EFFICIENT 3-D ELECTROMAGNETIC MODELING IN THE PRESENCE OF ANISOTROPIC CONDUCTIVE MEDIA USING INTEGRAL EQUATIONS

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INTRODUCTION

The advent of a commercial electromagnetic (EM) multi-component borehole logging tool with capabilities to measure electric anisotropy, has spearheaded efforts to simulate numerically the tool’s response in complex 3D logging environments (Wang and Fang, 2001; Avdeev et al., 2002; and Newman and Alumbaugh, 2002). Modelling formation electric anisotropy effects is of significance to the accurate petrophysical interpretation of induction logging tool responses and to date remains an open challenge (Moran and Gianzero, 1979; Klein, et. al., 1997; Gianzero, 1999; Kriegshauser et al., 2000).

So far, both finite difference (FD) and integral equation (IE) approaches have been developed to solve a general full 3-D anisotropic problem. The FD approach is flexible in handling the complexity of formation models but is time consuming in solving large-scale problems due to the resulting large full matrix. On the other hand, the IE method is perfect for solving a small-scale problem. For a large-scale problem, the IE approach is usually considered inefficient because of the associated computer expenses in solving a large and full stiffness matrix. However, recent developments suggest that the IE method could also be used for the solution of large-scale problems within reasonable computer resources (Gan and Chew, 1994; Liu et al., 2001; Avdeev et al., 2002; Hursan and Zhdanov, 2002). Moreover, the IE approach has the advantage to yield an approximation that is exceedingly faster to compute than with alternative finite-difference approaches (e.g. Born, 1933; Habashy et al., 1993; Zhdanov and Fang, 1996; Fang and Wang, 2000; and Gao et al., 2003). In this paper, we describe yet novel developments on the IE approach and their application to simulate the response of a borehole induction tool in the presence of anisotropic formations.

In this paper, we present a novel technique to simulate numerically the measurements performed by a borehole induction-logging tool in 3D anisotropic rock formations. The simulations are based on an integral equation formulation. Previously, such a formulation was considered impractical for solving large-scale problems due to the resulting large full matrix. To overcome this difficulty, we assume a uniform background model and make use of a uniform grid whereupon there is no need to construct explicitly all of the entries of the full Green’s function matrix.

SUMMARY

We present a novel technique to simulate numerically the measurements performed by a borehole induction-logging tool in 3D anisotropic rock formations. The simulations are based on an integral equation formulation. Previously, such a formulation was considered impractical for solving large-scale problems due to the resulting large full matrix. To overcome this difficulty, we assume a uniform background model and make use of a uniform grid whereupon there is no need to construct explicitly all of the entries of the full Green’s function matrix.

Using a uniform background model, the entries of the corresponding electric and magnetic Green’s tensors are relatively easy to calculate. In the presence of a uniform grid (not necessarily cubic), it is only necessary to calculate the first row of the resulting electric Green’s function matrix. Further, because the matrix is block Toeplitz, it can be rewritten into a block circulant form, and therefore matrix-vector multiplication can be efficiently performed with two FFTs and one inverse FFT. This strategy reduces the computation cost from O(N^2) to O(N log N). In addition to the substantial computer savings, the FFT technique also substantially reduces memory storage requirements because only the first row and the first column in the block Toeplitz matrix are needed to perform the computations of the remaining entries of the matrix.

Numerical simulations of the measurements performed with an induction tool in dipping and anisotropic rock formations are benchmarked against accurate 3D finite-difference and 1D codes. These benchmark exercises show that the newly developed integral-equation algorithm produces accurate and efficient simulations for a variety of borehole and formation conditions.

Key words: electromagnetic; numerical simulation; integral equation; anisotropy; induction tool.
computation of the Green’s functions (e.g. Hohmann, 1983; Wannamaker, et. al., 1983; Xiong, 1992; and Avdeev et al., 2002). The integral equation approach becomes less efficient when the number of cells used in the discretization of the anomalous domain is relatively large. A large number of cells substantially increases both the computation time required to solve the large full matrix equation and the memory required for storage. In the paper of Xiong and Tripp (1995), a block system iteration method was used to solve the linear-system equation. This extends the capability of the IE method to deal with large problems. However, the problem size still remains very limited. The overall computational complexity was measured at O(N*N), where N is the total number of cells in the calculation. The memory requirement was roughly O(N*N) bytes. On the other hand, Avdeev et al. (2002) and Hursan and Zhidanov (2002) reported a CG-FFT (Conjugate Gradient - Fast Fourier Transform) approach (Catedra et al., 1995) to perform the computations. The CG-FFT method can achieve the computation complexity of O(N*log N). However, in these papers FFT techniques were applied in the horizontal directions only because of the assumption of a layer background. The overall computational complexity was of the order of O(Nx*Ny*Nz*logNx*logNy), where Nx, Ny, and Nz are the number of cells in each coordinate direction, respectively. The reported memory size was roughly O(Nx*Ny*Nz*Nz) bytes. This approach is efficient when Nz is small. In well logging applications, this is not the case. Moreover, the time required for the calculation of the Green’s function becomes critical when Nz is large.

In order to make efficient use of the properties of the CG-FFT approach, which entails a computational complexity of the order of O(N*N*log N), the FFT technique needs to be applied in all three coordinate directions. The same approach has been used to solve scattering problems in the presence of an isotropic formation by Gan and Chew (1994), and Liu et al. (2001). However, to date there are no equivalent algorithms reported in the open technical literature to solve a full 3D anisotropy diffusion problem. In this paper, we apply the CG-FFT type method to simulate the response of an induction borehole tool response in the presence of dipping and anisotropic rock formations. To this end, a uniform isotropic formation background model is used and the anomalous domain is uniformly discretized in each coordinate direction. Such a strategy requires of the explicit calculation and memory storage of only the first row of the associated electric Green’s function matrix, thereby substantially improving the efficiency of the algorithm. Likewise, presence of anisotropy in the scattering medium can be easily handled using the same technique – average effective conductivity – presented in the paper by Wang and Fang (2001).

The accuracy and the speed of the newly developed algorithm mainly depend on the grid size, which in turn is controlled by both detailed formation structure and tool configurations. For the examples described in this paper (128x64x128 grid size), it takes approximately one hour of a SUN Workstation’s CPU time (900 MHz floating-point processor) to produce accurate solutions for a single logging tool position.

INTEGRAL EQUATION METHOD

Basic Equations

Following the paper of Hohmann (1983), the integral equations for electric and magnetic fields can be written as

\[ E(r) = E_0(r) + \int G(r, r_0) \cdot \Delta \sigma \cdot E(r_0) dr_0, \]  

(1)

and

\[ H(r) = H_0(r) + \int G(r, r_0) \cdot \Delta \sigma \cdot E(r_0) dr_0. \]  

(2)

where \( E(r) \) and \( H(r) \) are the electric and magnetic fields, respectively, and \( r \) is the location vector. \( E_0(r) \) and \( H_0(r) \) are the electric and magnetic fields, respectively, associated with a background medium of dielectric constant \( \varepsilon_{bh} \) and Ohmic conductivity \( \sigma_{bh} \), at location \( r \). Accordingly, the background’s complex conductivity is given by \( \sigma_{bh} = \sigma_{bh}^e - i\omega\mu_0\sigma_{bh}^m \) (time harmonic, \( e^{-\omega t} \)). At low frequencies, the expression for the background conductivity simplifies to \( \sigma_{bh} = \sigma_{bh}^e \).

In general, the background model can be arbitrarily chosen as long as the Green’s function can be calculated in an efficient and expeditious manner. In the method proposed in this paper, the simplest possible choice is made, i.e. that of a homogeneous, unbounded, and isotropic background model. The reasons for such a choice are: (1) the Green’s functions and background fields can be calculated in a very efficient manner, (2) the complexity of electrical anisotropy does not need to be considered at this stage; and (3) many special features ensue as the result of using uniform grids in constructing the numerical integral equation matrix.

Green’s Function

The electric Green’s tensor included in equations (1) and (2) can be expressed in closed form as

\[ G(r, r_0) = \left( i\omega\mu_0 + \frac{1}{\sigma_s} \right) \nabla \nabla \cdot g(r, r_0), \]  

(3)

where \( \mu_0 \) is free space magnetic permeability, the scalar function \( g(r, r_0) \) satisfies the wave equation

\[ \nabla^2 g(r, r_0) + k^2 g(r, r_0) = -\delta(r - r_0), \]  

(4)

and whose solution can be explicitly written as
\begin{equation}
g(r, r_0) = \frac{e^{i\epsilon}^a r - r_0}{4\pi |r - r_0|} = \frac{e^{i\epsilon}^a r}{4\pi R},
\end{equation}

where \( k_0^2 = i\omega\mu_0\sigma_0 \).

The magnetic Green’s tensor is related to the electric Green’s tensor through the expression

\begin{equation}
\overline{G} (r, r_0) = \frac{1}{i\omega\mu_0} \nabla \times \overline{G} (r, r_0).
\end{equation}

Finally, the tensor \( \Delta \overline{G} = \overline{G} - \sigma_0 \overline{I} = \Delta \overline{G} - i\omega\mu_0 \Delta \varepsilon_0 \overline{I} \) is the complex conductivity contrast within scatterers, where \( \Delta \varepsilon_r = \varepsilon_r - \varepsilon_{r0}, \Delta \sigma = \sigma - \sigma_0 \overline{I} \), and \( \overline{I} \) is the identity matrix.

### Numerical Solution

Equations (1) and (2) are Fredholm integral equations of the second kind. A solution of these equations can be obtained using the method of moments (MoM). By discretizing equation (1) in the anomalous domain and by assuming the field quantities in each cell as constant, we can obtain the full matrix equation:

\begin{equation}
(\overline{I} - G? s)E_a = G? s E_b.
\end{equation}

where \( \overline{G} \) is the tensor Green’s function matrix, \( G? s \) is an anomalous tensor conductivity matrix that can be computed using the technique described in Wang and Fang (2001), \( E_a \) (= \( E - E_b \)) is an anomalous electric field vector, \( E \) is the total electric field vector, and \( E_b \) is the normal field vector consistent with the assumed background model.

Solving Eq. (7) involves the following difficulties for large-scale problems: (a) matrix filling time is substantial, (b) very large memory storage, and (c) time-consuming solution of the complex linear system. For a large-scale 3D problem, often the solution to EM scattering cannot be obtained with a direct method. For instance, in a case of 1 million discretization cells, 0.2 CPU seconds are needed to compute 10,000 entries (each entry is a 3 by 3 tensor) of the linear-system matrix. It will take approximately 231 days to compute the entries of the full matrix without solving it. The memory requirement is also critical. For the above hypothetical case, more than 33 gigabytes of memory are needed if every entry is kept in static memory. Obviously, such requirements place rather impractical constraints to most of today’s computer platforms.

However, there is no need to calculate all entries in the MoM’s linear-system matrix when the grid is uniform in each coordinate direction. Due to the fact that the Green’s tensor and its volume integration depend only on the relative position of a given pair of cells, only the entries of the first row are needed to perform the calculations. The remaining entries can be substituted and sign adjusted from the entries of the first row. This strategy entails a computation approximately 100 times faster than the direct calculation. In the above scenarios, if every entry would need to be accessed, the matrix filling time would still be more than two days. Fortunately, by further studying the symmetry properties of the Green’s tensor matrix, it can be shown that the matrix actually exhibits a block Toeplitz form. Toeplitz matrices possess several unique properties. First, Toeplitz matrices have a constant diagonal and can be fully described by their first row and first column:

\begin{equation}
\overline{T} = \begin{bmatrix}
t_0 & t_{-1} & t_{-2} & \cdots & t_{-(n-1)} \\
t_1 & t_0 & t_{-1} & \cdots & \vdots \\
t_2 & t_1 & t_0 & \cdots & \vdots \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
 t_{n-1} & \cdots & t_0 
\end{bmatrix}.
\end{equation}

In this sense, it can be said that a Toeplitz matrix resembles a sparse system. Thus the storage can be dramatically reduced. Second, Toeplitz matrices can be easily transformed into their kin matrices—circulant matrices (Golub and Van Loan, 1996, page 201), with the associated Toeplitz matrix embedded in the circulant matrix, i.e.

\begin{equation}
\overline{C} = \begin{bmatrix}
\overline{T} & \ast \\
\ast & \ast 
\end{bmatrix}.
\end{equation}

Explicitly, the circulant matrix has the form:

\begin{equation}
\overline{C} = \begin{bmatrix}
c_0 & c_{n+1} & c_{n+2} & \cdots & c_1 \\
c_1 & c_0 & c_{n+1} & \cdots & c_2 \\
c_2 & c_1 & c_0 & \cdots & c_3 \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
c_{n-1} & c_{n-2} & c_{n-3} & \cdots & c_0
\end{bmatrix}.
\end{equation}

The first column of the circulant matrix is composed of the elements of the first column \( t_{col} = [t_0 \ t_1 \ t_{n-1}]^T \) and the reverse arrangement of the first row \( t_{row} = [t_{-(n-1)} \ t_{-(n-2)} \ \cdots \ t_0]^T \) of the associated Toeplitz matrix \( \overline{T} \), i.e.,

\begin{equation}
c = \begin{bmatrix}
t_{col} \\
t_{row}
\end{bmatrix},
\end{equation}

where zeros are added to make the dimension of \( c \) equal to an integer power of 2. The circulant matrix can be formed using \( c \) and the identity matrix, namely.
\[ C = (c \ \text{Re} \ \vec{R} \ c \ \cdots \ c \ \text{Re}) . \]  
\[ \text{(12)} \]

where \( \vec{R} = (e_2 \ e_3 \ \cdots \ e_n) \) and \( e_k \) is the \( k \)-th column of the identity matrix.

An important property of the circulant matrix is that the multiplication of a circulant matrix and a vector can be performed using the FFT. In equation form:

\[ y = \text{ifft}(\text{fftw}(c, \cdot \text{fftw}(x))) . \]
\[ \text{(13)} \]

where \( c \) is the first column of the circulant matrix, and \( \cdot \text{fftw} \) stands for element-wise multiplication.

Thus, if an iterative method is used to solve the linear system, then the matrix-vector multiplications \( \widetilde{G} (\vec{R} c) \) and \( \widetilde{G} (\vec{R} s E_a) \) in Eq. (7) can be performed using the FFT. Consequently, only the first row and the first column are needed in the tensor Green’s function matrix to perform such an operation. This approach also substantially reduces memory storage requirements and the CPU time required for the calculation of the entries of \( \widetilde{G} \) is much less than the time otherwise required to compute all the entries separately.

Note that the use of the FFT requires that the vector be expanded to a length equal to an integer power of 2 with zeros according to the dimension of \( c \), namely,

\[ x' = \begin{bmatrix} x \\ 0 \end{bmatrix} . \]
\[ \text{(14)} \]

By making use of the FFT the computation cost can be reduced from \( O(N^2) \) to \( O(N \log N) \). For large \( N \), the time savings can be substantial.

The iterative method used to solve the system of linear equations is the biconjugate gradient stabilized solver, or BiCGSTAB(\( l \)), developed by Sleijpen and Fokkema (1993). This method has been shown to be one of the most efficient solvers. Further, we increase the solver efficiency by making use of the contraction integral equation described by Zhdanov and Fang (1997), and by Hursan and Zhdanov (2002) instead of using a standard Jacobi pre-conditioner. In our case, the use of a contraction operator is equivalent to solving for \( \vec{a} E_a \) instead of solving for \( E_a \) in equation (7), where

\[ \vec{a} = \frac{2 \text{Re} \sigma_j \vec{I} + \Delta \vec{\sigma}}{2 \text{Re} \sigma_b} . \]
\[ \text{(16)} \]

Accordingly, equation (7) becomes

\[ (\vec{I} - \vec{G} \vec{s} s) \cdot \vec{a}^{-1} \cdot (\vec{a} \cdot \vec{E}_a) = \vec{G} \vec{s} \cdot \vec{E}_a . \]
\[ \text{(17)} \]

Conceptually, the above equation can be formulated in an iterative manner:

\[ \vec{a} E_a = C(\vec{a} E_a) , \]
\[ \text{(18)} \]

where \( C \) is a contraction operator.

Following Zhdanov and Fang (1997), the following inequality remains:

\[ \| C(\vec{a} E_a) - \vec{a} E_a^{(t)} \| \leq \| \beta \| \cdot \| \vec{a} E_a^{(t)} - \vec{a} E_a^{(t+1)} \| . \]
\[ \text{(19)} \]

where

\[ \| \beta \| = \max \left| \frac{\vec{a} \vec{\sigma} - \vec{\sigma}}{\vec{a} \vec{\sigma} + \vec{\sigma}} \right| < 1 . \]
\[ \text{(20)} \]

The smaller the \( \beta \), the faster the convergence will be. Applying a similar idea to that of Singer et al.’s (2002) to the whole domain, an optimal background conductivity can be selected as:

\[ \vec{\sigma}_b = \sqrt{\min(\vec{\sigma}) \cdot \max(\vec{\sigma})} . \]
\[ \text{(21)} \]

With the simultaneous use of both the contraction IE and the optimal background model, an improvement of approximately three fold in numerical performance is achieved compared to that using a standard Jacobi pre-conditioner.

After obtaining \( \vec{a} E_a \) from the solution of equation (17), the magnetic field can be calculated at receiver locations using equation (2), in which the total electric field is replaced by

\[ E = \vec{a}^{-1} (\vec{a} E_a) + \vec{E}_b . \]
\[ \text{(22)} \]

NUMERICAL VALIDATION

Figure 1 shows the model used in this paper to test the newly developed algorithm. This model was adapted from an example proposed by Wang and Fang (2001) and consists of 5 horizontal layers. The top and bottom layers of the model are isotropic and have a resistivity of 50 \( \Omega \cdot m \). The third layer is also an isotropic layer, with a resistivity of 50 \( \Omega \cdot m \) and a thickness of 14.4 ft. The second and fourth layers are anisotropic with a horizontal resistivity of 3 \( \Omega \cdot m \) and a
vertical resistivity of 15 Ω⋅m. Thickness of these two layers is 2.4ft and 12ft, respectively. Moreover, invasion may exist for these last two layers, with an invasion depth equal to 36 in, and with the resistivity in the invaded zone equal to 3 Ω⋅m. The borehole has a diameter of 9.6 in. and a resistivity of 1 Ω⋅m.

![Figure 1. Diagram showing a 5-layer electrical conductivity model and associated geometrical dimensions (not to scale).](image)

It is also assumed that the borehole may have a dip angle relative to the formation layering. Simulation results are computed for dip angles of 60 degree for two cases of rock formation model: First, the formation is assumed to exhibit no invasion and no borehole, i.e. it is assumed to consist of a 1D stack of layers. A second model does assume a rock formation with borehole and invasion. Invasion and borehole parameters for this model are as described earlier. We compared simulation results with those provided by 1D code and the 3D Finite Difference Code (3D FDM in the figures) written by Wang and Fang (2001). In the descriptions and figures below, the identifier “3D IE” refers to the solution developed in this paper.

Figure 2 shows the borehole induction tool configuration assumed in the numerical simulations. It consists of one transmitter and two receivers moving in tandem along the borehole axis. The spacing between the transmitter and the first receiver is 1.2m (L₁), and the spacing between the transmitter and the second receiver is 1.92m (L₂). The measurement is assumed to be a combination of the imaginary response in the first receiver (H₁) and the second receiver (H₂), given by the formula

$$H = H_2 \frac{L_1}{L_2} H_1$$

(23)

Figures 3-5 show simulation results (Hxz, Hxy, Hyy) obtained with the new algorithm assuming a 1-D anisotropy rock formation with a dip angle of 60°. Simulation results for two frequencies (14KHz and 154KHz) are compared with those obtained with the 1D code and the finite difference code (3-D FDM) developed by Wang and Fang (2001).

![Figure 3. Comparison of the Hxz signal simulated with the new algorithm and a 1D code assuming a 1D formation. The tool and the formation form an angle of 60°. Results for 14KHz and 154KHz are shown on this figure.](image)
Figures 6-8 show simulation results ($H_{zz}$, $H_{xx}$, $H_{yy}$) obtained with the new algorithm assuming a 3D rock formation (borehole and invasion) and a dip angle of 60°. Simulation results for 14KHz and 154KHz are compared against those obtained with the 3D FDM code. By comparing Figure 6 with Figure 3, one can visualize borehole and invasion effects for the two simulated frequencies, both in the magnitude and shape of the tool's response.

Figure 4. Comparison of the $H_{yy}$ signal simulated with the new algorithm and a 1D code assuming a 1D formation. The tool and the formation form an angle of 60°. Results for 14KHz and 154KHz are shown on this figure.

Figure 5. Comparison of the $H_{xx}$ signal simulated with the new algorithm and a 1D code assuming a 1D formation. The tool and the formation form an angle of 60°. Results for 14KHz and 154KHz are shown on this figure.

Figure 7. Comparison of the $H_{xx}$ signal simulated with the new algorithm and a 3D-FDM code assuming a 1D formation with borehole and invasion. The borehole has a dip angle of 60°. Results for 14KHz and 154KHz are shown on this figure.
The above simulation exercises consistently show that the newly developed algorithm yields accurate results in the presence of reasonably complex 3D anisotropy models. A grid size of 128 X 64 X 128 was constructed to perform the calculations at 14 KHz. Accordingly, the discretization in each direction was made uniform and equal to 0.1m X 0.2m X 0.1m. The average CPU time required for the calculations was approximately 40 minutes per tool location using a 900MHz Sun Workstation. Simulation of 154 KHz model responses required a grid size of 64 X 64 X 128. The discretization in all three directions was made uniform with step sizes equal to 0.1m. These calculations required an average CPU time of approximately 20 minutes per tool location using a 900MHz Sun Workstation.

CONCLUSIONS

This paper describes a novel integral equation approach for simulating multi-component EM responses in complex 3D conductive media that includes the presence of anisotropy in electrical conductivity. The algorithm assumes a homogeneous and isotropic whole space as the background and uses a uniform discretization grid in each coordinate direction. Such combination of simulation parameters allows one to take full advantage of the CG-FFT method to efficiently compute and store the entries of the linear system matrix. Furthermore, the use of a contraction integral equation with an optimal background model provides additional efficiency to the computations involved in the novel simulation algorithm. The combined use of the FFT and the iterative linear-system solver BiCGStab(l) makes it possible to approach large-scale simulation problems. Numerical simulations that include more than one million cells can be performed within one hour of CPU time on a 900MHz Sun Workstation. Benchmark comparisons performed against 1D and 3D finite-difference codes indicate that the new simulation algorithm provides accurate and efficient solutions.

NOMENCLATURE

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Description</th>
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<tbody>
<tr>
<td>(\sigma')</td>
<td>Ohmic conductivity.</td>
</tr>
<tr>
<td>(\varepsilon_0)</td>
<td>Electrical permittivity of free space.</td>
</tr>
<tr>
<td>(\varepsilon_r)</td>
<td>Dielectric constant.</td>
</tr>
<tr>
<td>(\mu_0)</td>
<td>Magnetic permeability of free space.</td>
</tr>
<tr>
<td>(\omega)</td>
<td>Angular frequency (2(\pi) (f)).</td>
</tr>
<tr>
<td>(i)</td>
<td>(=\sqrt{-1}).</td>
</tr>
<tr>
<td>(t)</td>
<td>Time.</td>
</tr>
<tr>
<td>(e)</td>
<td>Time convention.</td>
</tr>
<tr>
<td>(\sigma = \sigma' - i\omega\varepsilon_0)</td>
<td>(\varepsilon_r) (\varepsilon_0).</td>
</tr>
<tr>
<td>(\mathbf{r} = (x, y, z))</td>
<td>Cartesian coordinates, equal to (x\mathbf{\hat{x}} + y\mathbf{\hat{y}} + z\mathbf{\hat{z}}).</td>
</tr>
<tr>
<td>(\mathbf{T})</td>
<td>Superscript, denotes transpose.</td>
</tr>
<tr>
<td>(\mathbf{H} \text{ss})</td>
<td>Magnetic field generated in x-direction by an x-directed source (the second x represents the source direction).</td>
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</table>

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