous and anisotropic. The corresponding perturbation of the Hamiltonian for P-waves can be obtained from the Christoffel equation under the assumption that reference rays are traced in an isotropic medium (Červený, 2001):

$$\Delta\mathcal{H} = \frac{1}{2} \frac{\Delta a_{ijkl}(\mathbf{x}) n_i n_j n_k n_l}{V^2(\mathbf{x})}, \quad (5)$$

where  $\Delta a_{ijkl}$  are the perturbations of the density-normalized stiffness coefficients, and  $n_i$  are the components of the unit slowness vector.

### Relationship between the excess stress and velocity changes

Equations 3 and 5 provide the basis for describing traveltimes shifts in and around compacting reservoirs. To express the elements  $\Delta a_{ijkl}$  in terms of the strains and excess stresses caused by reservoir compaction, we use the nonlinear theory of elasticity (e.g., Thurston and Brugger, 1964). Assuming small compaction-related static strain changes  $\Delta e_{mn}$ , the stiffness tensor  $\mathbf{C}$  of the deformed medium can be written in the form of a Taylor series expansion:

$$\mathbf{C} = \mathbf{C}^\circ + \frac{\partial \mathbf{C}^\circ}{\partial e_{mn}} \Delta e_{mn}, \quad (6)$$

where  $\mathbf{C}^\circ = c_{ijkl}^\circ$  is the stiffness tensor before deformation. The term  $\frac{\partial \mathbf{C}^\circ}{\partial e_{mn}}$  is represented by the sixth-order tensor  $c_{ijklmn}$ , which measures the sensitivity of the stiffnesses  $c_{ijkl}^\circ$  to the deformation  $\Delta e_{mn}$ . By keeping the medium density  $\rho$  constant and using linear Hooke's law to express  $\Delta e_{mn}$  through the compaction-related stress  $\Delta S_{mn}$ , we obtain the density-normalized stiffnesses needed in equation 5 (Sarkar et al., 2003):

$$\Delta a_{ijkl} = \rho^{-1} c_{ijklmn} (c_{mnpq}^\circ)^{-1} \Delta S_{pq}. \quad (7)$$

### Traveltimes shifts due to compaction

The results by Prioul et al. (2004) indicate that the tensor  $c_{ijklmn}$  can be treated as isotropic for most applications in exploration and reservoir geophysics. Then, the stress sensitivity is described by just three independent coefficients –  $C_{111}$ ,  $C_{112}$  and  $C_{155}$ . (We use capital letters to denote elements of matrices obtained from tensors by applying Voigt notation; for example,  $C_{155} = c_{113131} = c_{111313}$ , and  $C_{44}^\circ = c_{2323}^\circ$ .) Substituting equations 7 and 5 into equation 3, we obtain an explicit expression for the traveltimes shifts:

$$\delta t = \underbrace{\delta t^e + \sum_{i=1}^N \delta t^i}_{\text{geom.}} - \underbrace{\frac{1}{2} \int_{\tau_1}^{\tau_2} \left[ B_1 \Delta e_{kk} + B_2 \left( \mathbf{n}^\top \Delta \boldsymbol{\sigma} \mathbf{n} \right) \right] d\tau}_{\text{vel.}}; \quad (8)$$

$$B_1 = \frac{1}{3C_{33}^\circ} (C_{111} + 2C_{112}), \quad B_2 = 2 \frac{C_{155}}{C_{33}^\circ C_{44}^\circ}. \quad (9)$$

Here,  $\Delta e_{kk}$  is the trace of the excess strain tensor and  $\Delta \boldsymbol{\sigma}$  is the tensor of deviatoric stress given by

$$\Delta \sigma_{ij} = \Delta S_{ij} - \frac{1}{3} \Delta S_{kk} \delta_{ij}, \quad (10)$$

where  $\delta_{ij}$  is Kronecker's symbol. Typically, the main contribution to  $\delta t$  is made by the velocity changes (the last term in equation 8 labeled “vel”). Indeed, for the geometric changes (label “geom”) to produce a traveltimes shift of at least 1 ms, an unlikely set of conditions have to take place: the displacements should be on the order of meters, the slowness contrasts cannot be smaller than  $10^{-2}$  s/km throughout the model, and summation should include from 10 to 100 scattering points. In most typical cases, however, the displacements throughout the section are on the order of centimeters, while there is little room to increase the number of reflection/transmission points without reducing the slowness contrasts.

According to equation 8, the traveltimes shifts caused by the velocity changes are given by the average of the isotropic ( $B_1 \Delta e_{kk}$ ) and anisotropic ( $B_2 \mathbf{n}^\top \Delta \boldsymbol{\sigma} \mathbf{n}$ ) terms computed along the raypath. According to our sign convention, negative strains denote contraction, while positive strains denote extension (the same convention applies to stress). This means that the coefficient  $C_{155}$  and the combination  $(C_{111} + 2C_{112})$  should be negative, which agrees with the experimental results of Sarkar et al. (2003) and Prioul et al. (2004). Then, according to equation 8, contraction leads to an increase in velocity, which results in negative traveltimes shifts. In contrast, extension causes velocity decrease and positive traveltimes shifts.

To clarify how equation 8 generalizes existing results, we note that for zero-offset rays it reduces to the equation of Hatchell and Bourne (2005):

$$\delta t(x=0) = 2 \int_0^Z \left[ 1 + \frac{1}{2} (R_1 + R_2) \right] \frac{\Delta e_{33}}{V(x_3)} dx_3, \quad (11)$$

where the integration is performed over depth, and

$$\Delta e_{33} R_1 = -B_1 (\Delta e_{11} + \Delta e_{33}), \quad (12)$$

$$\Delta e_{33} R_2 = -B_2 \Delta \sigma_{33}. \quad (13)$$

Therefore, our formalism provides an explicit analytic representation of the ratio  $R = (R_1 + R_2)/2$  used by Hatchell and Bourne (2005) to compare the contributions of the velocity and geometric changes to the traveltimes shifts. Note that the term  $\Delta e_{33}/V(x_3)$  in equation 11 represents the contribution of the geometric changes, which are described by the terms  $\delta t^e$  and  $\sum_{i=1}^N \delta t^i$  in equation 8.

### Numerical tests

To illustrate the magnitude and spatial variations of traveltimes shifts in prestack data, we applied equation 8 to a 2D model that includes a rectangular reservoir embedded in a homogeneous isotropic halfspace (Figure 1). Since

## Offset-dependent traveltimes shifts

the overburden does not contain medium interfaces, the traveltimes shifts are due primarily to the stress-induced velocity changes. The pore-pressure drop was confined to the reservoir, and the resulting excess stress and strain were computed using analytic expressions adapted from Hu (1989). The strain was confined to the incidence plane  $[x, z]$ , with no deformation in the  $y$ -direction ( $\Delta e_{12} = \Delta e_{22} = \Delta e_{23} = 0$ ).

For the plane strain problem treated here, the stress tensor is triaxial, so the 3D stress-induced velocity field has orthorhombic symmetry. The velocity function in the  $[x, z]$ -plane, however, can be described by a heterogeneous transversely isotropic model with a tilted symmetry axis. Using the perturbations of the stiffness coefficients, we computed the stress-related Thomsen parameters and the rotation angle of the symmetry axis from the vertical (Figure 2). Because the stress-sensitivity tensor and the background medium are isotropic, the resulting anisotropy is elliptical, and  $\epsilon = \delta$ . The  $\delta$ -values in and near the reservoir reach 0.1, which indicates that the stress-induced anisotropy is non-negligible even for the relatively small pressure drop (10 MPa) used in the test. Close to the corners of the reservoir, accumulation of the shear stress  $\Delta\sigma_{13}$  causes a substantial rotation of the symmetry axis (up to  $45^\circ$ ). Hence, in 3D the stress-induced anisotropy is described by a tilted orthorhombic model.

Figure 3 helps to compare the contributions of the deviatoric stress and volumetric changes to the traveltimes shifts. Clearly, for the homogeneous background model used in the test, the shifts are caused primarily by the deviatoric stress, which makes the medium anisotropic. Since the deviatoric stress changes are symmetric with respect to the reservoir, so are the traveltimes shifts for the shot in Figure 3, both in offset and depth. The influence of the shot position relative to the center of the reservoir on the total traveltimes shifts is illustrated by Figure 4. As the shot moves away from the center of the reservoir, the traveltimes shifts increase at longer offsets and are confined to the reservoir and deeper horizons.

The traveltimes shifts in Figures 3 and 4 are also influenced by the interplay between the incidence angle  $\theta$  (i.e., the slowness direction  $\mathbf{n}$ ) and the deviatoric stress components  $\Delta\sigma_{ij}$ . In particular, for 2D propagation in the  $[x, z]$  plane, the anisotropic velocity term in equation 8 can be written as

$$\mathbf{n}^T \Delta\sigma \mathbf{n} = \Delta\sigma_{11} \sin^2 \theta + \Delta\sigma_{13} \sin 2\theta + \Delta\sigma_{33} \cos^2 \theta.$$

For the shot in Figure 3, the shifts are mostly generated at near offsets (i.e., for small angles  $\theta$ ), so the dominant excess stress component is  $\Delta\sigma_{33}$ . In contrast, for the shots in Figure 4, the contributions of  $\Delta\sigma_{11}$  and  $\Delta\sigma_{13}$  are more significant because these stress components are responsible for the traveltimes shifts at moderate and large offsets.

## Conclusions

The main result of our analytic developments is equation 8, which provides a framework for modeling 3D offset-

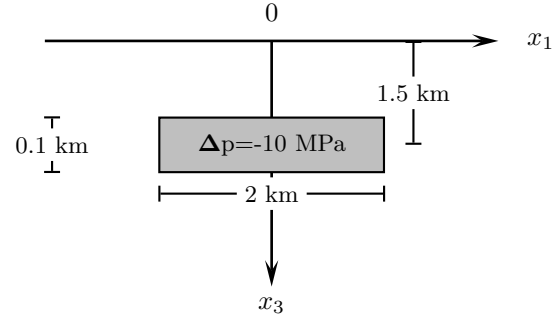


Fig. 1: 2D model of a rectangular reservoir embedded in an isotropic homogeneous medium. The pressure drop inside the reservoir is 10 MPa. The medium parameters are taken from the laboratory results of Sarkar et al. (2003) for Berea sandstone:  $V_P = 2.3$  km/s,  $V_P/V_S = 1.58$ ,  $\rho = 2.14$  g/cc,  $C_{111} = -13904$  GPa,  $C_{112} = 533$  GPa and  $C_{155} = -3609$  GPa. To compute the excess stress, we set the Biot-Willis coefficient  $\alpha$  to 0.85 (the closer  $\alpha$  is to unity, the more stress is generated by reducing the pore pressure in the reservoir). To simulate the static stiffnesses,  $V_P$  was scaled down by 10%, which represents a typical number for well-consolidated rocks with low porosity (Yale and Jamieson, 1994).

dependent traveltimes shifts associated with the heterogeneous, anisotropic velocity field caused by reservoir compaction. Stress-induced traveltimes shifts are caused by two independent first-order phenomena: geometric and velocity changes, with the latter usually being the dominant component. The velocity-related traveltimes shifts can be further separated into the isotropic term controlled by the hydrostatic stress and the anisotropic term that depends on the deviatoric stress.

Although our numerical results are obtained for a simple 2D model, they illustrate several important properties of stress-induced variations in reflection traveltimes. First, traveltimes shifts are associated primarily with stress-induced anisotropy and, therefore, should be estimated on prestack data. Second, the magnitude of the anisotropy parameters may be substantial, and the orientation of the symmetry axis rapidly varies in space around the reservoir corners. Third, the modeling helps to understand the complex spatial distribution of traveltimes shifts caused by the interplay between the propagation direction and different stress components. On the whole, adding an extra dimension (offset) to time-lapse analysis should help to better constrain the geomechanical changes around depleting blocks and improve interpretation of 4D seismic data.

One of the main practical difficulties in modeling and interpretation of compaction-related traveltimes shifts is their dependence on the sixth-order stress-sensitivity tensor. Our analytic results, obtained under the simplifying assumption that this tensor is isotropic, include two independent stress-sensitivity elements. Reliable constraints on these elements should be provided by laboratory measurements of stress sensitivity of reservoir rocks.



## Offset-dependent traveltime shifts

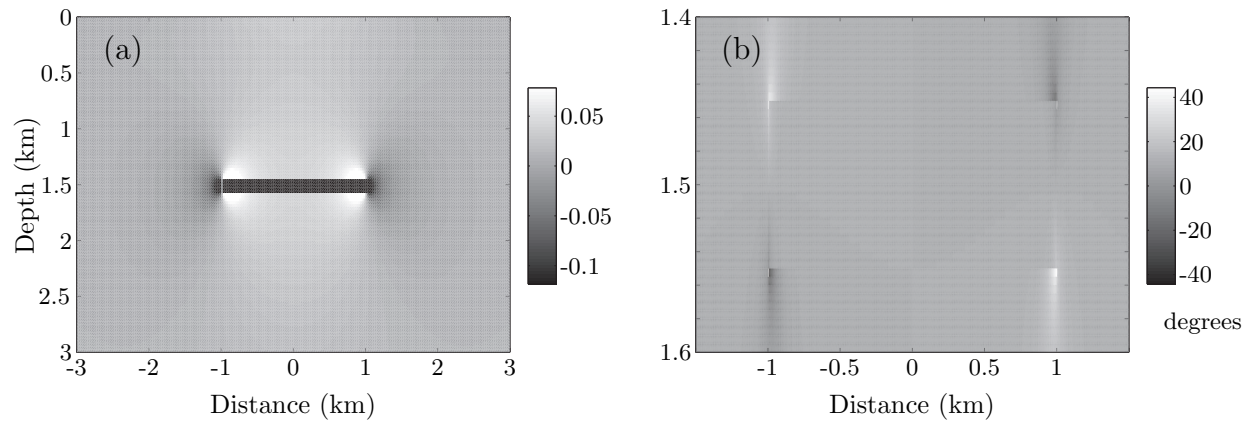


Fig. 2: Reservoir compaction makes the model in Figure 1 heterogeneous and anisotropic. (a) The anisotropy parameter  $\delta = \epsilon$ ; (b) the angle between the symmetry axis and the vertical (positive angles correspond to counterclockwise rotation).

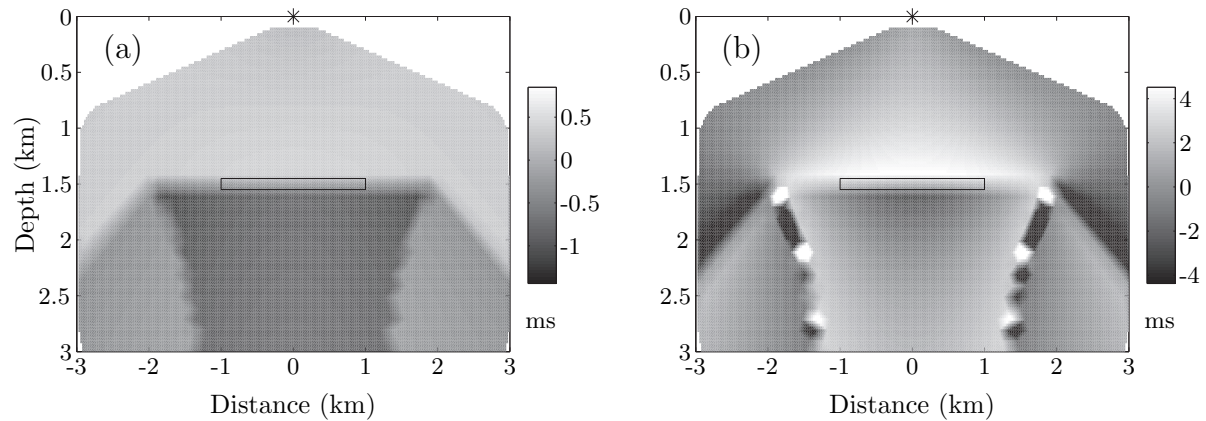


Fig. 3: Traveltime shifts for the model from Figure 1 caused by the volumetric changes (a) and deviatoric stress changes (b). The shot location is marked by the asterisk. The shifts plotted at each  $(x, z)$  point would be recorded at the receiver  $(x, 0)$  for a ray reflected from an imaginary horizontal interface at depth  $z$ .

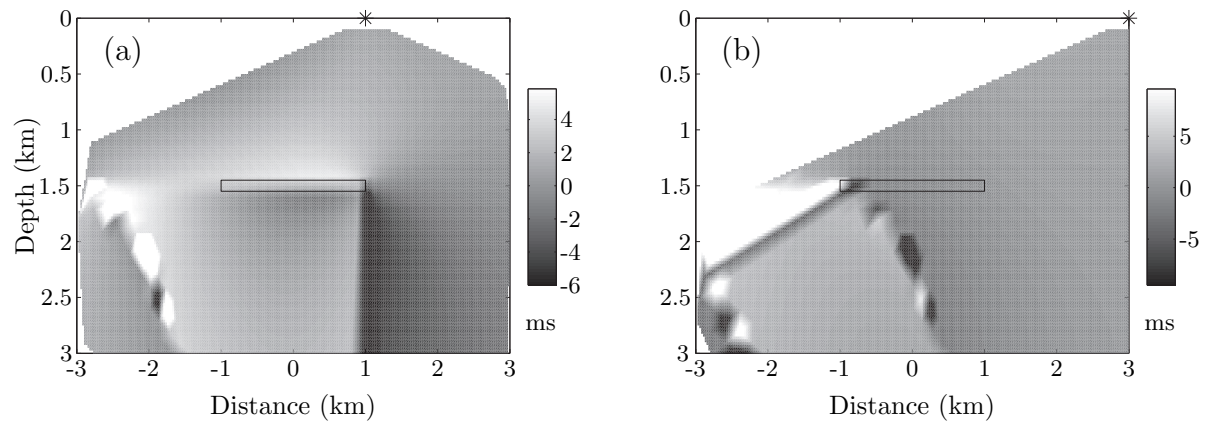


Fig. 4: Influence of the shot position (marked by the asterisk) on the total traveltime shifts for the model from Figure 1.

## EDITED REFERENCES

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