Trace
Interpolation
and Elevation
Statics by
Conjugate
Gradients

Marcus Wilson

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Trace Interpolation and Elevation Statics by Conjugate Gradients

Marcus Wilson

November 19, 2009



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Motivation

Ferguson 2006 - Regularization and datuming of seismic data by weighted, damped least squares.

- set up trace regularization and datuming as an inverse problem
- handle vertical and lateral velocity variation
- · solve using phase-shift migration as a forward model

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Phase-Shift Operator

Shifts a monochromatic wavefield in depth by multiplication in the Fourier domain

$$\varphi_{\omega}(k_{x}, z_{1}) = \alpha(z_{1} - z_{0}, k_{x}, \omega) \cdot \varphi_{\omega}(k_{x}, z_{0})$$

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$$\varphi_{\omega}(k_{x}, z_{1}) = \alpha(z_{1} - z_{0}, k_{x}, \omega) \cdot \varphi_{\omega}(k_{x}, z_{0})$$

$$\alpha(z, k_{x}, \omega) = e^{izk_{z}}$$

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$$\alpha(z, k_{x}, \omega) = e^{izk_{z}}$$

$$k_{z}^{2} = \left(\frac{\omega}{v}\right)^{2} - k_{x}^{2}$$

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Phase-Shift Migration

Gazdag 1978

- Models the propagation of the upward traveling wavefield in a homogeneous medium
- Fourier transform in x, followed by multiplication by α , then an inverse Fourier transform

$$\varphi_{\rm 0} = P_{\rm 0 \leftarrow 200m} \varphi_{\rm 200m}$$

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Depth Stepping

$$P_{_{0\leftarrow 4}}P_{_{4\leftarrow 8}}...P_{_{196\leftarrow 200}}\varphi_{_{200}}\ =\ \varphi_{_{0}}$$

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Depth Stepping

$$P_{\scriptscriptstyle 0\leftarrow 4} \underline{P_{\scriptscriptstyle 4\leftarrow 8}...P_{\scriptscriptstyle 196\leftarrow 200}\varphi_{\scriptscriptstyle 200}} \ = \ \varphi_{\scriptscriptstyle 0}$$

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$$P_{\scriptscriptstyle 0\leftarrow 4}\varphi_{\scriptscriptstyle 4} \ = \ \varphi_{\scriptscriptstyle 0}$$

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$$P_{_{4\leftarrow 8}}\varphi_{_{8}} = \varphi_{_{4}}$$

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Depth Stepping

$$P\varphi_{\scriptscriptstyle m} = \varphi_{\scriptscriptstyle d}$$

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Trace Padding

Finally, we model irregular spatial sampling using a weighting matrix W_d , which assigns a weight of 1 to live traces, and a weight of 0 to noisy or padded traces, and assume normally distributed error ϵ related to ambient noise and measurement error.

$$W_d P \varphi_m = \varphi_d + \epsilon$$

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To perform the inversion, we minimize a combination of the prediction error and solution roughness

$$M(\varphi) = \|P\varphi - \varphi_d\|_{W_d}^2 + \varepsilon \|\varphi - \varphi_m\|_{W_m}^2$$

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This is equivalent to solving the least-squares equation:

$$P^A W_d \varphi_{\scriptscriptstyle d} = \left[P^A W_d P + \varepsilon W_m \right] \varphi_{\scriptscriptstyle m}$$

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Benefits

- Runtime can be measured as a function of the forward operator
- Assuming perfect arithmetic, returns exact solution
- \sqrt{N} steps for well-conditioned systems

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Drawbacks

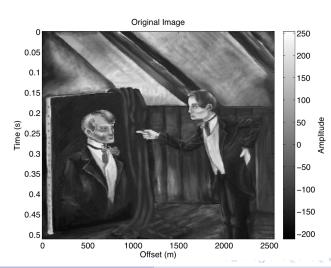
- Requires positive definite input
- Our system is not well-conditioned



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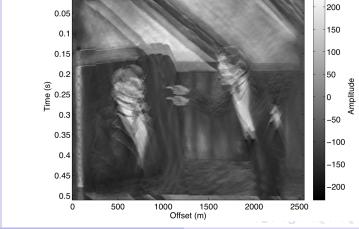
Gradients

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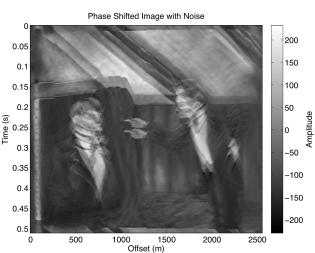
Phase Shifted Image

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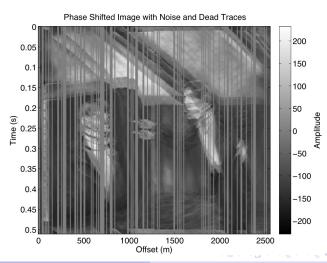




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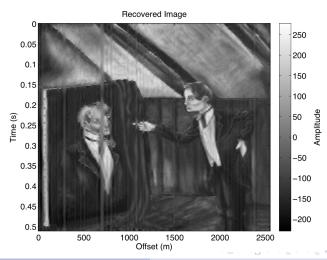
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Best Case

- Known velocity model
- No trace decimation
- \sqrt{N} iterations



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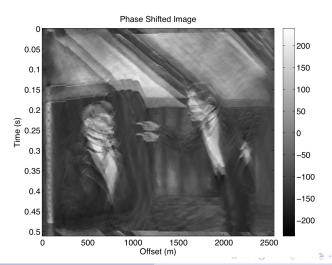
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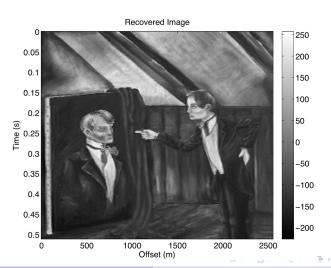
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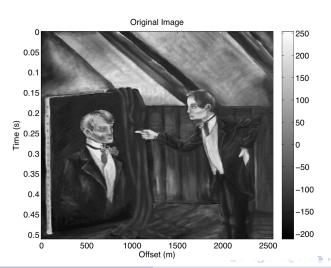
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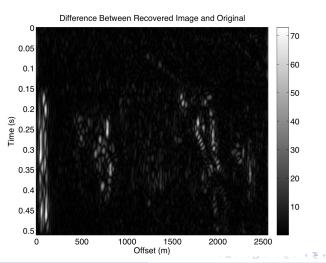
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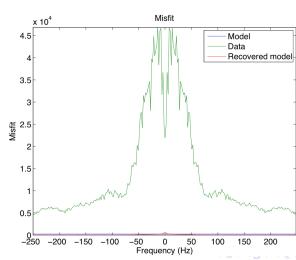
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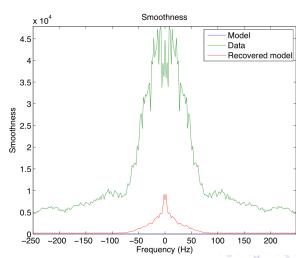
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Worst Case

- Roughly known velocity model
- 30% trace decimation
- \sqrt{N} iterations



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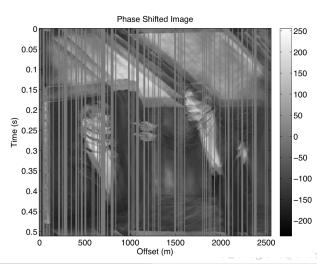
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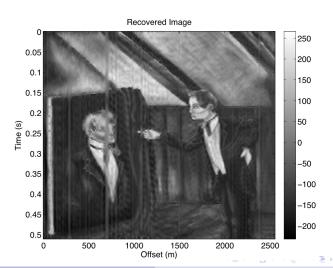
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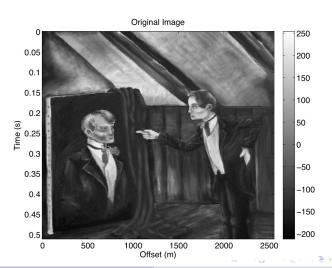
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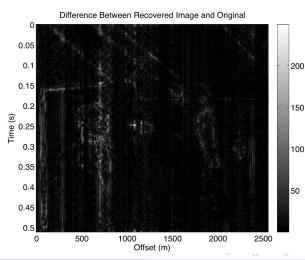




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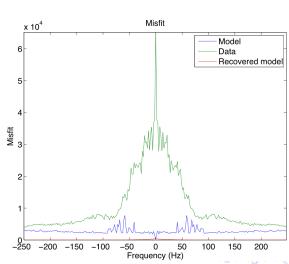
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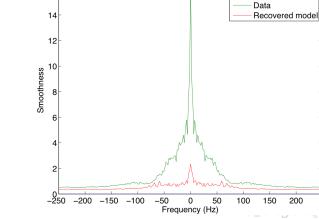
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Smoothness

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Future Work

- Develop a framework to run CG on operators
- Compare runtime of series expansion, matrix-based implementation with operator-based implementation
- Consider separate treatment of wavelike and evanescent regions
- Investigate preconditioning operators

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Acknowledgements

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