

# Seismic imaging in the (image || data) domain

Yujin Liu

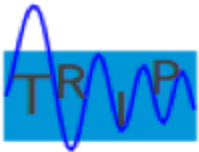
TRIP, CAAM, Rice

11/14/2012

**What is seismic imaging?**

**What is image domain? What is data domain?**

**How to combine them?**



**What is seismic imaging?**

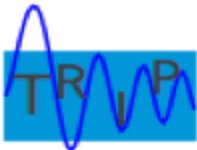
**What is image domain? What is data domain?**

**How to combine them?**

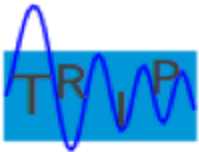
**Answer:**

W. W. Symes, 2008, Migration velocity analysis and waveform inversion: Geophysical Prospecting, 56, 765–790

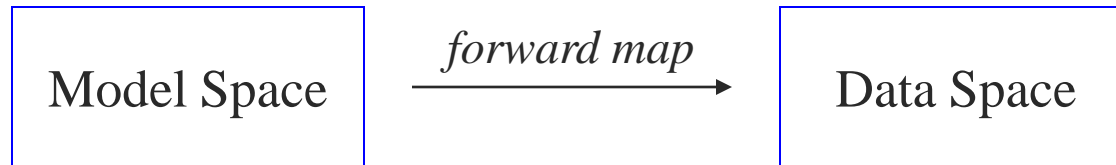
W. W. Symes, 2009, The seismic reflection inverse problem: Inverse Problems, 25, 1–39



**13 of 48 oral sessions**  
**2 workshops**



# 1. Introduction



Assumption of Constant-density acoustics:

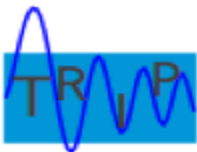
$$\text{Space def: } M := \{v(\mathbf{x})\} \quad D := \{d(t, \mathbf{x}_r; \mathbf{x}_s)\}$$

Forward map: CDA equation + Sampling operator

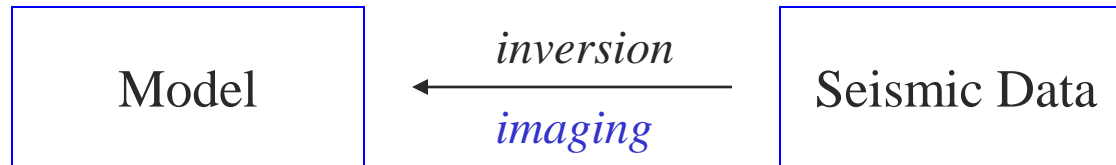
Linearized Approximation:

$$\text{Space def: } M := \{v_0(\mathbf{x}); \delta v(\mathbf{x})\} \quad D := \{d(t, \mathbf{x}_r; \mathbf{x}_s)\}$$

Forward map: Born scattering operator + Sampling operator



# 1. Introduction



Assumption of Constant-density acoustics:

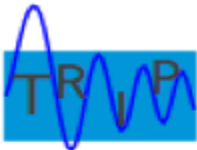
$$\text{Problem: } \min_v J(v) = \|F[v] - d\|_2^2$$

**Imaging:** Output least-squares inversion  $\rightarrow$  FWI

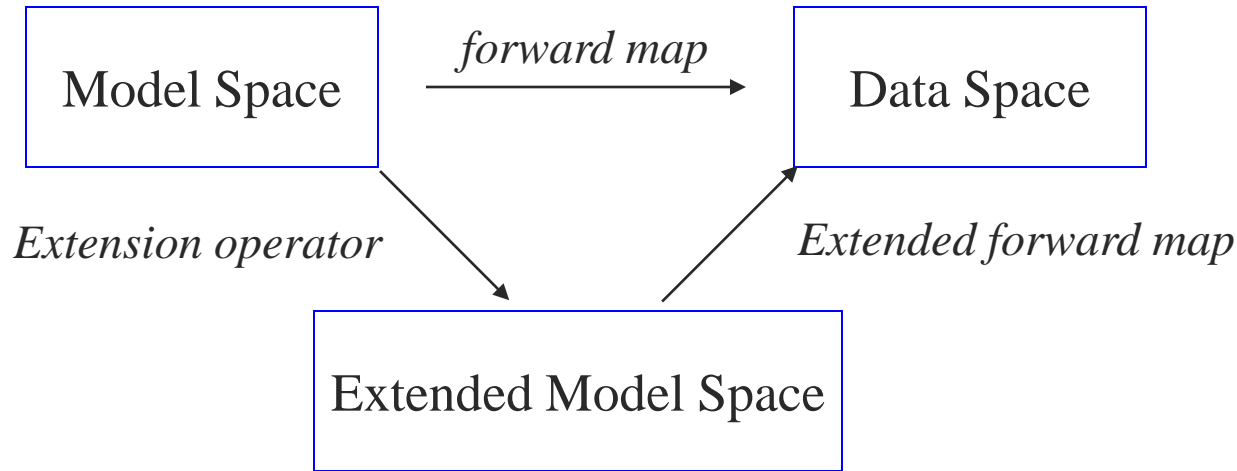
Linearized Approximation:

$$\text{Problems: } \min_{v_0, \delta v} J(v_0; \delta v) = \|DF[v_0]\delta v - (d - F[v_0])\|_2^2$$

**Imaging:** background velocity building  $\rightarrow$  MVA  
velocity perturbation building  $\rightarrow$  migration



# 1. Introduction

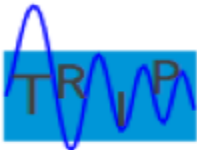


Space def:  $M := \{v(\mathbf{x}, \mathbf{h})\}$        $D := \{d(t, \mathbf{x}_r; \mathbf{x}_s)\}$

Extended forward map: Extended CDA equation + Sampling operator

Problem:  $\min_v J(v) = \|F[v(\mathbf{x}, \mathbf{h})] - d\|_2^2; s.t. A[v(\mathbf{x}, \mathbf{h})] = 0$

Imaging: Extended inversion

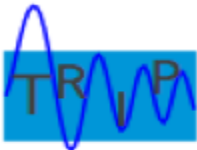


**2.1 Least-squares migration**

**2.2 Migration velocity analysis**

**2.3 Waveform inversion**

**2.4 Combine MVA and WI**



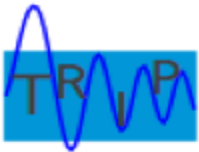


**2.1 Least-squares migration**

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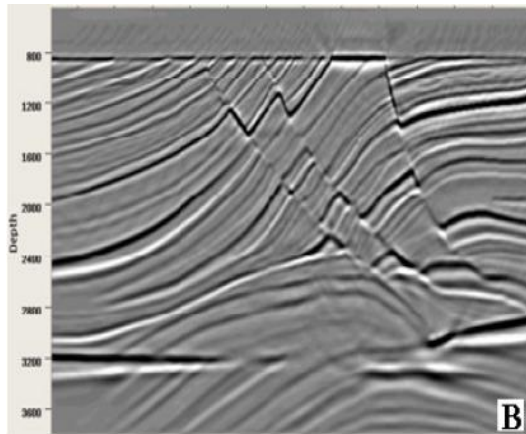


$$\min_{\delta v} J(v_0; \delta v) = \|DF[v_0]\delta v - (d - F[v_0])\|_2^2$$

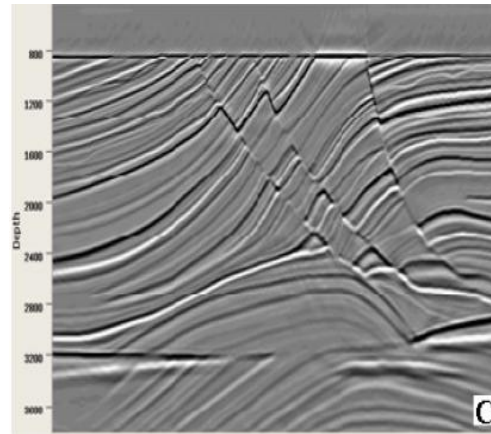
Questions:

1. How to define  $DF$ ?

LSRTM (D. Sun et al; G. Yao et al; X. Li; W. Dai)

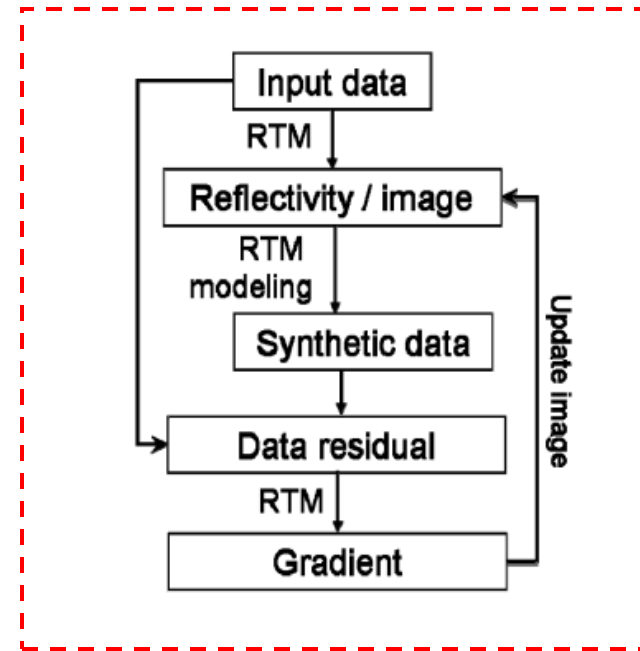


RTM

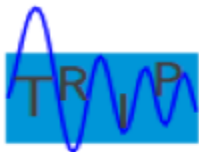


LSRTM

(D. Sun et al)



Workflow of LSRTM



$$\min_{\delta v} J(v_0; \delta v) = \left\| DF[v_0] \delta v - (d - F[v_0]) \right\|_2^2$$

Questions:

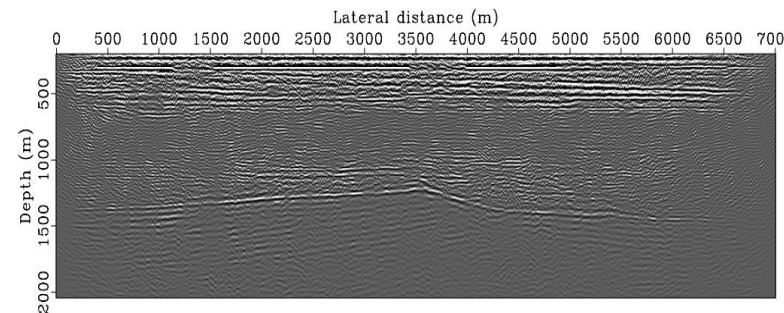
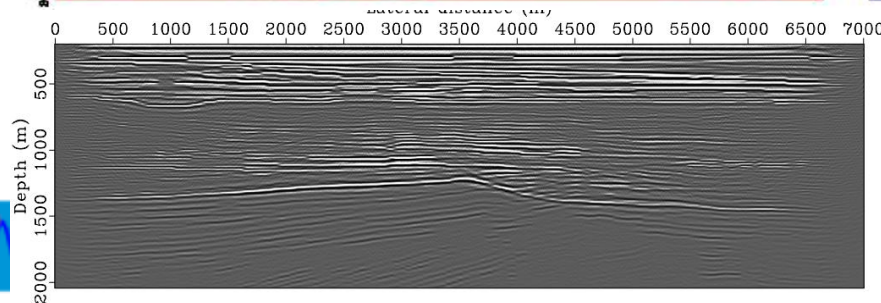
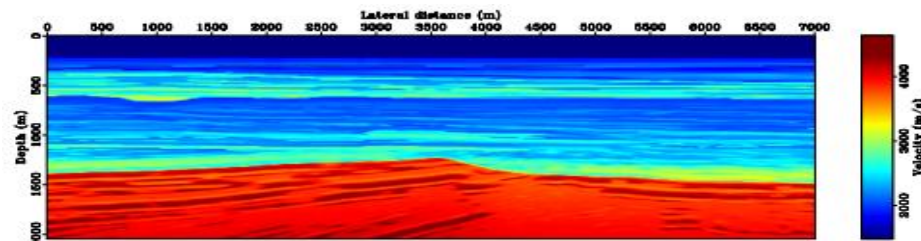
## 2. How to increase efficiency?

Dynamic phase encoding (X. Wang et al; W. Dai)

Sparse promotion & message passing (Herrmann & X. Li)

BP: 
$$\underset{\mathbf{x}}{\text{minimize}} \frac{1}{2} \|\mathbf{x}\|_1 \quad \text{s.t.} \quad \underline{\delta \mathbf{D}} = \nabla \mathcal{F}[\mathbf{m}; \underline{\mathbf{Q}}] \mathbf{S}^H \mathbf{x}$$

LASSO: 
$$\underset{\mathbf{x}}{\text{minimize}} \frac{1}{2} \|\underline{\delta \mathbf{D}} - \nabla \mathcal{F}[\mathbf{m}; \underline{\mathbf{Q}}] \mathbf{S}^H \mathbf{x}\|_F^2 \quad \text{s.t.} \quad \|\mathbf{x}\|_1 \leq \tau$$



**Result:** Estimate for the model  $\tilde{\mathbf{x}}$

```

 $\mathbf{x}_0 \leftarrow \mathbf{0};$  // initial model
 $\mathbf{k} \leftarrow \mathbf{0};$  // initial counter
 $\{\underline{\delta \mathbf{D}}, \underline{\mathbf{Q}}\} := \{\underline{\mathbf{D}\mathbf{W}}, \underline{\mathbf{Q}\mathbf{W}}\};$  // random shots
while  $\|\mathbf{x}_0 - \tilde{\mathbf{x}}\|_2 \geq \epsilon$  do
     $k \leftarrow k + 1;$  // increase counter
     $\tilde{\mathbf{x}} \leftarrow \mathbf{x}_0;$  // update warm start
     $\mathbf{x}_0 \leftarrow \text{Solve}(\underset{\mathbf{x}}{\text{minimize}} \frac{1}{2} \|\underline{\delta \mathbf{D}} - \nabla \mathcal{F}[\mathbf{m}; \underline{\mathbf{Q}}] \mathbf{S}^H \mathbf{x}\|_F^2 \quad \text{s.t.} \quad \|\mathbf{x}\|_1 \leq \tau);$  // solve the
     $\{\underline{\delta \mathbf{D}}, \underline{\mathbf{Q}}\} := \{\underline{\mathbf{D}\mathbf{W}}, \underline{\mathbf{Q}\mathbf{W}}\};$  // do redraws
end
    
```

**Algorithm 1:** sparsity promoting recovery with approximated message passing

$$\min_{\delta v} J(v_0; \delta v) = \left\| \left( DF^T[v_0]DF[v_0] \right) \delta v - DF^T[v_0]\delta d \right\|_2^2 = \left\| H[v_0]\delta v - \delta v_{mig} \right\|_2^2$$

Questions:

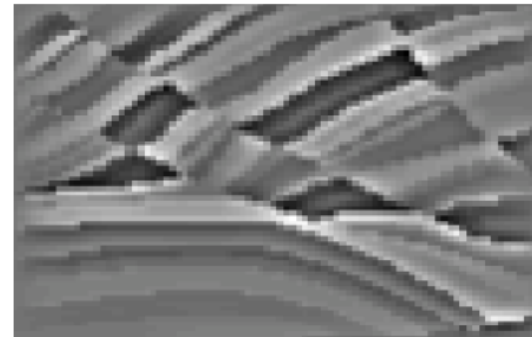
How to calculate Hessian efficiently?

(P. Letourneau et al)

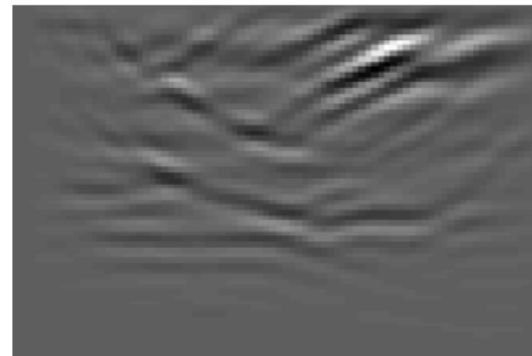
$$H^{-1} \simeq \sum_{i=1}^p c_i B_i,$$

$$m_{1,k} = \sum_{i=1}^p c_i B_i m_{2,k}$$

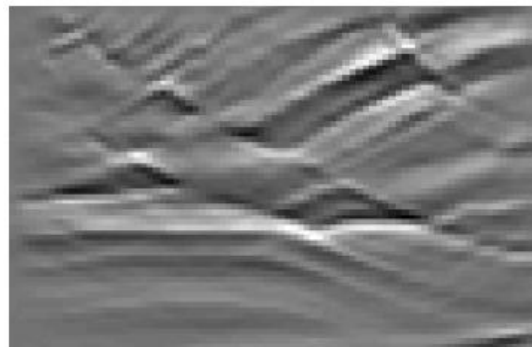
1. Create a random model  $m$  (white noise);
2. Take a forward fast curvelet transform Candes et al. (2006);
3. Use ray-tracing to remove elements of the null-space (misaligned local reflectors);
4. Apply the inverse fast curvelet transform to get the filtered random model  $m_1$ .



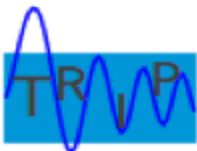
Reference model



migrated image



preconditioned migrated image

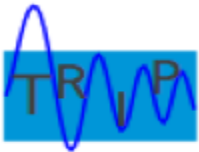


**2.1 Least-squares migration**

**2.2 Migration velocity analysis**

**2.3 Waveform inversion**

**2.4 Combine MVA and WI**



## 1. Objective Function

(1) Moveout-based WEMVA(Y. Zhang et al.);

$$J_{Sm}(\rho(s)) = \frac{1}{2} \sum_x \sum_z \frac{\int dz_w (\int d\gamma I(\gamma, z + z_w + \rho \tan^2 \gamma, x; s_0))^2}{\int dz_w \int d\gamma I^2(\gamma, z + z_w + \rho \tan^2 \gamma, x; s_0)}$$

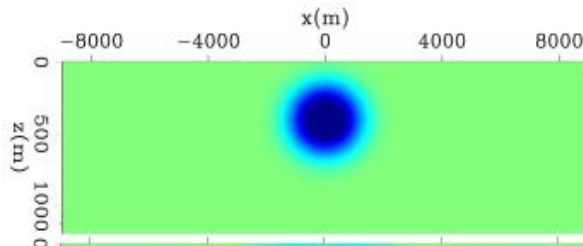
$$g = - \int dz_w \int d\gamma \sum_{z,x} \frac{\partial I(z + z_w, \gamma, x; s)}{\partial s} (F_{11} \tan^2 \gamma + F_{12}) I(z + z_w, \gamma, x; s_0) \frac{\partial J_{Sm}}{\partial \rho}(z, x)$$

$$\frac{\partial^2 J_{aux}}{\partial \rho^2} = \int dz_w \int d\gamma I(z + z_w + \theta, \gamma, x; s_0) \tan^4 \gamma I(z + z_w, \gamma, x; s) = E_{11}(z, x)$$

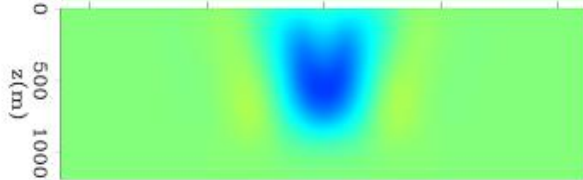
$$\frac{\partial^2 J_{aux}}{\partial \rho \partial \beta} = \int dz_w \int d\gamma I(z + z_w + \theta, \gamma, x; s_0) \tan^2 \gamma I(z + z_w, \gamma, x; s) = E_{12}(z, x)$$

$$\frac{\partial^2 J_{aux}}{\partial \beta^2} = \int dz_w \int d\gamma I(z + z_w + \theta, \gamma, x; s_0) I(z + z_w, \gamma, x; s) = E_{22}(z, x)$$

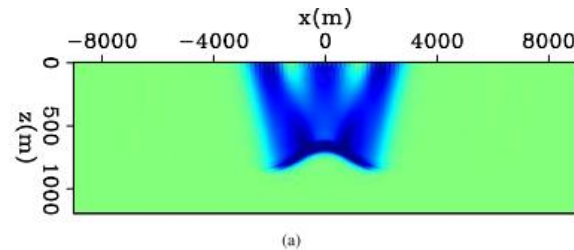
$$F = \begin{bmatrix} F_{11} & F_{12} \\ F_{12} & F_{22} \end{bmatrix} = \begin{bmatrix} E_{11} & E_{12} \\ E_{12} & E_{22} \end{bmatrix}^{-1}$$



(a) True model

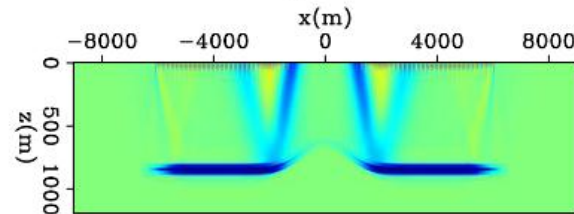


(b) Inverted model



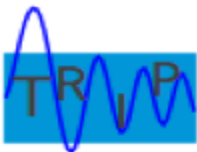
(a)

Gradient of Proposed Method



(b)

Gradient of SPO

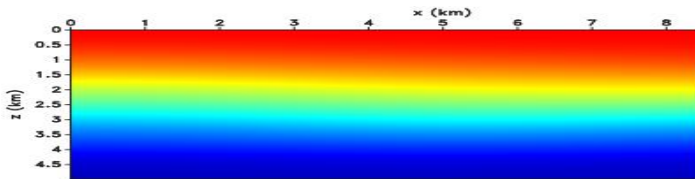


## 1. Objective Function

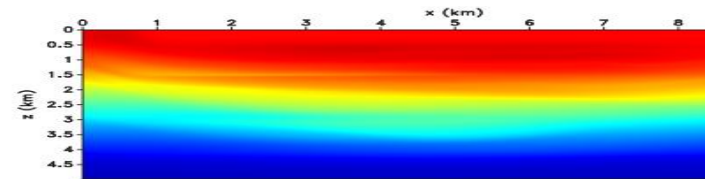
(2) Local image correction based WEMVA(F. Perrone et al.);

$$\mathcal{J}(m) = \frac{1}{2} \sum_i \left\| \sum_{\lambda} P(\mathbf{x}, \lambda) c_i(\mathbf{x}, \lambda) \right\|_{\mathbf{x}, \lambda}^2$$

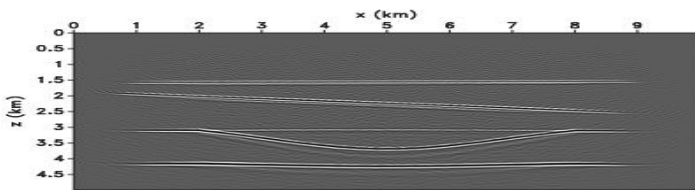
$$c_i(\mathbf{x}, \lambda) = \int_{w(\mathbf{x})} R_{i+1} \left( \xi - \frac{\lambda}{2} \right) R_i \left( \xi + \frac{\lambda}{2} \right) d\xi$$



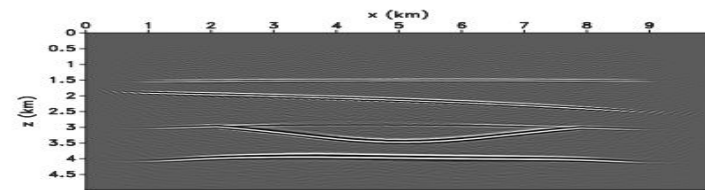
(a)



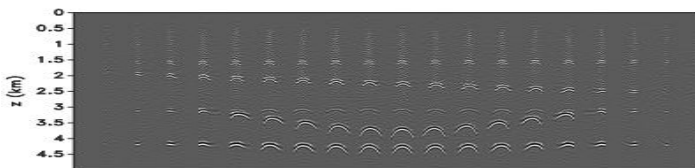
(b)



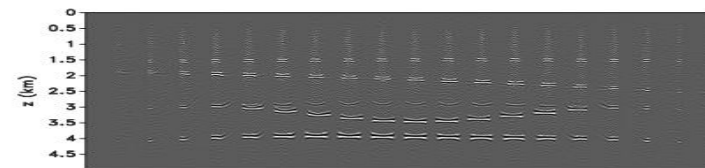
(c)



(d)



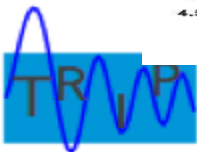
(e)



(f)

Initial model

Inverted model

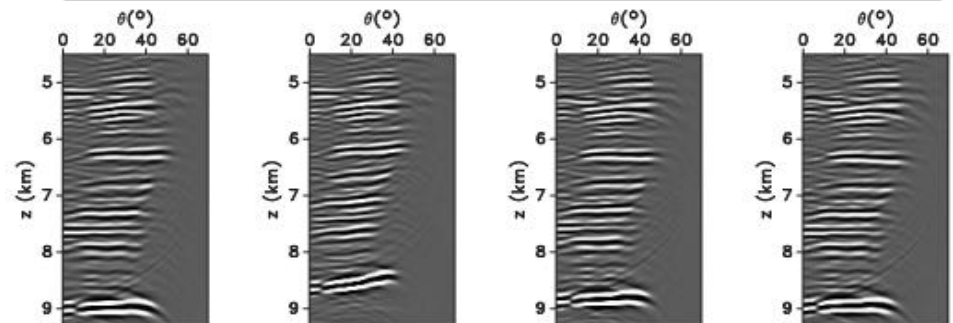
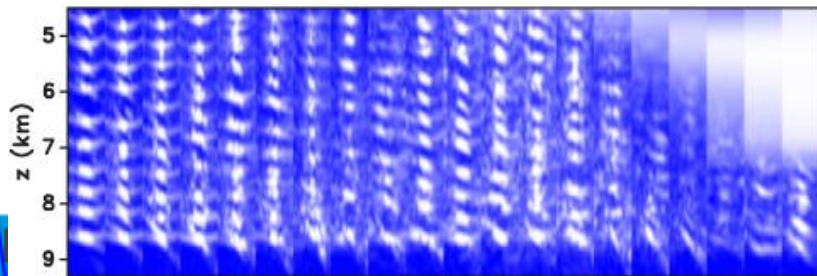
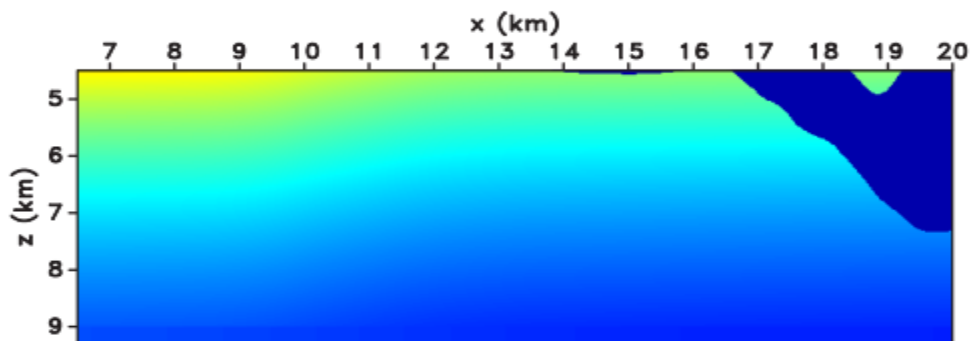
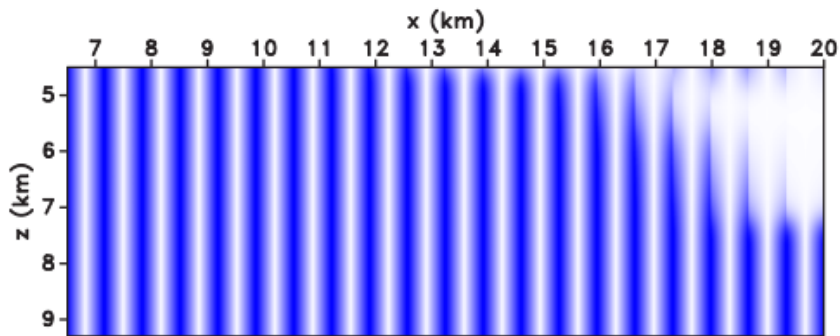


## 1. Objective Function

(3) Illumination compensation WEMVA(T. Yang et al.)

$$\mathcal{H}_\lambda = \frac{1}{2} \|K_I(\mathbf{x}) P(\boldsymbol{\lambda}) r(\mathbf{x}, \boldsymbol{\lambda})\|_{\mathbf{x}, \boldsymbol{\lambda}}^2$$

$$P(\mathbf{x}, \boldsymbol{\lambda}) = \frac{1}{E[r_e(\mathbf{x}, \boldsymbol{\lambda})] + \epsilon} \quad r_e(\mathbf{x}, \boldsymbol{\lambda}) = \mathcal{M}^* \mathcal{M} r(\mathbf{x}, \boldsymbol{\lambda})$$



(a)

(b)

(c)

(d)



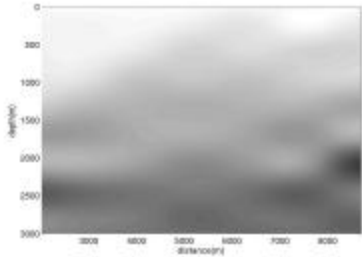
## 2. RTM based WEMVA (P. Shen; W. Weibull)

$$J_1 = \frac{1}{2} \int dx dh |hI|^2$$

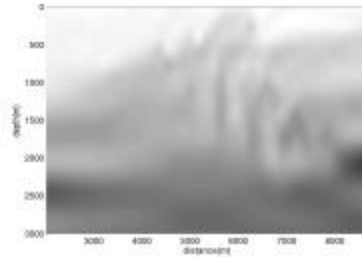
$$J_2 = \int dx dh |I|^2.$$

$$J = J_1 - \lambda J_2.$$

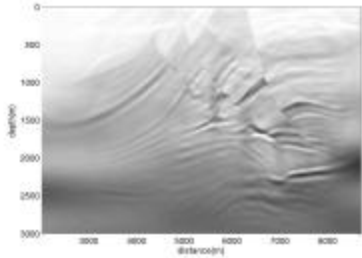
$$J = J_1/J_2.$$



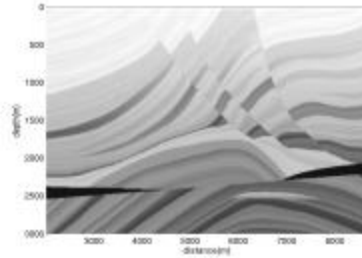
(a)



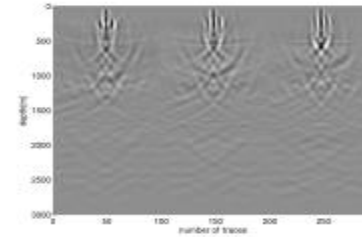
(b)



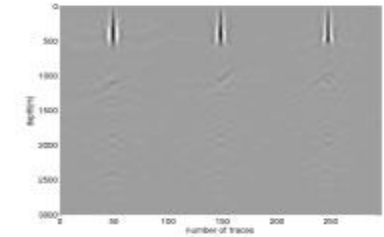
(c)



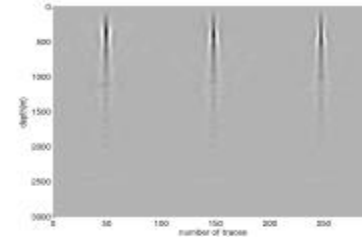
(d)



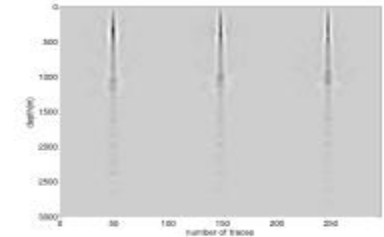
(a)



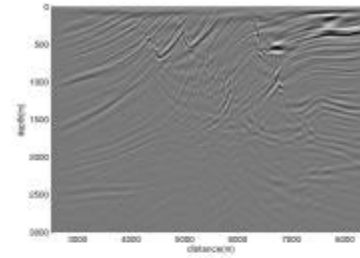
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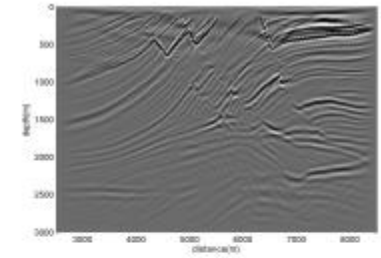
(a)



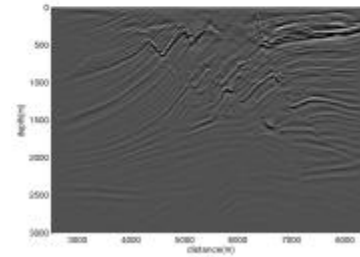
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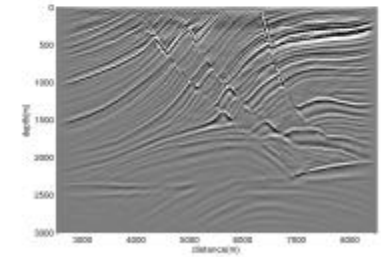
(a)



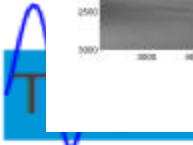
(b)



(c)



(d)

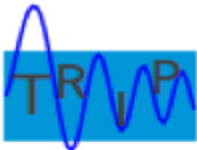


**2.1 Least-squares migration**

**2.2 Migration velocity analysis**

**2.3 Waveform inversion**

**2.4 Combine MVA and WI**



## 1. Objective Function

(1) Using denoise function (J. Oh et al.);

$$\nabla_{p_k} E = \sum_{\omega} g(\omega) \frac{\sum_s \left[ (\mathbf{f}_s^{p_k})^T (\mathbf{S}^{-1})^T (\mathbf{u}_s - \mathbf{d}_s)^* \right]}{\left[ \sum_s \left[ (\mathbf{f}_s^{p_k})^T (\mathbf{f}_s^{p_k})^* \right] \right] + \beta} \quad g(\omega) = \left[ \frac{\sum_r \left| \sum_s u_{s,r}^{\text{model}} \right|}{\sum_r \left| \sum_s (d_{s,r}^{\text{model}} + d_{s,r}^{\text{noise}}) \right|} \right]^e \approx \frac{1}{b}$$

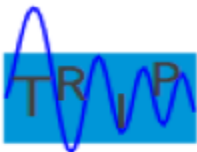
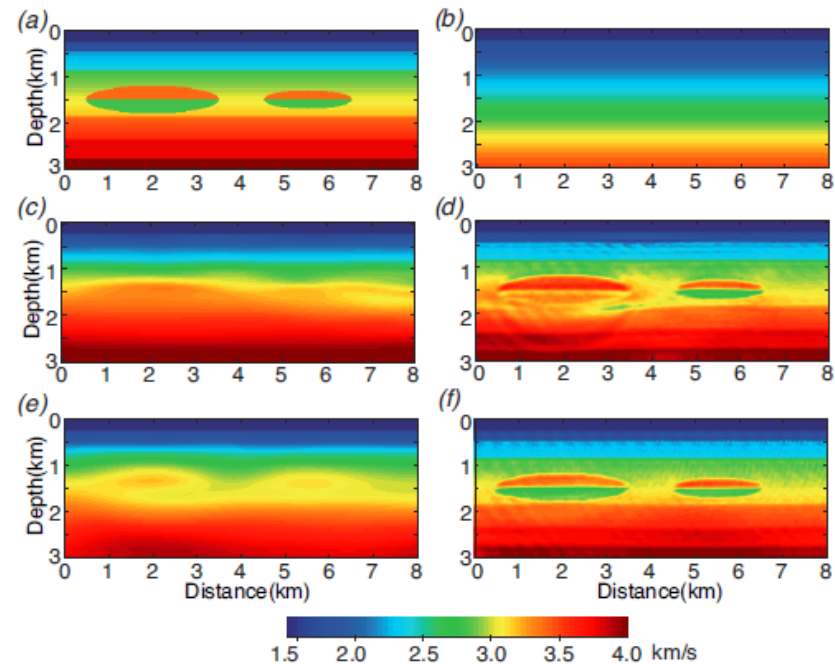
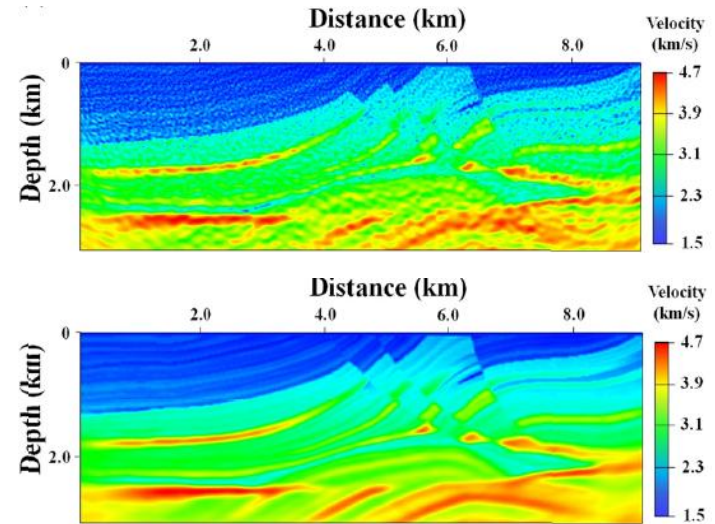
(2) Combine WET and FWI (H. Wang et al.);

$$H = \alpha d_{\text{real}} * d_{\text{syn}} + (1 - \alpha) \|d_{\text{real}} - d_{\text{syn}}\|^2$$

(3) Interferometric WI (L. Demanet et al.);

$$\min_m \sum_{i,j} |d_i \bar{d}_j - (Fm)_i \overline{(Fm)_j}|^2$$

Figure 2: Comparison of wave-equation tomography and ray-based tomography results. (a) real model. (b) starting model. (c) RTT result. (d) FWI result after 25 iterations using (c) as starting model. (e) WET result after 30 iterations. (f) FWI result after 25 iterations using (e) as starting model.



### 2. Decrease computational cost

#### (1) Encoding

- a. Random phase encoding & L1norm (W. Son)
- b. Random phase encoding & full Newton method (A. Anagaw)
- c. Cyclic shot sampling (W. Ha)

#### (2) Sparse representation

- a. Wavelet (Y. Lin et al)
- b. Image-guided (Y. Ma et al)

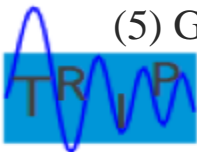
#### (3) Algorithm

- a. Truncated Newton (L. Metiver et al)

#### (4) Preconditioning

- a. wave-energy-based preconditioning (T. Fei et al.);
- b. Deconvolution gradient (F. Gao et al.);

#### (5) GPU (J. Mao)



## 3. FWI based on reflected wave (S. Xu; H. Zhou)

$$-\omega^2 \mathbf{m}G - \Delta G = \delta(\mathbf{x} - \mathbf{s})$$

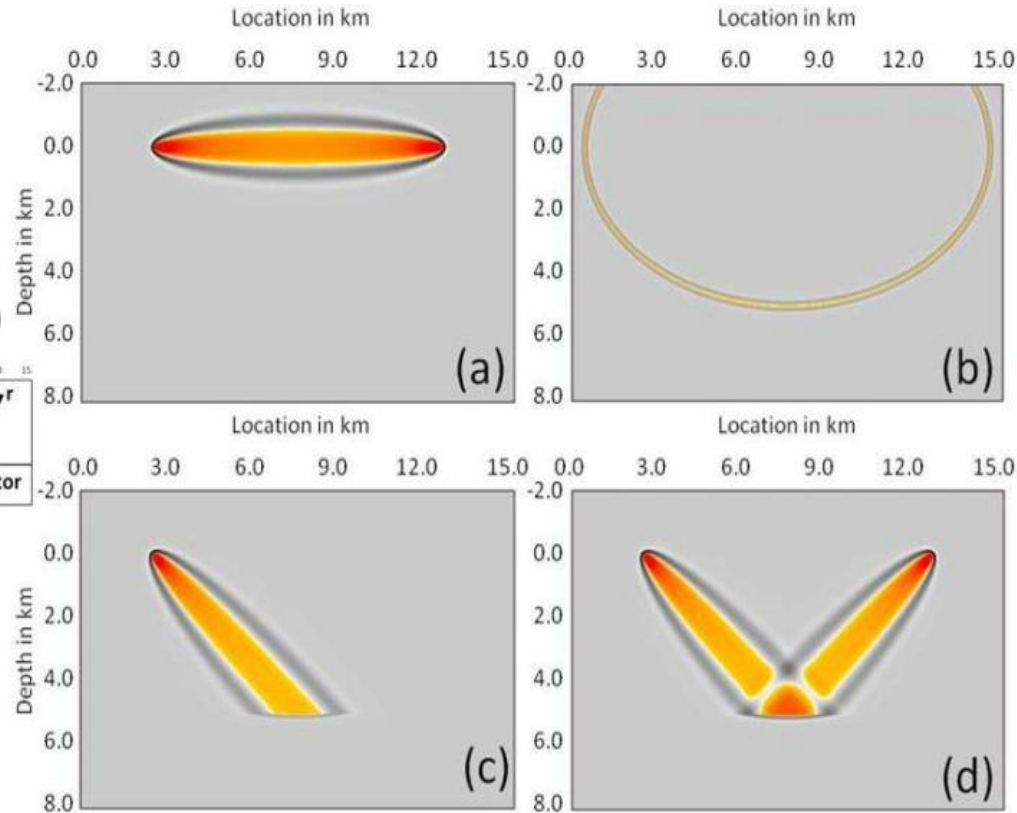
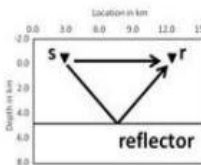
$$\mathcal{C}(\mathbf{m}) = - \iiint ds dr d\omega G_{obs} G_{cal}^* (\mathbf{m})$$

$$\left. \frac{\partial \mathcal{C}}{\partial m_0(\mathbf{x})} \right|_{\delta \mathbf{m}} = - \iint ds dr \int d\omega \left. \frac{\partial \delta G}{\partial m_0(\mathbf{x})} \right|_{\delta \mathbf{m}}^* G_{obs}$$

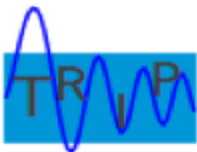
$$\left. \frac{\partial \delta G}{\partial m_0(\mathbf{x})} \right|_{\delta \mathbf{m}} = \omega^2 (G_0(\mathbf{r}, \mathbf{x}) \delta G(\mathbf{x}, \mathbf{s}) + \delta G(\mathbf{r}, \mathbf{x}) G_0(\mathbf{x}, \mathbf{s}))$$

$$\delta G(\mathbf{m}_0, \delta \mathbf{m})(\mathbf{r}, \mathbf{s}) = \omega^2 \int d\mathbf{x} G_0(\mathbf{r}, \mathbf{x}) G(\mathbf{x}, \mathbf{s}) \delta \mathbf{m}(\mathbf{x})$$

- 1) True amplitude prestack depth migration of the reflected wavefield for the initial velocity model  $\mathbf{m}_0^{init}$ ;
- 2) From the true amplitude migration result and the initial velocity model  $\mathbf{m}_0^{init}$  simulation of the perturbed wave field,  $\delta G$ ;
- 3) Computation of the residual data;
- 4) Computation of the gradient of the cost function;
- 5) Update of the velocity model to  $\mathbf{m}_0^{updated}$ .



a) Contribution of the direct wave to the gradient of FWI; b) Contribution of the reflected wave to the gradient of FWI; c) Source-reflector contribution of reflected wave to the gradient of SRFWI; c) Source-reflector-receiver contribution of reflected wave to the gradient of SRFWI

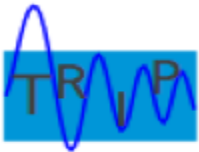


**2.1 Least-squares migration**

**2.2 Migration velocity analysis**

**2.3 Waveform inversion**

**2.4 Combine MVA and WI**

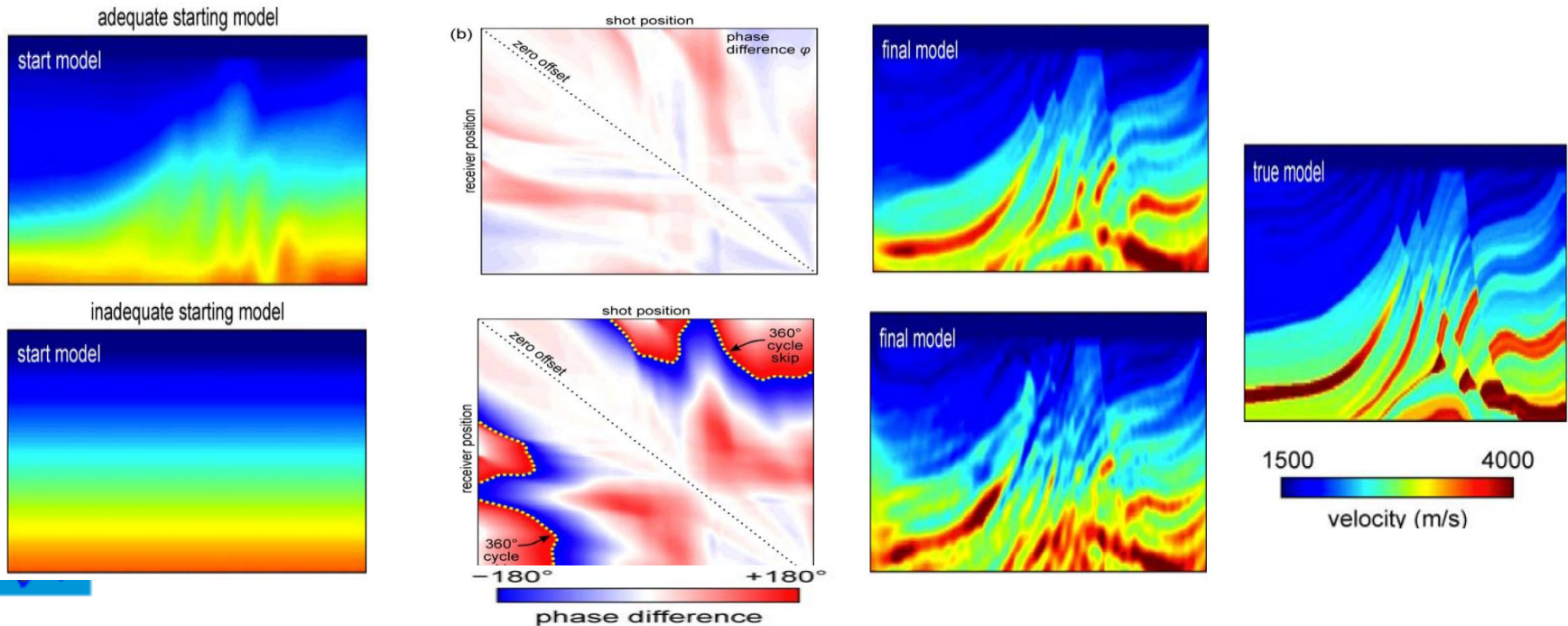


## 2.4 Combine MVA and FWI

### 1. Two-stage method (W. Weibull; N. Shah)

Q: How to ensure starting model adequacy?

A: *calculate the phase difference between the observed and predicted data, at the lowest useable frequency present in the field data, after windowing the data in time using a Gaussian window centered on the early arrivals. In practice, we do not pick first-break times from the field data; rather we use arrival times calculated from the start model to control the position of the Gaussian window.*

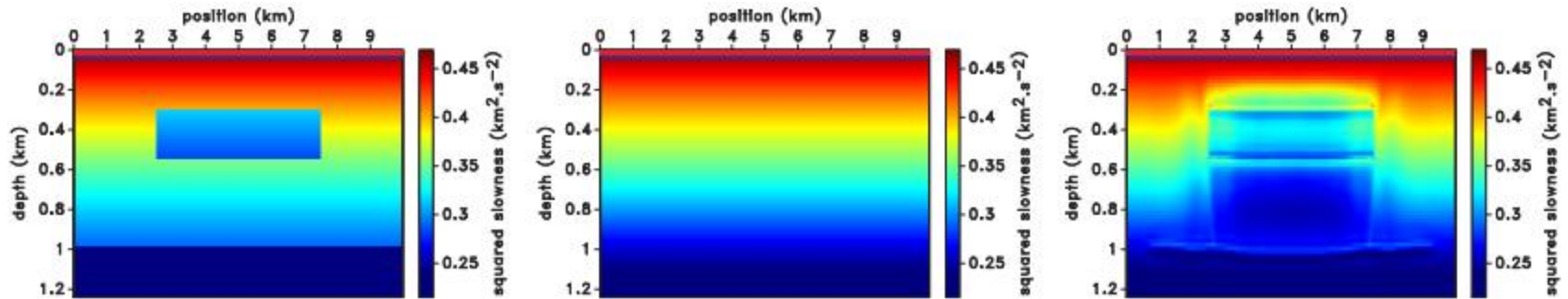


# 2.4 Combine MVA and FWI

## 2. Bi-objective optimization method (C. Fleury)

$$J = (1 - \alpha)w_{FWI}J_{FWI} + \alpha w_{MVA}J_{MVA},$$

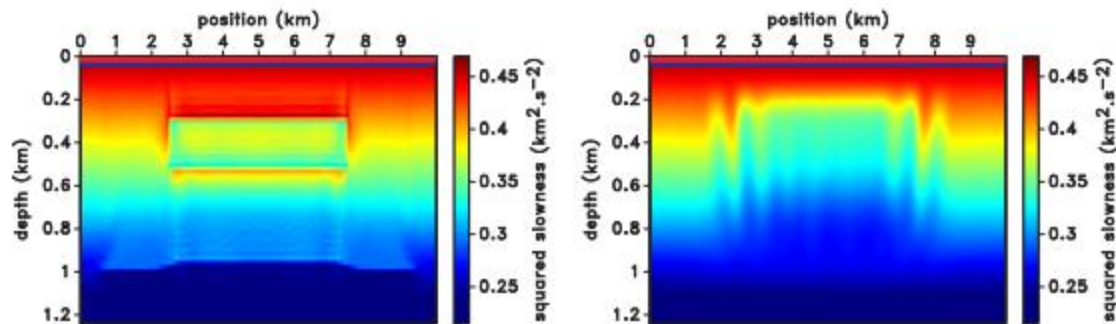
$$J_{FWI} = \frac{1}{2} \sum_{x_S} \|\mathbf{d} - \delta_{x_R} \mathbf{w}\|_2^2 \quad w_{FWI} = \sum_{x_S} \|\mathbf{d}\|_2^2 \quad J_{MVA} = \frac{1}{2} \|\mathbf{A} \nabla_{\mathbf{m}_{ext}} J_{FWI}\|_2^2 \quad w_{MVA} = \|\nabla_{\mathbf{m}_{ext},0} J_{FWI}\|_2^2$$



(a) Model  $\mathbf{m}_{true}$

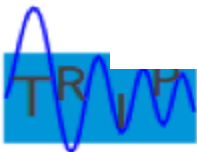
(b) Model  $\mathbf{m}_0$

(c) Model  $\mathbf{m}_{opt}, \alpha = 0.7$



(d) Model  $\mathbf{m}_{opt}, \alpha = 0.0$

(e) Model  $\mathbf{m}_{opt}, \alpha = 1.0$





## 2.4 Combine MVA and FWI

### 3. “TFWI” (D. Sun, Symes; Biondi, Almoni)

$$J_{\text{EFWI}}(\mathbf{v}(\mathbf{h})) = \|\mathbf{d}(\mathbf{v}(\mathbf{h})) - \mathbf{d}_{\text{obs}}\|_2^2$$

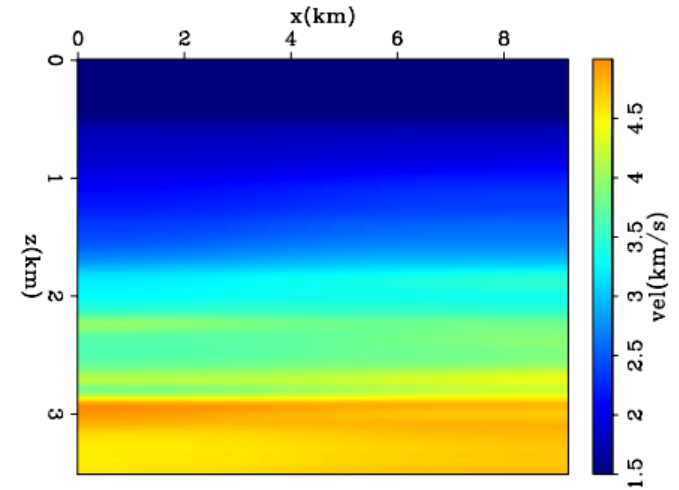
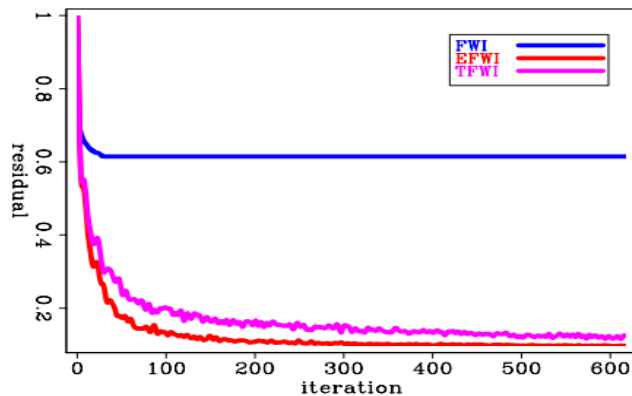
$$J_{\text{DSO}}(\mathbf{v}(\mathbf{h})) = \|\mathbf{h}\mathbf{v}(\mathbf{h})\|_2^2.$$

$$\left( v^2(\mathbf{x}, \mathbf{h}) *^{-1} \omega^2 + \nabla^2 \right) G(\mathbf{x}_S, \mathbf{x}, \omega; \mathbf{v}) = \delta(\mathbf{x}_S - \mathbf{x})$$

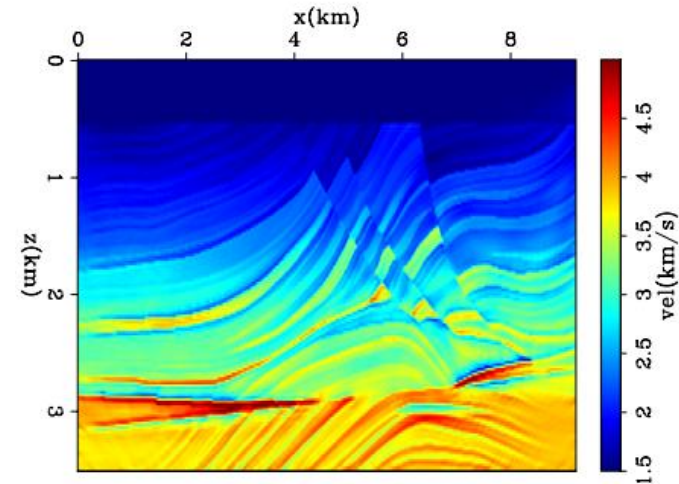
$$g_d(\mathbf{x}, \mathbf{h}) =$$

$$\sum_{\mathbf{x}_S, \mathbf{x}_R, \omega} \nabla^2 f(\mathbf{x}_S, \omega) G(\mathbf{x}_S, \mathbf{x} - \mathbf{h}, \omega; \mathbf{v}_0(\mathbf{h}))$$

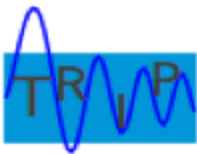
$$G(\mathbf{x}_R, \mathbf{x} + \mathbf{h}, \omega; \mathbf{v}_0(\mathbf{h})) \Delta d^*(\mathbf{x}_S, \mathbf{x}_R, \omega; \mathbf{v}_0(\mathbf{h}))$$



Initial velocity

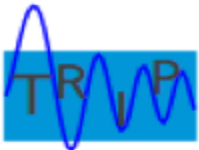


Inverted velocity by TFWI



# Thinking...

1. What's the best sparse promotion operator? Curvelet may be good for reflectivity imaging, how about FWI?
2. Multiple is still a difficult problem in seismic imaging.
3. It is also possible to converge globally in data domain without low frequency if we choose OF carefully.
4. Extended model is the bridge of MVA and WI, but how to decrease the computational cost of extended inversion? Data compressing + sparse representation + preconditioning + GPU ?



Thank **CSC** for supporting my visit in TRIP!

Thank **TRIP** for supporting me to join SEG!

Thank **YOU** for your attention!

