

The finite-difference modeling: where is it and what's next?

Peter Moczo Jozef Kristek Jaroslav Valovcan
Martin Galis Miriam Kristekova

Comenius University Bratislava, Slovakia
and
Slovak Academy of Sciences, Slovakia

Introduction

if a function depends on time and space,
and is
discretized in time and space,
we must analyze
consequences of discretization
in
the **time, space, frequency** and **wavenumber** domains

Introduction

for decades,
FD schemes have been developed
without considering
the **wavenumber** domain

*though the relevant analysis was, in fact,
possible already in 60s*

if it was performed,
FD schemes today
could be
better (?)

Outline

homogeneous medium

exact wavefield 1D

spatially discretized wavefield

consequence for spatial sampling

governing equations in the WN domain

FD scheme

heterogeneous medium

exact wavefield 1D

spatially discretized wavefield

spatial discretization of a medium

exact wavefield in a WN-limited medium

consequence for FD modeling

homogeneous medium

ρ and C

are spatially independent



their wavenumber spectra are nonzero only at zero wavenumber

or, in other words,

their wavenumber spectra
are bounded by

$$k_{\rho} = k_C = 0$$

$$\rho \frac{\partial v(z,t)}{\partial t} = \frac{\partial \sigma(z,t)}{\partial z} \quad C \frac{\partial \sigma(z,t)}{\partial t} = \frac{\partial v(z,t)}{\partial z}$$

assume a harmonic wave and transform to WN domain:

$$\omega \rho \tilde{V}(k, \omega) = -k \tilde{\Sigma}(k, \omega) \quad \omega C \tilde{\Sigma}(k, \omega) = -k \tilde{V}(k, \omega)$$



wavefield wavenumber spectra

$$\tilde{V}(k, \omega) \quad \tilde{\Sigma}(k, \omega)$$

are fully determined by a wavefield source



the wavefield is wavenumber limited
if the source spectrum is limited by some frequency

wavenumber spectrum
of a function discretized with a grid spacing

 h

is periodic with period

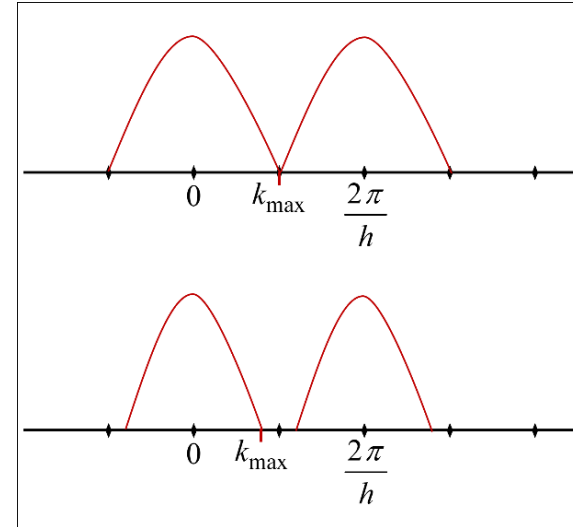
$$2 \frac{\pi}{h} =: 2 k_N$$

to avoid aliasing

$$k_{\max} \leq \frac{\pi}{h} \equiv k_N$$



a discrete grid with a grid spacing
 h
cannot support wavenumbers larger than
 k_N



$$\text{source and medium} \Rightarrow k_{\max} = \frac{\omega_{\max}}{c} \quad \lambda_{\min} = \frac{2\pi}{k_{\max}}$$

assuming grid spacing h

$$k_{\max} \leq k_N$$

$$\frac{2\pi}{\lambda_{\min}} \leq \frac{\pi}{h}$$

$$h \leq \frac{\lambda_{\min}}{2}$$

$$2 \leq \frac{\lambda_{\min}}{h} =: N_{\lambda_{\min}}$$

at least 2 grid spacings
per minimum wavelength

because we can choose a source
with spectrum limited to

$$\omega_{\max}$$

we may restrict to

$$\mathcal{F}_{z \rightarrow k}$$

$$\rho \frac{\partial \tilde{v}(k, t)}{\partial t} = -ik \tilde{\sigma}(k, t)$$

apply k_N -limited $\mathcal{F}_{z \rightarrow k}^{-1}$



$$\rho \frac{\partial v(z, t)}{\partial t} = \left[\frac{1}{hz} \cos\left(\frac{\pi z}{h}\right) - \frac{1}{\pi z^2} \sin\left(\frac{\pi z}{h}\right) \right]^z * \sigma(z, t)$$

spatial **derivatives** of
 $\sigma(z, t)$ and $v(z, t)$

are **replaced**
by continuous, spatially unbounded
convolutions

in a finite spatial grid,
the convolutions
must be approximated
by **discrete convolutions**

this
and a discrete approximation
of the temporal derivative
leads to
FD scheme

analysis of stability and grid dispersion
yields
grid spacing and time step

!

in the homogeneous medium
FD-simulated wavefield
can be, depending on the FD scheme,
accurate up to

$$k_N$$

*though, no so far developed FD scheme allows
as few as 2 grid spacings
per minimum wavelength*

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consequence for FD modeling

$$\rho(z) \frac{\partial v(z,t)}{\partial t} = \frac{\partial \sigma(z,t)}{\partial z} \quad C(z) \frac{\partial \sigma(z,t)}{\partial t} = \frac{\partial v(z,t)}{\partial z}$$

assume a harmonic wave and transform to WN domain:

$$\omega \tilde{\rho}(k) * \tilde{V}(k, \omega) = -k \tilde{\Sigma}(k, \omega) \quad \omega \tilde{C}(k) * \tilde{\Sigma}(k, \omega) = -k \tilde{V}(k, \omega)$$

assume that wavenumber spectra

$$\tilde{\rho}(k) \quad \tilde{C}(k) \quad \tilde{V}(k) \quad \tilde{\Sigma}(k)$$

are bounded by wavenumbers

$$k_\rho \quad k_C \quad k_V \quad k_\Sigma$$

then

$$k_\rho + k_V = k_\Sigma \quad k_C + k_\Sigma = k_V$$

possibilities
in a heterogeneous medium

$$\begin{aligned} & k_\rho = \infty \quad \text{and} \quad k_C = \infty \\ & 0 < k_\rho < \infty \quad \text{and/or} \quad 0 < k_C < \infty \end{aligned}$$

$$\Rightarrow k_V = k_\Sigma = \infty$$

in the heterogeneous medium,
wavenumber spectrum
of an exact wavefield
is **unbounded**

heterogeneous medium

spatially discretized wavefield

because

wavenumber spectrum
of an exact wavefield
is **unbounded**
in the heterogeneous medium

and

discrete grid with a grid spacing
 h
cannot support
wavenumbers larger than
 k_N



it is **in principle impossible**
to **simulate an exact wavefield**
in a **heterogeneous medium**
using the **FD method**

spatial discretization itself of a function
does not remove a potential wavenumber content

above

k_N



medium must be

k_N – limited

before it is spatially discretized by a grid !

so,

we must look at a wavefield

in a k_N – limited medium

heterogeneous medium

exact wavefield !

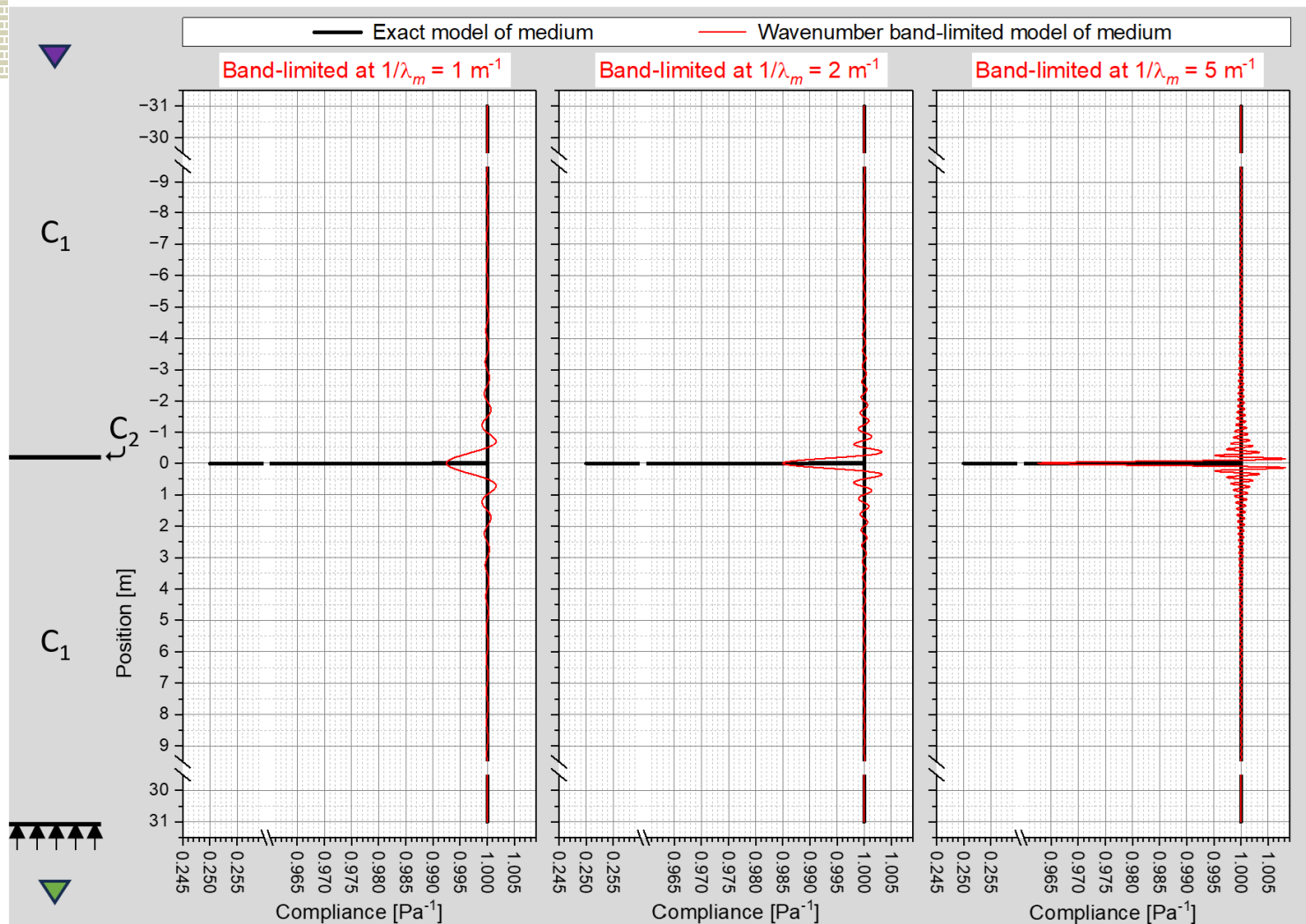
Exact model

$$C(z) = C_1 + (C_2 - C_1) \delta(z/\ell)$$

Wavenumber k_m -limited model

$$C_{k_m}(z) = C_1 + \frac{1}{\pi} \ell (C_2 - C_1) \text{Sinc}(k_m z)$$

Model of Thin Layer Between Two Halfspaces



Spectra of Exact Solutions for the Model of Thin Layer Between Two Halfspaces

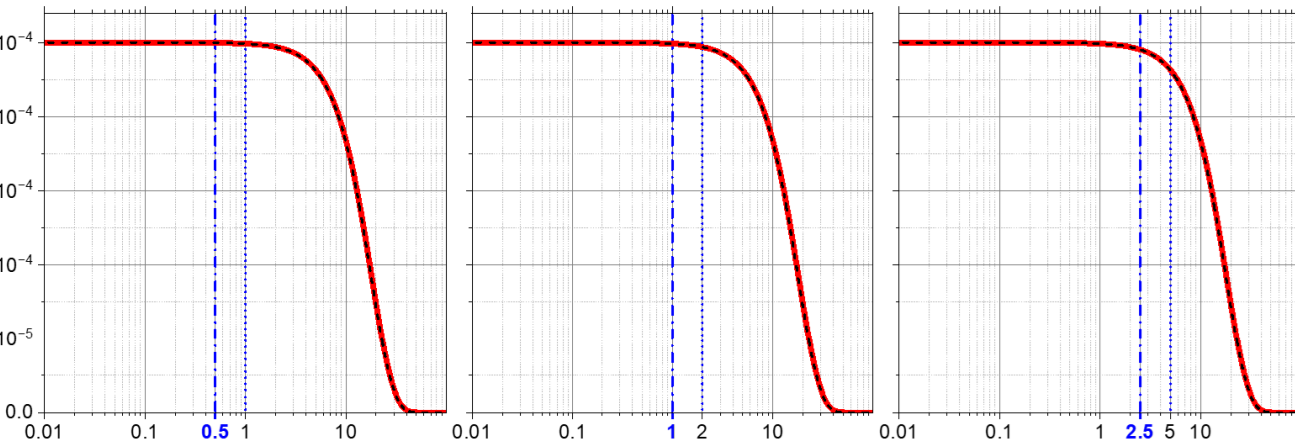
--- Exact solution for exact model of medium — Exact solution for wavenumber band-limited model of medium

Band-limited at $1/\lambda_m = 1 \text{ m}^{-1}$

Band-limited at $1/\lambda_m = 2 \text{ m}^{-1}$

Band-limited at $1/\lambda_m = 5 \text{ m}^{-1}$

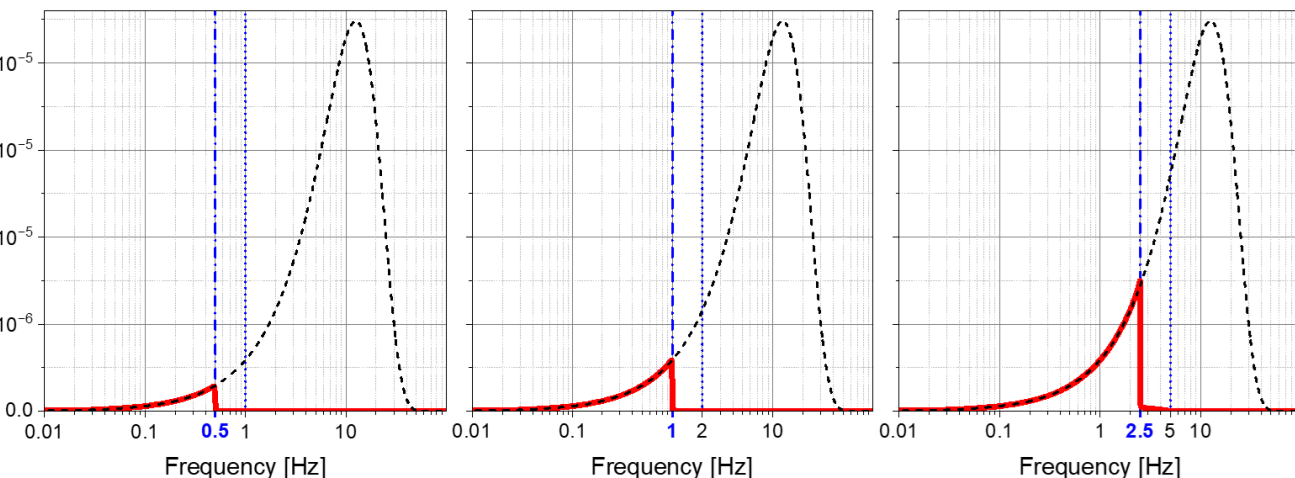
Amplitude spectrum of
transmitted wave



transmitted wave

the same as the transmitted wave in the exact model in the entire frequency range, i.e. in the entire corresponding range of wavenumbers

Amplitude spectrum of
reflected wave



reflected wave

exists and it is the same as the reflected wave in the exact model only up to frequency $f_m/2$ i.e. only up to wavenumber $k_m/2$

heterogeneous medium exact wavefield !

IMPLICATION of the finding on the exact wavefield

if we need the reflected wave
to exist and be accurate up to frequency

f_m

i.e. up to wavenumber

k_m

we must limit the model of medium
by at least wavenumber

$2k_m$

we still talk about the exact wavefield !

in the original model of medium and its k_m -limited version

is there
a consequence for the FD modeling ?

yes, there is !

let us recall first :

having an **exact** model of medium with a minimum speed

$$c_{\min}$$

we need to numerically simulate a wavefield
up to some maximum frequency

$$f_{\max}$$

this means that we have to sufficiently accurately simulate the wavefield for

$$f \leq f_{\max} \quad \lambda \geq \lambda_{\min} \quad k \leq k_{\max} = \frac{2\pi}{\lambda_{\min}}$$

as we know, we need a spatial grid spacing

$$h$$

such that

$$N_{\lambda_{\min}} = \frac{\lambda_{\min}}{h} \geq 2 \quad \text{and} \quad k_{\max} \leq k_N = \frac{\pi}{h}$$

let us recall as a second :

because the grid with a spatial grid spacing

$$h$$

cannot support
wavenumbers larger than

$$k_N$$

we must limit our model of medium
in the WN domain by

$$k_N$$

and here comes

what we have found in the numerical experiment
with the exact wavefields :

if we want the wavefield
to be accurate up to wavenumber

$$k_N$$

we must limit the model of medium
by wavenumber

$$2k_N$$

if, however, spatial grid spacing

$$h$$

is needed for fulfilling condition

$$k \leq k_N$$

then it is obvious that

twice smaller grid spacing

$$h/2$$

is needed for fulfilling condition

$$k \leq 2k_N$$

Thus, we have

$$N_{\lambda_{\min}} = \frac{\lambda_{\min}}{\frac{h}{2}} = \frac{\lambda_{\min}}{h} 2 \geq 4$$

MAIN CONSEQUENCE AND CONCLUSION

no matter which FD scheme is used,
the simulation cannot be sufficiently accurate

if the medium is not $2k_N$ – limited
and minimum wavelength
is sampled by less than **4 spatial grid spacings**

what's next ?

a proper discrete representation
of a heterogeneous medium
and
the corresponding FD scheme

**Thank you
for your attention**

and, please, look at these articles,
there is much to learn 😊

Moczo, Kristek, Kristekova, Valovcan, Galis, Gregor (2022)

Material Interface in the Finite-Difference Modeling: A Fundamental View

Bull. Seismol. Soc. Am.

Valovcan, Moczo, Kristek, Galis, Kristekova (2023)

**Can higher-order finite-difference operators
be applied across a material interface?**

Bull. Seismol. Soc. Am.

Valovcan, Moczo, Kristek, Galis, Kristekova (2024)

**How accurate numerical simulation of seismic waves
in a heterogeneous medium can be?**

Bull. Seismol. Soc. Am.