

Potential Theory in Applied Geophysics

Kalyan Kumar Roy

Potential Theory in Applied Geophysics

Kalyan Kumar Roy

Flat No.1

33, Anjumana Ara Begum Row

Golf Garden

Calcutta-700033

India

Library of Congress Control Number: 2007934032

ISBN 978-3-540-72089-8 Springer Berlin Heidelberg New York

This work is subject to copyright. All rights are reserved, whether the whole or part of the material is concerned, especially the rights of translation, reprinting, reuse of illustrations, recitation, broadcasting, reproduction on microfilm or in any other way, and storage in data banks. Duplication of this publication or parts thereof is permitted only under the provisions of the German Copyright Law of September 9, 1965, in its current version, and permission for use must always be obtained from Springer. Violations are liable for prosecution under the German Copyright Law.

Springer is a part of Springer Science+Business Media
springer.com

© Springer-Verlag Berlin Heidelberg 2008

The use of general descriptive names, registered names, trademarks, etc. in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

Typesetting: by the authors and Integra, India using a Springer L^AT_EX macro package

Cover design: deblik, Berlin

Printed on acid-free paper SPIN: 11530022 5 4 3 2 1 0

Remembering

Late Prof. P.K. Bhattacharyya
(1920–1967)

Ex Professor of Geophysics
Department of Geology and Geophysics
Indian Institute of Technology
Kharagpur, India

and

Late Prof. Amalendu Roy
(1924–2005)

Ex Deputy Director
National Geophysical Research Institute
Hyderabad, India

Two Great Teachers of Geophysics

Preface

Two professors of Geophysics Late Prof. Prabhat Kumar Bhattacharyya and Late Prof. Amalendu Roy developed the courses on Potential Theory and Electromagnetic Theory in 1950s for postgraduate students of geophysics in the Department of Geology and Geophysics, Indian Institute of Technology, Kharagpur, India. The courses had gone through several stages of additions and alterations from time to time updating during the next 5 decades. Prof. Bhattacharyya died in 1967 and Prof. Amalendu Roy left this department in the year 1961. These subjects still remained as two of the core subjects in the curriculum of M.Sc level students of geophysics in the same department. Inverse theory joined in these core courses much later in late seventies and early eighties. Teaching potential theory and electromagnetic theory for a period of 9 years in M.Sc and predoctoral level geophysics in the same department enthused me to write a monograph on potential theory bringing all the pedagogical materials under one title “Potential Theory in Applied Geophysics”. I hope that the book will cater some needs of the postgraduate students and researchers in geophysics. Since many subjects based on physical sciences have some common areas, the students of Physics, Applied Mathematics, Electrical Engineering, Electrical Communication Engineering, Acoustics, Aerospace Engineering etc may find some of the treatments useful for them in preparation of some background in Potential Theory. Every discipline of science has its own need, style of presentation and coverage. This book also has strong bias in geophysics although it is essentially a monograph on mathematical physics. While teaching these subjects, I felt it a necessity to prepare a new book on this topic to cater the needs of the students. Rapid growth of the subject Potential Theory within geophysics prompted me to prepare one more monograph with a strong geophysics bias. The areal coverages are different with at the most 20 to 30% overlap. Every book has a separate identity. Students should go through all the books because every author had his own plans and programmes for projecting his angle of vision.

This book originated mainly from M.Sc level class room teaching of three courses viz. Field Theory – I (Potential Theory), Field Theory -II (Electromagnetic Theory) and Inverse theory in the Department of Geology and Geophysics, I.I.T., Kharagpur, India. The prime motivation behind writing this book was to prepare a text cum reference book on Field Theory (Scalar and Vector Potentials and Inversion of Potential Fields). This book has more detailed treatments on electrical and electromagnetic potentials. It is slightly biased towards electrical methods. The content of this book is structured as follows:

In Chap. 1 a brief introduction on vector analysis and vector algebra is given keeping the undergraduate and postgraduate students in mind. Because important relations in vector analysis are used in many chapters.

In Chap. 2 I have given some introductory remarks on fields and their classifications, potentials, nature of a medium, i.e. isotropic or anisotropic, one, two and three dimensional problems, Dirichlet, Neumann and mixed boundary conditions, tensors, differential and integral homogenous and inhomogenous equations with homogenous and inhomogenous boundary conditions, and an idea about domain of geophysics where treatments are based on potential theory.

In Chap. 3 I briefly discussed about the nature of gravitational field. Newton's law of gravitation, gravitational fields and potentials for bodies of simpler geometric shapes, gravitational field of the earth and isostasy and guiding equations for any treatment on gravitational potentials.

In Chap. 4 Electrostatics is briefly introduced. It includes Coulomb's law, electrical permittivity and dielectrics, electric displacement, Gauss's law of total normal induction and dipole fields. Boundary conditions in electrostatics and electrostatic energy are also discussed.

In Chap. 5 besides some of the basics of magnetostatic field, the similarities and dissimilarities of the magnetostatic field with other inverse square law fields are highlighted. Both rotational and irrotational nature of the field, vector and scalar potentials and solenoidal nature of the field are discussed. All the important laws in magnetostatics, viz Coulomb's law, Faraday's law, Biot and Savart's law, Ampere's force law and circuital law are discussed briefly. Concept of magnetic dipole and magnetostatic energy are introduced here. The nature of geomagnetic field and different types of magnetic field measurements in geophysics are highlighted.

In Chap. 6 most of the elementary ideas and concepts of direct current flow field are discussed. Equation of continuity, boundary conditions, different electrode configurations, depth of penetration of direct current and nature of the DC dipole fields are touched upon.

In Chap. 7 solution of Laplace equation in cartesian, cylindrical polar and spherical polar coordinates using the method of separation of variables are discussed in great details. Bessel's Function, Legendre's Polynomials, Associated Legendre's Polynomial and Spherical Harmonics are introduced. Nature of a few boundary value problems are demonstrated.

In Chap. 8 advanced level boundary value problems in direct current flow field are given in considerable details. After deriving the potentials in different layers for an N-layered earth the nature of surface and subsurface kernel functions in one dimensional DC resistivity field are shown. Solution of Laplace and nonlaplace equations together, solution of these equations using Frobenius power series, solution of Laplace equations for a dipping contact and anisotropic medium are given.

In Chap. 9 use of complex variables and conformal transformation in potential theory has been demonstrated. A few simple examples of transformation in a complex domain are shown. Use of Schwarz-Christoffel method of conformal transformation in solving two dimensional potential problem of geophysical interest are discussed in considerable detail. A brief introduction is given on elliptic integrals and elliptic functions.

In Chap. 10 Green's theorem, its first, second and third identities and corollaries of Green's theorem and Green's equivalent layers are discussed. Connecting relation between Green's theorem and Poisson's equation, estimation of mass from gravity field measurement, total normal induction in gravity field, two dimensional nature of the Green's theorem are given.

In Chap. 11 use of electrical images in solving simpler one dimensional potential problems for different electrode configurations are shown along with formation of multiple images.

In Chap. 12 after an elaborate introduction on electromagnetic waves and its application in geophysics, I have discussed about a few basic points on Electromagnetic waves, elliptic polarization, mutual inductance, Maxwell's equations, Helmholtz electromagnetic wave equations, propagation constant, skin depth, perturbation centroid frequency, Poynting vector, boundary conditions in electromagnetics, Hertz and Fitzgerald vector potentials and their connections with electric and magnetic fields.

In Chap. 13 I have presented the simplest boundary value problems in electromagnetic wave propagations through homogenous half space. Boundary value problems in electromagnetic wave propagations, Plane wave propagation through layered earth (magnetotellurics), propagation of em waves due to vertical oscillating electric dipole, vertical oscillating magnetic dipole, horizontal oscillating magnetic dipole, an infinitely long line source are discussed showing the nature of solution of boundary value problems using the method of separation of variables. Electromagnetic response in the presence of conducting cylindrical and spherical inhomogeneities in a uniform field are discussed. Principle of electrodynamic similitude has been defined.

In Chap. 14 I have discussed the basic definition of Green's function and some of its properties including its connection with potentials and fields, Fredholm's integral equations and kernel function and its use for solution of Poisson's equation. A few simplest examples for solution of potential problems are demonstrated. Basics of dyadics and dyadic Green's function are given.

In Chap. 15 I have discussed the entry of numerical methods in potential theory. Finite difference, finite element and integral equation methods are

mostly discussed. Finite difference formulation for surface and borehole geophysics in DC resistivity domain and for surface geophysics in plane wave electromagnetics (magnetotellurics) domain are discussed. Finite element formulation for surface geophysics in DC resistivity domain using Rayleigh-Ritz energy minimization method, finite element formulation for surface geophysics in magnetotellurics using Galerkin's method, finite element formulation for surface geophysics in magnetotellurics using advanced level elements, Galerkin's method and isoparametric elements are discussed. Integral equation method for surface geophysics in electromagnetics is mentioned briefly.

In Chap. 16 I have discussed on the different approaches of analytical continuation of potential field based on the class lecture notes and a few research papers of Prof. Amalendu Roy. In this chapter I have discussed the use of (a) harmonic analysis for downward continuation, (b) Taylor's series expansion and finite difference grids for downward continuation, (c) Green's theorem and integral equation in upward and downward continuation, (d) Integral equation and areal averages for downward continuation, (e) Integral equation and Lagrange's interpolation formula for analytical continuation.

In Chap. 17 I have discussed a few points on Inversion of Potential field data. In that I covered the following topics briefly, e.g., (a) singular value decomposition(SVD), (b) least squares estimator,(c) ridge regression estimator, (d) weighted ridge regression estimator, (e) minimum norm algorithm for an underdetermined problem, (f) Bachus Gilbert Inversion, (g) stochastic inversion, (h) Occam's inversion, (i) Global optimization under the following heads, (i) Montecarlo Inversion (ii) simulated annealing, (iii) genetic algorithm, (j) artificial neural network, (k) joint inversion. The topics are discussed briefly. Complete discussion on these subjects demands a separate book writing programme. Many more topics do exist besides whatever have been covered.

This book is dedicated to the name of Late Prof.P.K.Bhattacharyya and Late Prof. Amalendu Roy, our teachers, and both of them were great teachers and scholars in geophysics in India. Prof.Amalendu Roy has seen the first draft of the manuscript. I regret that Prof. Amalendu Roy did not survive to see the book in printed form. I requested him for writing the chapter on "Analytical Continuation of Potential Field Data" He however expressed his inability because of his poor health condition. He expired in December 2005 at the age of 81 years. I am grateful to our teacher late Prof. P. K. Bhattacharya whose inspiring teaching formed the basis of this book. He left a group of student to pursue research in future to push forward his ideas.

Towards completion of this monograph most of my students have lot of contributions in one form or the other. My students at doctoral level Dr. O. P. Rath, Chief Geophysicist, Coal India Limited, Ranchi, India, Dr. D. J. Dutta, Senior Geophysicist, Schlumberger Well Surveying Corporation, Teheran, Iran, Dr. A. K. Singh, Scientist, Indian Institute of Geomagnetism, Mumbai, India, Dr. C. K. Rao, Scientist, Indian Institute of Geomagnetism, Mumbai, India, Dr. N. S. R. Murthy, Infosys, Bangalore,

India, and masters level Dr. P. S. Routh, Assistant Professor of Geophysics, University of Boise at Idaho, USA, Dr. Anupama Venkata Raman, Geophysicist, Exxon, Houston, Texas, USA, Dr. Anubhuti Mukherjee, Schlumberger, Mumbai, India, Dr. Mallika Mullick, Institute of Man and Environment, Kolkata, India, Mr. Priyank Jaiswal, Graduate Student, Rice University, Houston Texas, USA, Mr. Souvik Mukherjee, Ex Graduate student, University of Utah, Salt Lake City, USA Mrs. Tanima Dutta, graduate student Stanford University, USA have contributions towards development of this volume. My classmate Dr. K. Mallick of National Geophysical Research Institute, Hyderabad have some contribution in this volume. In the References I have included the works of all the scientists whose contributions have helped me in developing this manuscript. Those works are cited in the text.

The author is grateful to Dr. P. S. Routh, my son in law, for critically going through some of the chapters of this book and making some useful comments. I am grateful to my elder daughter Dr. Baishali Roy, senior geophysicist, Conoco Phillip, Houston, Texas, USA, for computer drafting of many diagrams of this book, collecting some reference materials and purchasing a few books for me, needed to write this monograph. I am grateful to my younger daughter Miss Debanjali Roy, research student, University of Miami, Florida, USA for collecting some literatures for me from the University library. I am grateful to Mr. Priyank Jaiswal, graduate student Rice University, Houston Texas for making arrangement for my visit to Rice University Library. I am grateful to Mr. M. Venkat at Katy, Texas for offering me car ride upto Rice University Library for an extended period. I am grateful to Mr. Subhobroto Sarkar, senior computer engineer, Dell, Salt lake Kolkata for his help in scanning the diagrams. His all round help in providing softwares to computer maintenance is gratefully acknowledged. I am grateful to Ms Lilly Chakraborty and Mr. Sudipta Saha of Printek Point, Technology Market, IIT, Kharagpur for typing the first draft of the manuscript. Second draft of the manuscript was typed jointly by Mr. Dilip Kumar Manna, Technology Cooperative Stores, IIT, Kharagpur and Mr. Rana Roy and his associates at High Tech Point, Jadavpur University Calcutta. I am grateful to Mr. S. P. Hazra, Department of Mining Engineering, Mr. Tapan Sarkar, Department of Geology and Geophysics and Mr. Mukti Ram Bose, Department of Electrical Communication Engineering and Radar Centre, all from IIT, Kharagpur for drafting many diagrams of the book. I am grateful to my wife for her patience and tolerating the troubles she faced for bringing home considerable amount of work and using a part of home as office space.

I am grateful to the Director, IIT, Kharagpur and Dean, Continuing Education Programme, IIT, Kharagpur for financial support regarding preparation of the first draft of the book... The author is grateful to the Vice Chancellor, Jadavpur University for sanctioning an office room in the Department of Geological Sciences such that this type of academic programme can be pursued. I am grateful to Council of Scientific and Industrial Research, New Delhi, India for sanctioning the project titled "Development of a new

magnetotelluric software for detection of lithosphere asthenosphere boundary” (Ref.No.21(0559)/02-EMR-II) to pursue the academic work as an emeritus scientist.

I hope students of physical sciences may find some pages of their interest.

September, 2007

Dr. K.K.Roy
Emeritus Scientist
Department of Geological Sciences
Jadavpur University
Kolkata-700032, India

Contents

1	Elements of Vector Analysis	1
1.1	Scalar & Vector	1
1.2	Properties of Vectors	1
1.3	Gradient of a Scalar	4
1.4	Divergence of a Vector	6
1.5	Surface Integral	7
1.6	Gauss's Divergence Theorem	8
1.7	Line Integral	10
1.8	Curl of a Vector	11
1.9	Line Integral in a Plane (Stoke's Theorem)	12
1.10	Successive Application of the Operator ∇	14
1.11	Important Relations in Vector Algebra	15
2	Introductory Remarks	17
2.1	Field of Force	17
2.2	Classification of Fields	19
2.2.1	Type A Classification	19
2.2.2	Type B Classification	19
2.2.3	Type C Classification	20
2.2.4	Type D Classification	20
2.2.5	Type E Classification	20
2.2.6	Type F Classification	21
2.2.7	Type G Classification	21
2.2.8	Type H Classification	22
2.2.9	Type I Classification	23
2.2.10	Type J Classification	24
2.2.11	Type K Classification	25
2.3	Concept of Potential	25
2.4	Field Mapping	27
2.5	Nature of a Solid Medium	31
2.6	Tensors	32

2.7	Boundary Value Problems	34
2.7.1	Dirichlet's Problem	34
2.7.2	Neumann Problem	36
2.7.3	Mixed Problem	36
2.8	Dimension of a Problem and its Solvability	36
2.9	Equations	38
2.9.1	Differential Equations	38
2.9.2	Integral Equations	40
2.10	Domain of Geophysics in Potential Theory	41
3	Gravitational Potential and Field	43
3.1	Introduction	43
3.2	Newton's Law of Gravitation	44
3.3	Gravity Field at a Point due to Number of Point Sources	46
3.4	Gravitational Field for a Large Body	47
3.5	Gravitational Field due to a Line Source	48
3.6	Gravitational Potential due to a Finite Line Source	50
3.7	Gravitational Attraction due to a Buried Cylinder	53
3.8	Gravitational Field due to a Plane Sheet	54
3.9	Gravitational Field due to a Circular Plate	55
3.10	Gravity Field at a Point Outside on the Axis of a Vertical Cylinder	56
3.11	Gravitational Potential at a Point due to a Spherical Body ...	58
3.12	Gravitational Attraction on the Surface due to a Buried Sphere	62
3.13	Gravitational Anomaly due to a Body of Trapezoidal Cross Section	63
3.13.1	Special Cases	64
3.14	Gravity Field of the Earth	69
3.14.1	Free Air Correction	70
3.14.2	Bouguer Correction	70
3.14.3	Terrain Correction	70
3.14.4	Latitude Correction	70
3.14.5	Tidal Correction	71
3.14.6	Isostatic Correction	71
3.15	Units	72
3.16	Basic Equation	72
4	Electrostatics	75
4.1	Introduction	75
4.2	Coulomb's Law	76
4.3	Electrostatic Potential	76
4.4	Electrical Permittivity and Electrical Force Field	77
4.5	Electric Flux	79
4.6	Electric Displacement ψ and the Displacement Vector D	79

4.7	Gauss's Theorem	80
4.8	Field due to an Electrostatic Dipole	82
4.9	Poisson and Laplace Equations	85
4.10	Electrostatic Energy	86
4.11	Boundary Conditions	87
4.12	Basic Equations in Electrostatic Field	88
5	Magnetostatics	91
5.1	Introduction	91
5.2	Coulomb's Law	98
5.3	Magnetic Properties	98
5.3.1	Magnetic Dipole Moment	98
5.3.2	Intensity of Magnetisation	98
5.3.3	Magnetic Susceptibility (Induced Magnetism)	99
5.3.4	Ferromagnetic, Paramagnetic and Diamagnetic Substances	100
5.4	Magnetic Induction B	102
5.5	Magnetic Field Intensity H	104
5.6	Faraday's Law	104
5.7	Biot and Savart's Law	106
5.8	Lorentz Force	108
5.9	Ampere's Force Law	109
5.10	Magnetic Field on the Axis of a Magnetic Dipole	110
5.11	Magnetomotive Force (MMF)	112
5.12	Ampere's Law	112
5.13	$\text{Div } B = 0$	113
5.14	Magnetic Vector Potential	114
5.15	Magnetic Scalar Potential	115
5.16	Poisson's Relation	116
5.17	Magnetostatic Energy	117
5.18	Geomagnetic Field	118
5.18.1	Geomagnetic Field Variations	121
5.19	Application of Magnetic Field Measurement in Geophysics ...	123
5.20	Units	124
5.21	Basic Equations in Magnetostatics	124
6	Direct Current Flow Field	127
6.1	Introduction	127
6.2	Direct Current Flow	131
6.3	Differential form of the Ohm's Law	131
6.4	Equation of Continuity	132
6.5	Anisotropy in Electrical Conductivity	133
6.6	Potential at a Point due to a Point Source	134
6.7	Potential for Line Electrode Configuration	136
6.7.1	Potential due to a Finite Line Electrode	138

6.8	Current Flow Inside the Earth	139
6.9	Refraction of Current Lines	143
6.10	Dipole Field	144
6.11	Basic Equations in Direct Current Flow Field	149
6.12	Units	150
7	Solution of Laplace Equation	151
7.1	Equations of Poisson and Laplace	151
7.2	Laplace Equation in Direct Current Flow Domain	152
7.3	Laplace Equation in Generalised Curvilinear Coordinates	153
7.4	Laplace Equation in Cartesian Coordinates	156
7.4.1	When Potential is a Function of Vertical Axis z , i.e., $\phi = f(z)$	156
7.4.2	When Potential is a Function of Both x and y , i.e., $\phi = f(x, y)$	157
7.4.3	Solution of Boundary Value Problems in Cartesian Coordinates by the Method of Separation of Variables	158
7.5	Laplace Equation in Cylindrical Polar Coordinates	162
7.5.1	When Potential is a Function of z i.e., $\phi = f(z)$	164
7.5.2	When Potential is a Function of Azimuthal Angle Only i.e., $\phi = f(\psi)$	164
7.5.3	When the Potential is a Function of Radial Distance, i.e., $\Phi = f(\rho)$	164
7.5.4	When Potential is a Function of Both ρ and ψ , i.e., $\phi = f(\rho, \psi)$	165
7.5.5	When Potential is a Function of all the Three Coordinates, i.e., $\phi = f(\rho, \psi, z)$	171
7.5.6	Bessel Equation and Bessel's Functions	172
7.5.7	Modified Bessel's Functions	177
7.5.8	Some Relation of Bessel's Function	181
7.6	Solution of Laplace Equation in Spherical Polar Co-ordinates .	183
7.6.1	When Potential is a Function of Radial Distance r i.e., $\phi = f(r)$	183
7.6.2	When Potential is a Function of Polar Angle, i.e., $\phi = f(\theta)$	184
7.6.3	When Potential is a Function of Azimuthal Angle i.e., $\varphi = f(\psi)$	185
7.6.4	When Potential is a Function of Both the Radial Distance and Polar Angle i.e., $\phi = f(r, \theta)$	185
7.6.5	Legender's Equation and Legender's polynomial	187
7.6.6	When Potential is a Function of all the Three Coordinates Viz, Radial Distance, Polar Angle and Azimuthal Angle, i.e., $\phi = f(r, \theta, \psi)$	198
7.6.7	Associated Legendre Polynomial	200
7.7	Spherical Harmonics	201
7.7.1	Zonal, Sectoral and Tesseral Harmonics	202

8	Direct Current Field Related Potential Problems	207
8.1	Layered Earth Problem in a Direct Current Domain	207
8.1.1	Cramer's Rule	211
8.1.2	Two Layered Earth Model	211
8.1.3	Three Layered Earth Model	213
8.1.4	General Expressions for the Surface and Subsurface Kernels for an N-Layered Earth	217
8.1.5	Kernels in Different Layers for a Five Layered Earth	219
8.1.6	Potentials in Different Media	221
8.2	Potential due to a Point Source in a Borehole with Cylindrical Coaxial Boundaries	223
8.3	Potential for a Transitional Earth	232
8.3.1	Potential for a Medium Where Physical Property Varies Continuously with Distance	232
8.3.2	Potential for a Layered Earth with a Sandwiched Transitional Layer	240
8.3.3	Potential with Media Having Coaxial Cylindrical Symmetry with a Transitional Layer in Between	243
8.4	Goelectrical Potential for a Dipping Interface	253
8.5	Goelectrical Potentials for an Anisotropic Medium	257
8.5.1	General Nature of the Basic Equations	257
8.5.2	General Solution of Laplace Equation for an Anisotropic Earth	260
9	Complex Variables and Conformal Transformation in Potential Theory	263
9.1	Definition of Analytic Function	263
9.2	Complex Functions and their Derivatives	264
9.3	Conformal Mapping	267
9.4	Transformations	269
9.4.1	Simple Transformations	270
9.5	Schwarz Christoffel Transformation	274
9.5.1	Introduction	274
9.5.2	Schwarz-Christoffel Transformation of the Interior of a Polygon	274
9.5.3	Determination of Unknown Constants	276
9.5.4	S-C Transformation Theorem	276
9.6	Geophysical Problems on S-C Transformation	278
9.6.1	Problem 1 Conformal Transformation for a Substratum of Finite Thickness	278
9.6.2	Problem 2 Telluric Field over a Vertical Basement Fault	280
9.6.3	Problem 3 Telluric Field and Apparent Resistivity Over an Anticline	284

9.6.4	Problem 4 Telluric Field Over a Faulted Basement (Horst)	290
9.7	Elliptic Integrals and Elliptic Functions	297
9.7.1	Legendre's Equation	297
9.7.2	Complete Integrals	297
9.7.3	Elliptic Functions	300
9.7.4	Jacobi's Zeta Function	302
9.7.5	Jacobi's Theta Function	302
9.7.6	Jacobi's Elliptic Integral of the Third Kind	303
10	Green's Theorem in Potential Theory	307
10.1	Green's First Identity	307
10.2	Harmonic Function	308
10.3	Corollaries of Green's Theorem	309
10.4	Regular Function	311
10.5	Green's Formula	312
10.6	Some Special Cases in Green's Formula	315
10.7	Poisson's Equation from Green's Theorem	316
10.8	Gauss's Theorem of Total Normal Induction in Gravity Field	316
10.9	Estimation of Mass in Gravity Field	317
10.10	Green's Theorem for Analytical Continuation	318
10.11	Green's Theorem for Two Dimensional Problems	320
10.12	Three to Two Dimensional Conversion	321
10.13	Green's Equivalent Layers	322
10.14	Unique Surface Distribution	324
10.15	Vector Green's Theorem	326
11	Electrical Images in Potential Theory	329
11.1	Introduction	329
11.2	Computation of Potential Using Images (Two Media)	329
11.3	Computation of Potential Using Images (for Three Media)	332
11.4	General Expressions for Potentials Using Images	334
11.5	Expressions for Potentials for Two Electrode Configuration	336
11.6	Expressions for Potentials for Three Electrode Configuration	338
11.7	Expression for Potentials for Seven Electrode Configurations	341
12	Electromagnetic Theory (Vector Potentials)	349
12.1	Introduction	349
12.2	Elementary Wavelet	354
12.3	Elliptic Polarisation of Electromagnetic Waves	356
12.4	Mutual Inductance	358
12.4.1	Mutual Inductance Between any Two Arbitrary Coils	359
12.4.2	Simple Mutual Inductance Model in Geophysics	361
12.5	Maxwell's Equations	363
12.5.1	Integral form of Maxwell's Equations	366

12.6	Helmholtz Electromagnetic Wave Equations	366
12.7	Hertz and Fitzgerald Vectors	369
12.8	Boundary Conditions in Electromagnetics	371
12.8.1	Normal Component of the Magnetic Induction B is Continuous Across the Boundary in a Conductor .	371
12.8.2	Normal Component of the Electric Displacement is Continuous Across the Boundary	371
12.8.3	Tangential Component of E is Continuous Across the Boundary	373
12.8.4	Tangential Component of H is Continuous Across the Boundary	373
12.8.5	Normal Component of the Current Density is Continuous Across the Boundary	374
12.8.6	Scalar Potentials are Continuous Across the Boundary	375
12.9	Poynting Vector	376
13	Electromagnetic Wave Propagation Problems Related to Geophysics	381
13.1	Plane Wave Propagation	381
13.1.1	Advancing Electromagnetic Wave	384
13.1.2	Plane Wave Incidence on the Surface of the Earth . . .	385
13.2	Skin Depth	387
13.3	Perturbation Centroid Frequency	388
13.4	Magnetotelluric Response for a Layered Earth Model	389
13.5	Electromagnetic Field due to a Vertical Oscillating Electric Dipole	394
13.6	Electromagnetic Field due to an Oscillating Vertical Magnetic Dipole Placed on the Surface of the Earth	399
13.7	Electromagnetic Field due to an Oscillating Horizontal Magnetic Dipole Placed on the Surface of the Earth	408
13.8	Electromagnetic Field due to a Long Line Cable Placed in an Infinite and Homogenous Medium	416
13.9	Electromagnetic Field due to a Long Cable on the Surface of a Homogeneous Earth	421
13.10	Electromagnetic Induction due to an Infinite Cylinder in an Uniform Field	428
13.10.1	Effect of Change in Frequency on the Response Parameter	432
13.11	Electromagnetic Response due to a Sphere in the Field of a Vertically Oscillating Magnetic Dipole	434
13.12	Principle of Electrodynamical Similitude	441
14	Green's Function	445
14.1	Introduction	445
14.2	Delta Function	447

14.3	Operators	448
14.4	Adjoint and Self Adjoint Operator	449
14.5	Definition of a Green's Function	449
14.6	Free Space Green's Function	451
14.7	Green's Function is a Potential due to a Charge of Unit Strength in Electrostatics	452
14.8	Green's Function can Reduce the Number of unknowns to be Determined in a Potential Problem	453
14.9	Green's Function has Some Relation with the Concept of Image in Potential Theory	454
14.10	Reciprocity Relation of Green's Function	456
14.11	Green's Function as a Kernel Function in an Integral Equation	457
14.12	Poisson's Equation and Green's Function	460
14.13	Problem 1	461
14.14	Problem 2	463
14.15	Problem 3	465
14.16	Dyadics	466
15	Numerical Methods in Potential Theory	471
15.1	Introduction	471
15.2	Finite Difference Formulation/Direct Current Domain (Surface Geophysics)	473
15.2.1	Introduction	473
15.2.2	Formulation of the Problem	476
15.2.3	Boundary Conditions	477
15.2.4	Structure of the FD Boundary Value Problem	478
15.2.5	Inverse Fourier Cosine Transform	480
15.2.6	Calibration	481
15.3	Finite Difference Formulation Domain with Cylindrical Symmetry DC Field Borehole Geophysics	482
15.3.1	Introduction	482
15.3.2	Formulation of the Problem	483
15.3.3	Boundary Conditions	483
15.3.4	Grid Generation for Discretization	483
15.3.5	Finite Difference Equations	484
15.3.6	Current Density Factor q at the Source	488
15.3.7	Evaluation of the Potential	489
15.4	Finite Difference Formulation Plane Wave Electromagnetics Magnetotellurics	490
15.4.1	Boundary Conditions	495
15.5	Finite Element Formulation Direct Current Resistivity Domain	496
15.5.1	Introduction	496

15.5.2	Derivation of the Functional from Power Considerations	497
15.5.3	Equivalence between Poisson's Equation and the Minimization of Power	499
15.5.4	Finite Element Formulation.....	500
15.5.5	Minimisation of the Power	503
15.6	3D Model	507
15.7	Finite Element Formulation Galerkin's Approach Magnetotellurics	509
15.7.1	Introduction	509
15.7.2	Finite Element Formulation for Helmholtz Wave Equations	510
15.7.3	Element Equations	512
15.8	Finite Element Formulation Galerkin's Approach Isoparametric Elements Magnetotellurics	515
15.8.1	Introduction	515
15.8.2	Finite Element Formulation.....	517
15.8.3	Shape Functions Using Natural Coordinates (ξ, η) ...	522
15.8.4	Coordinate Transformation	524
15.9	Integral Equation Method	528
15.9.1	Introduction	528
15.9.2	Formulation of an Electromagnetic Boundary Value Problem	529
16	Analytical Continuation of Potential Field	535
16.1	Introduction	535
16.2	Downward Continuation by Harmonic Analysis of Gravity Field	536
16.3	Taylor's Series Expansion and Finite Difference Approach for Downward Continuation	537
16.3.1	Approach A	537
16.3.2	Approach B	538
16.3.3	An Example of Analytical Continuation Based on Synthetic Data	539
16.4	Green's Theorem and Integral Equations for Analytical Continuation	541
16.5	Analytical Continuation using Integral Equation and Taking Areal Averages	544
16.5.1	Upward Continuation of Potential Field	544
16.5.2	Downward Continuation of Potential Field (Peters Approach)	547
16.6	Upward and Downward Continuation using Integral Equation and Lagrange Interpolation Formula	550
16.7	Downward Continuation of Telluric Current Data	551

16.8	Upward and Downward Continuation of Electromagnetic Field Data	552
16.9	Downward Continuation of Electromagnetic Field	556
16.9.1	Downward Continuation of H_z	559
17	Inversion of Potential Field Data	561
17.1	Introduction	561
17.2	Wellposed and Illposed Problems	570
17.3	Tikhnov's Regularisation	571
17.4	Abstract Spaces	571
17.4.1	N-Dimensional Vector Space	571
17.4.2	Norm of a Vector	572
17.4.3	Metric Space	573
17.4.4	Linear System	573
17.4.5	Normed Space	573
17.4.6	Linear Dependence and Independence	574
17.4.7	Inner Product Space	574
17.4.8	Hilbert Space	574
17.5	Some Properties of a Matrix	575
17.5.1	Rank of a Matrix	575
17.5.2	Eigen Values and Eigen Vectors	576
17.5.3	Properties of the Eigen Values	577
17.6	Lagrange Multiplier	578
17.7	Singular Value Decomposition (SVD)	578
17.8	Least Squares Estimator	584
17.9	Ridge Regression Estimator	586
17.10	Weighted Ridge Regression	587
17.11	Minimum Norm Algorithm for an Under Determined Problem	589
17.11.1	Norm	589
17.11.2	Minimum Norm Estimator	590
17.12	Bachus – Gilbert Inversion	592
17.12.1	Introduction	592
17.12.2	B-G Formulation	593
17.13	Stochastic Inversion	597
17.13.1	Introduction	597
17.13.2	Conjunction of the State of Information	600
17.13.3	Maximum Likelihood Point	600
17.14	Occam's Inversion	602
17.15	Global Optimization	603
17.15.1	Introduction	603
17.15.2	Monte Carlo Inversion	605
17.15.3	Simulated Annealing	606
17.15.4	Genetic Algorithm	611
17.16	Neural Network	616

17.16.1 Introduction	616
17.16.2 Optimization Problem	618
17.17 Joint Inversion	621
References	625
List of Symbols	641
Index	647

Elements of Vector Analysis

Since foundation of potential theory in geophysics is based on scalar and vector potentials, a brief introductory note on vector analysis is given. Besides preliminaries of vector algebra, gradient divergence and curl are defined. Gauss's divergence theorem to convert a volume integral to a surface integral and Stoke's theorem to convert a surface integral to a line integral are given. A few well known relations in vector analysis are given as ready references.

1.1 Scalar & Vector

In vector analysis, we deal mostly with scalars and vectors.

Scalars: A quantity that can be identified only by its magnitude and sign is termed as a scalar. As for example distance temperature, mass and displacement are scalars.

Vector: A quantity that has both magnitude, direction and sense is termed as a vector. As for example: Force, field, velocity etc are vectors.

1.2 Properties of Vectors

- (i) Sign of a vector. If $\vec{AB}$ is vector $\vec{V}$ then $\vec{BA}$ is a vector $-\vec{V}$
- ii) The sum of two vectors (Fig. 1.1)

$$\vec{AB} + \vec{BC} = \vec{AC}. \quad (1.1)$$

Here

$$\vec{AB} + \vec{BC} = \vec{BC} + \vec{AB}. \quad (1.2)$$

- iii) The difference of two vectors

$$\vec{A} - \vec{B} = \vec{A} + (-\vec{B}). \quad (1.3)$$

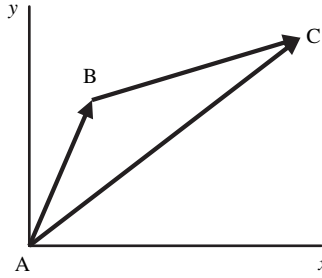


Fig. 1.1. Shows the resultant of two vectors

iv)

$$\vec{A} = b\vec{C} \quad (1.4)$$

i.e., the product of a vector and a scalar is a vector.

v) Unit Vector:

A unit vector is defined as a vector of unit magnitude along the three mutually perpendicular directions $\vec{i}, \vec{j}, \vec{k}$. Components of a vector along the x, y, z directions in a Cartesian coordinate are

$$\vec{A} = \vec{i}A_x + \vec{j}A_y + \vec{k}A_z. \quad (1.5)$$

vi) Vector Components: Three scalars A_x , A_y , and A_z are the three components in a Cartesian coordinate system (Fig. 1.2). The magnitude of the vector A is $|\vec{A}| = \sqrt{A_x^2 + A_y^2 + A_z^2}$.

When A makes specific angles α , β and γ with the three mutually perpendicular directions x, y and z, cosines of these angles are respectively given by (Fig. 1.3)

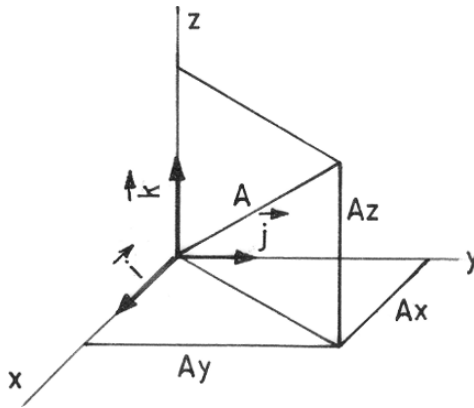


Fig. 1.2. Shows the three components of a vector in a Cartesian coordinate system

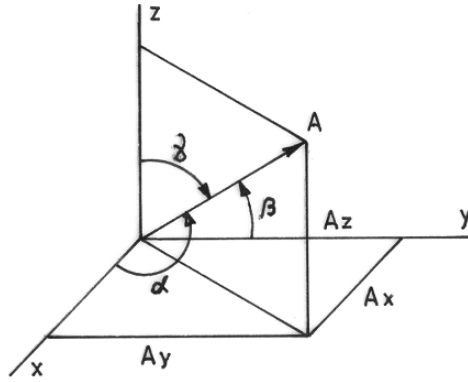


Fig. 1.3. Shows the direction cosines of a vector

$$\cos \alpha = \frac{Ax}{A}, \cos \beta = \frac{Ay}{A} \text{ and } \cos \gamma = \frac{Az}{A}. \quad (1.6)$$

In general $\cos \alpha$, $\cos \beta$, $\cos \gamma$ are denoted as l_x , l_y and l_z and they are known as direction cosines.

- vii) Scalar product or dot product: The scalar product of two vectors is a scalar and is given by (Fig. 1.4)

$$A \cdot B = AB \cos \theta \quad (1.7)$$

i.e. the product of two vectors multiplied by cosine of the angles between the two vectors. Some of the properties of dot product are

- a) $A \cdot B = B \cdot A$,
- b) $\vec{i} \cdot \vec{j} = \vec{j} \cdot \vec{k} = \vec{k} \cdot \vec{i} = 0$ and
- c) $\vec{i} \cdot \vec{i} = \vec{j} \cdot \vec{j} = \vec{k} \cdot \vec{k} = 1$.

Here $\vec{i}$, $\vec{j}$, $\vec{k}$ are the unit vectors in the three mutually perpendicular directions.

$$d) \quad A \cdot B = A_x B_x + A_y B_y + A_z B_z. \quad (1.9)$$

- viii) Vector product or cross product:

The cross product or vector product of two vectors is a vector and its direction is at right angles to the directions of both the vectors (Fig. 1.5).

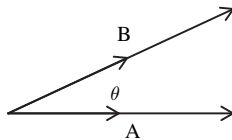


Fig. 1.4. Shows the scalar product of two vectors

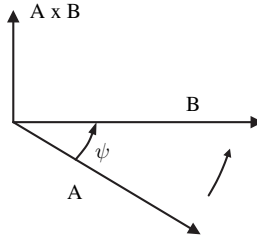


Fig. 1.5. Shows the vector product of two vectors

$$|A \times B| = AB \sin \psi \quad (1.10)$$

where ψ is the angle between the two vectors A and B.

Some of the properties of cross product are

$$\begin{aligned} \text{a) } \vec{A} \times \vec{B} &= -\vec{B} \times \vec{A}, \\ \text{b) } \vec{A} \times \vec{A} &= 0, \\ \text{c) } \vec{i} \times \vec{j} &= \vec{k}, \\ \text{d) } \vec{j} \times \vec{k} &= \vec{i}, \\ \text{e) } \vec{k} \times \vec{i} &= \vec{j}, \end{aligned} \quad (1.11)$$

$$\begin{aligned} \text{f) } \vec{i} \times \vec{i} &= 0, \\ \text{g) } \vec{j} \times \vec{j} &= 0, \\ \text{h) } \vec{k} \times \vec{k} &= 0 \quad \text{and} \end{aligned} \quad (1.12)$$

$$\text{i) } \vec{A} \times \vec{B} = (A_y B_z - A_z B_y) \vec{i} + (A_z B_x - A_x B_z) \vec{j} + (A_x B_y - A_y B_x) \vec{k}.$$

In the matrix form, it can be written as

$$\vec{A} \times \vec{B} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ A_x & A_y & A_z \\ B_x & B_y & B_z \end{vmatrix}. \quad (1.13)$$

1.3 Gradient of a Scalar

Gradient of a scalar is defined as the maximum rate of change of any scalar function along a particular direction in a space domain. The gradient is a mathematical operation. It operates on a scalar function and makes it a vector. So the gradient has a direction. This direction coincides with the direction of the maximum slope or the maximum rate of change of any scalar function.

Let $\phi(x, y, z)$ be a scalar function of position in space of coordinate x, y, z . If the coordinates are increased by dx, dy and dz , (Fig. 1.6) then

$$d\phi = \frac{\partial \phi}{\partial x} dx + \frac{\partial \phi}{\partial y} dy + \frac{\partial \phi}{\partial z} dz. \quad (1.14)$$

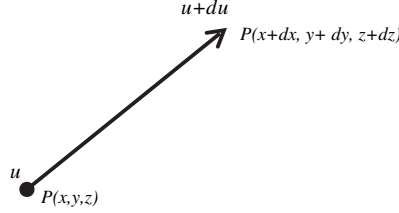


Fig. 1.6. Change of position of a scalar function in a field

If we assume the displacement to be $d\mathbf{r}$, then

$$d\mathbf{r} = \mathbf{i}dx + \mathbf{j}dy + \mathbf{k}dz. \quad (1.15)$$

In vector algebra, the differential operator ∇ is defined as

$$\nabla = \mathbf{i}\frac{\partial}{\partial x} + \mathbf{j}\frac{\partial}{\partial y} + \mathbf{k}\frac{\partial}{\partial z} \quad (1.16)$$

and the gradient of a scalar function is defined as

$$\text{grad } \phi = \mathbf{i}\frac{\partial \phi}{\partial x} + \mathbf{j}\frac{\partial \phi}{\partial y} + \mathbf{k}\frac{\partial \phi}{\partial z}. \quad (1.17)$$

The operator ∇ also when operates on a scalar function $\phi(x, y, z)$, we get

$$\nabla \phi = \mathbf{i}\frac{\partial \phi}{\partial x} + \mathbf{j}\frac{\partial \phi}{\partial y} + \mathbf{k}\frac{\partial \phi}{\partial z} \quad (1.18)$$

where $\frac{\partial \phi}{\partial x}$, $\frac{\partial \phi}{\partial y}$ and $\frac{\partial \phi}{\partial z}$ are the rates of change of a scalar function along the three mutually perpendicular directions. We can now write

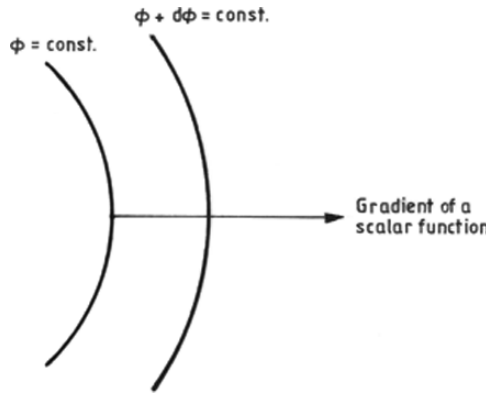


Fig. 1.7. Gradient of a scalar function, the direction of maximum rate of change of a function: Orthogonal to the equipotential lines or surface

$$\begin{aligned}
 d\phi &= \left(\vec{i} \frac{\partial \phi}{\partial x} + \vec{j} \frac{\partial \phi}{\partial y} + \vec{k} \frac{\partial \phi}{\partial z} \right) (\vec{i} dx + \vec{j} dy + \vec{k} dz) \\
 &= (\nabla \phi) \cdot d\vec{r}
 \end{aligned} \tag{1.19}$$

where $d\vec{r}$ is along the normal of the scalar function $\phi(x, y, z) = \text{constant}$. We get the gradient of a scalar function as $d\phi = (\nabla \phi) \cdot d\vec{r} = 0$, when the vector $\nabla \phi$ is normal to the surface $\phi = \text{constant}$. It is also termed as $\text{grad } \phi$ or the gradient of ϕ . (Fig. 1.7).

1.4 Divergence of a Vector

Divergence of a vector is a scalar or dot product of a vector operator ∇ and a vector $\vec{A}$ gives a scalar. That is

$$\nabla \cdot \vec{A} = \frac{\partial A_x}{\partial x} + \frac{\partial A_y}{\partial y} + \frac{\partial A_z}{\partial z} = \text{div} \vec{A}. \tag{1.20}$$

This concept of divergence has come from fluid dynamics. Consider a fluid of density $\rho(x, y, z, t)$ is flowing with a velocity $\vec{V}(x, y, z, t)$. and let $V = v\rho \cdot v$ is the volume. If S is the cross section of a plane surface (Fig. 1.8) then $V \cdot S$ is the mass of the fluid flowing through the surface in an unit time (Pipes, 1958).

Let us assume a small parallelepiped of dimension dx, dy and dz . Mass of the fluid flowing through the face F_1 per unit time is $V_y dx dz = (\rho v)_y dx dz$ ($S = dx dz$).

Fluids going out of the face F_2 is

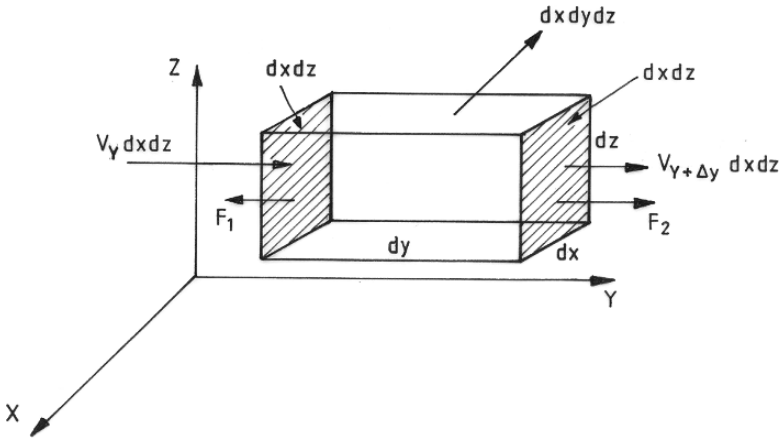


Fig. 1.8. Inflow and out flow of fluid through a parallelepiped to show the divergence of a vector

$$V_{y+dy}dx \, dz = \left(V_y + \frac{\partial V_y}{\partial y} dy \right) dx \, dz. \quad (1.21)$$

Hence the net increase of mass of the fluid per unit time is

$$V_y dx \, dz - \left(V_y + \frac{\partial V_y}{\partial y} \right) dx dz = \frac{\partial V_y}{\partial y} dx dy dz. \quad (1.22)$$

Considering the increase of mass of fluid per unit time entering through the other two pairs of faces, we obtain

$$- \left(\frac{\partial V_x}{\partial x} + \frac{\partial V_y}{\partial y} + \frac{\partial V_z}{\partial z} \right) dx dy dz = -(\nabla \cdot \mathbf{V}) dx \, dy \, dz \quad (1.23)$$

as the total increase in mass of fluid per unit time. According to the principle of conservation of matter, this must be equal to the rate of increase of density with time multiplied by the volume of the parallelepiped.

Hence

$$-(\nabla \cdot \mathbf{V}) dx \, dy \, dz = \left(\frac{\partial \rho}{\partial t} \right) dx \, dy \, dz. \quad (1.24)$$

Therefore

$$\nabla \cdot \mathbf{V} = - \frac{\partial \rho}{\partial t}. \quad (1.25)$$

This is known as the equation of continuity in a fluid flow field. This concept is also valid in other fields, viz. direct current flow field, heat flow field etc. Divergence represents the flow outside a volume whether it is a charge or a mass. Divergence of a vector is a dot product between the vector operator ∇ and a vector $\mathbf{V}$ and ultimately it generates a scalar.

1.5 Surface Integral

Consider a surface as shown in the (Fig. 1.9). The surface is divided into the representative vectors $ds_1, ds_2, ds_3 \dots$ etc (Pipes, 1958).

Let V_1 be the value of the vector function of position $V_1(x, y, z)$ at ds_i .

Then

$$\lim_{\substack{\Delta s \rightarrow 0 \\ n \rightarrow \infty}} \sum_{i=1}^n V_i ds_i = \iint V \cdot d\mathbf{S}. \quad (1.26)$$

The sign of the integral depends on which face of the surface is taken positive. If the surface is closed, the outward normal is taken as positive.

Since

$$d\vec{S} = \vec{i} \, dS_x + \vec{j} \, dS_y + \vec{k} \, dS_z, \quad (1.27)$$

we can write

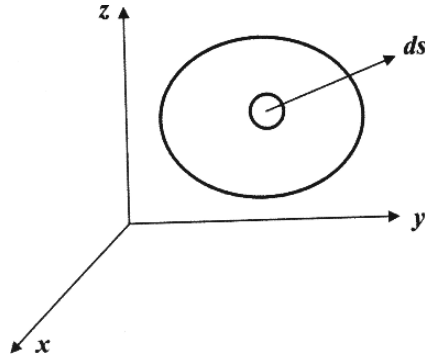


Fig. 1.9. Shows the surface integral as a vector

$$\iint_S \mathbf{V} \cdot d\mathbf{s} = \iint_S (V_x \, ds_x + V_y \, ds_y + V_z \, ds_z). \quad (1.28)$$

Surface integral of the vector $\mathbf{V}$ is termed as the flux of $\mathbf{V}$ through out the surface.

1.6 Gauss's Divergence Theorem

Gauss's divergence theorem states that volume integral of divergence of a vector $\mathbf{A}$ taken over any volume V is equal to the surface integral of $\mathbf{A}$ taken over a closed surface surrounding the volume V , i.e.,

$$\iiint_V (\nabla \cdot \vec{A}) \, dv = \iint_S \vec{A} \cdot d\mathbf{s}. \quad (1.29)$$

Therefore it is an important relation by which one can change a volume integral to a surface integral and vice versa. We shall see the frequent application of this theorem in potential theory.

Gauss's theorem can be proved as follows. Let us expand the left hand side of the (1.29) as

$$\begin{aligned} \iiint_V (\nabla \cdot \mathbf{A}) \, dv &= \iiint_V \left(\frac{\partial A_x}{\partial x} + \frac{\partial A_y}{\partial y} + \frac{\partial A_z}{\partial z} \right) dx dy dz \\ &= \iiint_V \frac{\partial A_x}{\partial x} dx dy dz + \iiint_V \frac{\partial A_y}{\partial y} dx dy dz \\ &\quad + \iiint_V \frac{\partial A_z}{\partial z} dx dy dz. \end{aligned} \quad (1.30)$$

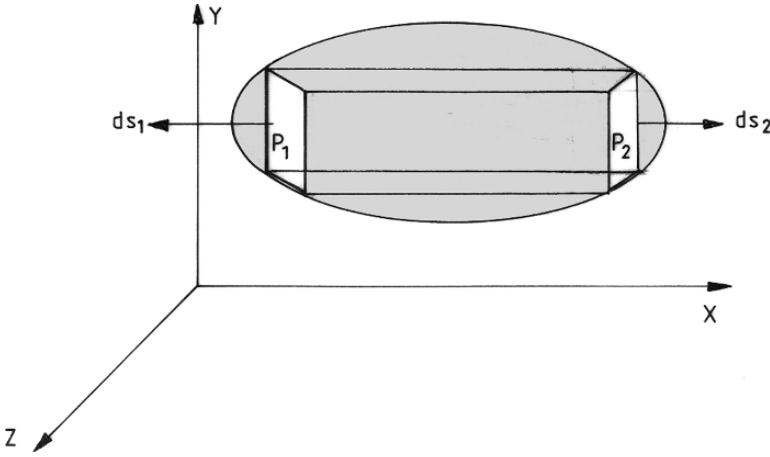


Fig. 1.10. Shows the divergence of a vector

Let us take the first integral on the right hand side. We can now integrate the first integral with respect to x , i.e., along a strip of cross section $dy dz$ extending from P_1 to P_2 (Fig. 1.10).

We thus obtain

$$\iiint_v \frac{\partial A_x}{\partial x} dx dy dz = \iint_s [A_x(x_2, y, z) - A_x(x_1, y, z)] dy dz. \quad (1.31)$$

Here (x_1, y, z) and (x_2, y, z) are respectively the coordinates of P_1 and P_2 . At P_1 , we have

$$dy dz = -dS_x,$$

and at P_2

$$dy dz = dS_x. \quad (1.32)$$

Because the direction of the surface vectors are in the opposite direction.

Therefore

$$\iiint_v \frac{\partial A_x}{\partial x} dx dy dz = \iint_s A_x dS_x. \quad (1.33)$$

where the surface integral on the right hand side is evaluated on the whole surface. This way we can get

$$\iiint_v \frac{\partial A_y}{\partial y} dx dy dz = \iint_s A_y dS_y \text{ and} \quad (1.34)$$

$$\iiint_v \frac{\partial A_z}{\partial z} dx dy dz = \iint_s A_z dS_z. \quad (1.35)$$