

Bayesian Inference of multi-exponential decays in low resolution NMR

Edmund Fordham, Silvia Gazzola, Lizzi Pitt, Ben Robinson,
Tony Shardlow

9th June 2017

Outline

Introduction

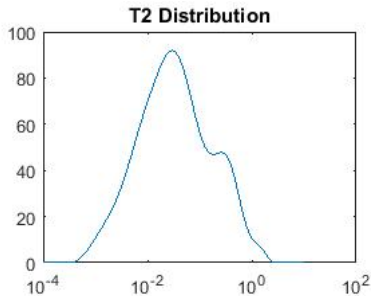
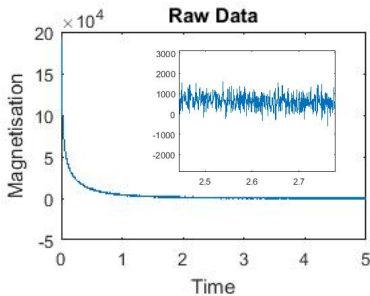
What have we done this week?

Going forward

Summary

Nuclear Magnetic Resonance

- ▶ NMR performed on rocks
- ▶ Measure magnetisation over time
- ▶ Want to infer distribution of pore sizes $P(T_1, T_2)$ based relaxation times T_1 and T_2



The Problem

Current method - Tikhonov Regularisation

Problems

- ▶ Physical properties such as $T_1 \geq T_2$ not satisfied
- ▶ No uncertainty estimates

Faster regularisation

Non-Negative Flexible Conjugate Gradient Least Squares
(NNFCGLS)

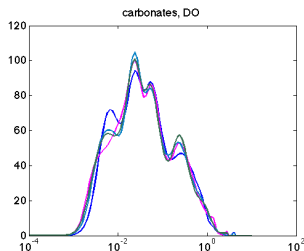
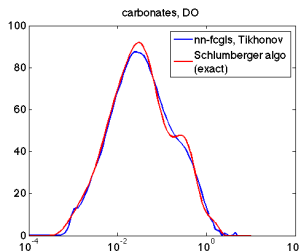
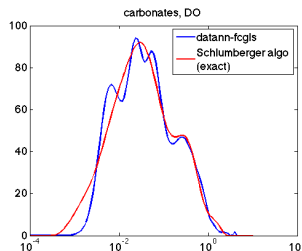
$$\min_{\mathbf{x} \geq 0} \|\mathbf{b} - \mathbf{A}\mathbf{x}\|_2^2$$
$$\min_{\mathbf{x} \geq 0} \left\| \begin{bmatrix} \mathbf{A} \\ \lambda \mathbf{I} \end{bmatrix} \mathbf{x} - \begin{bmatrix} \mathbf{b} \\ \mathbf{0} \end{bmatrix} \right\|_2^2 \text{ with regularisation}$$

Faster regularisation

Non-Negative Flexible Conjugate Gradient Least Squares (NNFCGLS)

$$\min_{\mathbf{x} \geq 0} \|\mathbf{b} - \mathbf{A}\mathbf{x}\|_2^2$$

$$\min_{\mathbf{x} \geq 0} \left\| \begin{bmatrix} \mathbf{A} \\ \lambda \mathbf{I} \end{bmatrix} \mathbf{x} - \begin{bmatrix} \mathbf{b} \\ \mathbf{0} \end{bmatrix} \right\|_2^2 \text{ with regularisation}$$



Faster regularisation

Non-Negative Flexible Conjugate Gradient Least Squares
(NNFCGLS)

$$\min_{\mathbf{x} \geq 0} \|\mathbf{b} - \mathbf{A}\mathbf{x}\|_2^2$$
$$\min_{\mathbf{x} \geq 0} \left\| \begin{bmatrix} \mathbf{A} \\ \lambda \mathbf{I} \end{bmatrix} \mathbf{x} - \begin{bmatrix} \mathbf{b} \\ \mathbf{0} \end{bmatrix} \right\|_2^2 \text{ with regularisation}$$

- ▶ Faster in high dimension
- ▶ Uncertainty estimates still missing ...

New method

Proposed - Bayesian inference

- ▶ Use BayeSys/Massinf
- ▶ MCMC with atomic prior

BayeSys Experiments

- Implemented simplified version of model in BayeSys

The model

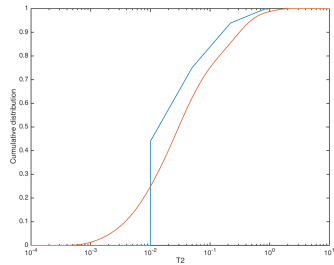
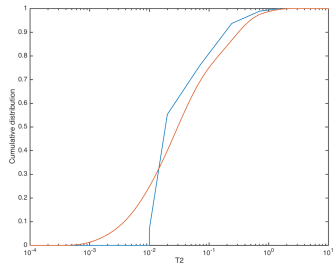
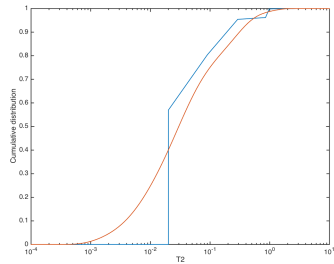
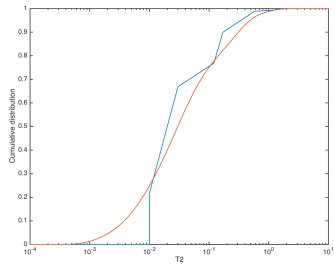
$$M(\tau_2^{(j)}) = \int_0^{T_{2,B}} P(T_2) \exp\left\{-\frac{\tau_2^{(j)}}{T_2}\right\} dT_2 + e(\tau_2^{(j)}) \quad e \sim N(0, \sigma^2)$$

$$P(T_2) = \sum_j^r \omega_j \delta_{\tau_2^{(j)}}(T_2)$$

Prior $r \sim \text{Geom}(n)$ $\tau_2 \sim U(0, 5)$ $\exp^{-\frac{\omega}{10^4}} \sim U(0, 1)$

ITT 6 Presentation

└ What have we done this week?



Developments - Coding

- ▶ Improve efficiency

Developments - Coding

- ▶ Improve efficiency
- ▶ Extend to 2D (τ_1 and τ_2)

Developments - Coding

- ▶ Improve efficiency
- ▶ Extend to 2D (τ_1 and τ_2)
- ▶ Experiment with hyperpriors

Developments - Coding

- ▶ Improve efficiency
- ▶ Extend to 2D (τ_1 and τ_2)
- ▶ Experiment with hyperpriors
- ▶ Build MatLab interface

Developments - Model Comparison

- Bayes Factors

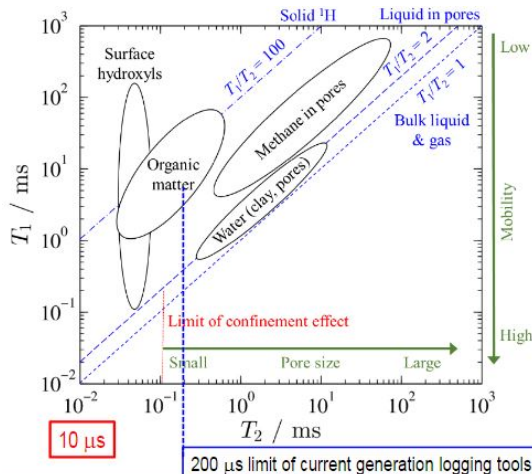
$$\frac{\Pr(\mathbf{y}|M_1)}{\Pr(\mathbf{y}|M_2)}$$

Developments - Model Comparison

- Bayes Factors

$$\frac{\Pr(y|M_1)}{\Pr(y|M_2)}$$

- Compare forward models for shales



Data Visualisation

- ▶ What is the most effective way to present the BayeSys output?
 - ▶ Display uncertainty
 - ▶ Meaningful at face value

Summary

- ▶ Showed we can use BayeSys infrastructure for this problem

Summary

- ▶ Showed we can use BayeSys infrastructure for this problem
- ▶ Scope to develop and improve code
- ▶ Incorporate meaningful summary measures
- ▶ Create informative data displays

Thanks for listening

Any questions?

