Introduction to Seismic Imaging

Alison Malcolm

Department of Earth, Atmospheric and Planetary Sciences MIT

August 20, 2010

Outline

- Introduction
 - Why we image the Earth
 - How data are collected
 - Imaging vs inversion
 - Underlying physical model
- Data Model
- Imaging methods
 - Kirchhoff
 - One-way methods
 - Reverse-time migration
 - Full-waveform inversion
- Comparison of Methods

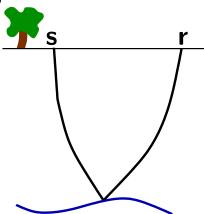
Approximate Techniques

Kirchhoff

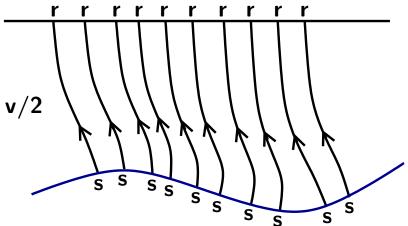
- Integral technique
- Related to X-ray CT imaging
- Generalized Radon Transform
- Conventionally uses ray theory
- One-way
 - Based on a paraxial approximation
 - Usually computed with finite differences

- downward continuation
- imaging condition

Claerbout 71, 85

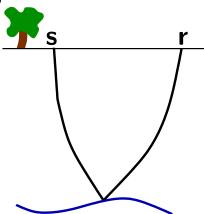


- downward continuation
- imaging condition

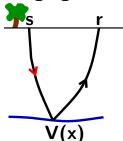


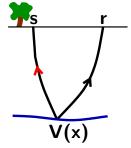
- downward continuation
- imaging condition

Claerbout 71, 85



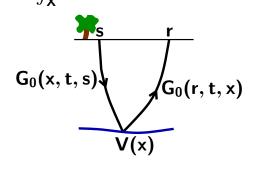
- downward continuation
- imaging condition





A Data Model

$$\begin{split} \delta G(s,r,t) = & \int_X \int_T & G_0(r,t\!-\!t_0,x) V(x) \partial_t^2 G_0(x,t_0,s) dx dt_0 \\ \delta G(s,r,\omega) = & - \int_X \omega^2 G_0(r,\omega,x) V(x) G_0(x,\omega,s) dx \end{split}$$



A Data Model

$$\begin{split} \delta G(s,r,t) = & \int_{X} \int_{T} & G_{0}(r,t-t_{0},x) V(x) \partial_{t}^{2} G_{0}(x,t_{0},s) dx dt_{0} \\ \delta G(s,r,\omega) = & - \int_{X} \omega^{2} G_{0}(r,\omega,x) V(x) G_{0}(x,\omega,s) dx \end{split}$$

$$\int_{\mathbf{V}} \omega^{2} \mathbf{G}_{-}(\mathbf{r}, \omega, \mathbf{x}) \mathbf{G}_{-}(\mathbf{s}, \omega, \mathbf{x}) \widetilde{\mathbf{V}}(\mathbf{x}) d\mathbf{x}$$

One-Way Methods Approximating the Wave Equation

Idea (1D, c constant):

$$(\partial_{x}^{2} - \partial_{t}^{2})u = (\partial_{x} - \partial_{t})(\partial_{x} + \partial_{t})u$$

c not constant:

$$\begin{aligned} (\mathsf{c}(\mathsf{x})^2 \partial_\mathsf{x}^2 - \partial_\mathsf{t}^2) \mathsf{u} &= (\mathsf{c}(\mathsf{x}) \partial_\mathsf{x} - \partial_\mathsf{t}) (\mathsf{c}(\mathsf{x}) \partial_\mathsf{x} + \partial_\mathsf{t}) \mathsf{u} \\ &\quad - \mathsf{c}(\mathsf{x}) (\partial_\mathsf{x} \mathsf{c}(\mathsf{x})) \partial_\mathsf{x} \mathsf{u} \end{aligned}$$

c(x) smooth \Rightarrow better approximation

Approximating the Wave Equation

Taylor (81), Stolk & de Hoop (05)

Multi-dimensional:

$$Lu = f$$

$$\partial_z \begin{pmatrix} u \\ \partial_z u \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -A & 0 \end{pmatrix} \begin{pmatrix} u \\ \partial_z u \end{pmatrix} + \begin{pmatrix} 0 \\ -f \end{pmatrix}$$

$$A(z, x, \partial_x, \partial_t) = \partial_x^2 - c(z, x)^{-2} \partial_t^2$$

Approximating the Wave Equation

Taylor (81), Stolk & de Hoop (05)

Diagonalize in smooth background

$$\begin{split} \partial_z \begin{pmatrix} u_+ \\ u_- \end{pmatrix} &= \begin{pmatrix} \mathrm{i} B_+ & 0 \\ 0 & \mathrm{i} B_- \end{pmatrix} \begin{pmatrix} u_+ \\ u_- \end{pmatrix} + \begin{pmatrix} f_+ \\ f_- \end{pmatrix} \\ b_\pm(\xi,x,\omega) &= \pm \sqrt{\xi^2 - c_0(x)^{-2}\omega^2} \\ B_+ \text{ FIOs} \end{split}$$

Approximating the Wave Equation

Taylor (81), Stolk & de Hoop (05)

Diagonalize in smooth background

$$\partial_z \begin{pmatrix} u_+ \\ u_- \end{pmatrix} = \begin{pmatrix} \mathrm{i} B_+ & 0 \\ 0 & \mathrm{i} B_- \end{pmatrix} \! \begin{pmatrix} u_+ \\ u_- \end{pmatrix} + \begin{pmatrix} f_+ \\ f_- \end{pmatrix}$$

Solution:

$$\mathsf{G}_0 = \left(\begin{smallmatrix} \mathsf{G}_+ & \mathsf{0} \\ \mathsf{0} & \mathsf{G}_- \end{smallmatrix} \right)$$

 G_0 propagator in c_0

Approximating the Wave Equation

Taylor (81), Stolk & de Hoop (05)

Relate u_+ to u and $\partial_z u$

$$\begin{pmatrix} u_+ \\ u_- \end{pmatrix} = \tfrac{1}{2} \begin{pmatrix} (Q_+)^{-1} & -\mathcal{H}Q_+ \\ (Q_-^*)^{-1} & \mathcal{H}Q_- \end{pmatrix} \begin{pmatrix} u \\ \partial_z u \end{pmatrix}$$

$$\mathbf{q}_{\pm} = \left[\left(\frac{\omega}{\mathbf{c}(\mathsf{z},\mathsf{x})} \right)^2 - \|\xi\|^2 \right]^{-1/4}$$

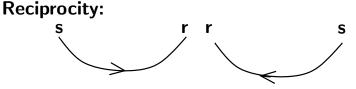
 ${f Q}_{\pm}$ differ in sub-principal parts ${f Q}_{\pm}$ $\psi{f DOs}$

One-Way Methods Modeling Data Stolk & de Hoop (05)

$$\begin{split} \delta G(s,r,\omega) &\approx \\ &\int_X \omega^2 Q_-^*(r) G_-(r,\omega,x) V(x) G_+(x,\omega,s) Q_+(s) dx dz \\ &V(x) = \tfrac{1}{4} Q_-(z,x) \delta c(z,x) c_0(z,x)^{-3} Q_+^*(z,x) \end{split}$$

One-Way Methods Modeling Data Stolk & de Hoop (05)

$$\begin{split} \delta \mathsf{G}(\mathsf{s},\mathsf{r},\omega) \approx \\ \int_{\mathsf{X}} \omega^2 \mathsf{Q}_-^*(\mathsf{r}) \mathsf{G}_-(\mathsf{r},\omega,\mathsf{x}) \mathsf{V}(\mathsf{x}) \mathsf{G}_+(\mathsf{x},\omega,\mathsf{s}) \mathsf{Q}_+(\mathsf{s}) \mathsf{d} \mathsf{x} \mathsf{d} \mathsf{z} \\ \mathsf{V}(\mathsf{x}) &= \frac{1}{4} \mathsf{Q}_-(\mathsf{z},\mathsf{x}) \delta \mathsf{c}(\mathsf{z},\mathsf{x}) \mathsf{c}_0(\mathsf{z},\mathsf{x})^{-3} \mathsf{Q}_+^*(\mathsf{z},\mathsf{x}) \end{split}$$



One-Way Methods Modeling Data Stolk & de Hoop (05)

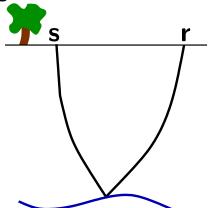
$$\begin{split} \delta G(s,r,\omega) \approx \\ \int_X \omega^2 Q_-^*(r) G_-(r,\omega,x) V(x) G_+(x,\omega,s) Q_+(s) dx dz \\ V(x) &= \tfrac{1}{4} Q_-(z,x) \delta c(z,x) c_0(z,x)^{-3} Q_+^*(z,x) \\ \text{Drop Qs} \end{split}$$

$$\begin{split} \int_X \int_Z \omega^2 G_-(0,r,\omega,z,x) G_-(0,s,\omega,z,x) \\ (E_2 E_1 a)(z,x) dz dx \end{split}$$

$$E_2: \mathbf{b}(\mathbf{z}, \mathbf{r}, \mathbf{s}) \mapsto \delta(\mathbf{t})\mathbf{b}(\mathbf{z}, \mathbf{r}, \mathbf{s}) \\
E_1: \mathbf{a}(\mathbf{z}, \mathbf{x}) \mapsto \delta(\mathbf{r} - \mathbf{s})\mathbf{a}(\mathbf{z}, \frac{\mathbf{r} + \mathbf{s}}{2})$$

Imaging Claerbout (78) Stolk & de Hoop (06)

- downward continuation
- imaging condition



Imaging Claerbout (78) Stolk & de Hoop (06)

downward continuation

$$\hat{d}(z, s, r, t) = H(z, 0)^*Q^{-1*}d(s, r, t)$$

$$(H(z,z_0))(s,r,t,s_0,r_0) = (G_-(z,z_0))(r,t,r_0) * (G_-(z,z_0))(s,t,s_0)$$

H is an FIO H * H is ΨDO

imaging condition

Imaging Claerbout (78) Stolk & de Hoop (06)

- downward continuation
- imaging condition

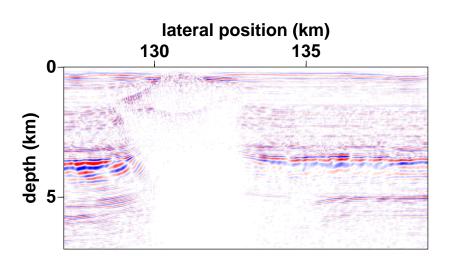
$$V(z,x) \approx \hat{d}(z,x,x,0)$$

$$V(x) = \frac{1}{4}Q_{-}(z)\delta c(z,x)c_{0}(z,x)^{-3}Q_{+}^{*}(z)$$

Recall Q are ΨDOs & H*H is ΨDO

We have again located the singularities

One-Way Methods Example



Approximate Techniques

Kirchhoff

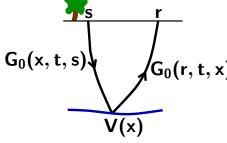
- Integral technique
- Related to X-ray CT imaging
- Generalized Radon Transform
- Conventionally uses ray theory
- One-way
 - Based on a paraxial approximation
 - Usually computed with finite differences

'Exact' Techniques

- Reverse-time migration (RTM)
 - Run wave-equation backward
 - Usually computed with finite differences
 - "No" approximations (to the acoustic, isotropic, linearized wave-equation, for smooth media assuming single scattering)
- Full-waveform inversion (FWI)
 - Iterative method to match the entire waveform
 - Gives smooth part of velocity model

Reverse-Time Migration Modeling Data

$$\begin{split} \delta G(s,r,t) = & \int_{X} \int_{T} & G_{0}(r,t-t_{0},x) V(x) \partial_{t}^{2} G_{0}(x,t_{0},s) dx dt_{0} \\ \delta G(s,r,\omega) = & -\int_{X} \omega^{2} G_{0}(r,\omega,x) V(x) G_{0}(x,\omega,s) dx \end{split}$$



Reverse-Time Migration Modeling Data

$$\delta \mathbf{G}(\mathbf{s}, \mathbf{r}, \mathbf{t}) = \int_{\mathbf{X}} \int_{\mathbf{T}} \mathbf{G}_{0}(\mathbf{r}, \mathbf{t} - \mathbf{t}_{0}, \mathbf{x}) \mathbf{V}(\mathbf{x}) \partial_{\mathbf{t}}^{2} \mathbf{G}_{0}(\mathbf{x}, \mathbf{t}_{0}, \mathbf{s}) d\mathbf{x} d\mathbf{t}_{0}$$

$$\delta G(s, r, \omega) = -\int_{X} \omega^{2} G_{0}(r, \omega, x) V(x) G_{0}(x, \omega, s) dx$$

 $F: \delta c \mapsto \delta G$ is again an FIO

Reverse-Time Migration Forming an image

$$\delta G(s, r, \omega) = -\int_{X} \omega^{2} G_{0}(r, \omega, x) V(x) G_{0}(x, \omega, s) dx$$

 $F: \delta c \mapsto \delta G$ is again an FIO

 $\mathsf{F}^*: \delta \mathsf{G} \mapsto \delta \mathsf{c}$ is again an FIO

 F^*F is ΨDO for complete coverage

Stolk et al. (09)

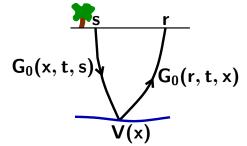
- no direct rays (transversal intersection)
- no source-side caustics
- $c_0 \in C^{\infty}$

Reverse-Time Migration Forming an Image

Procedure:

Whitmore (83), Loewenthal & Mufti (83), Baysal et al (83)

- back propagate in time
- imaging condition



Reverse-Time Migration an Adjoint State Method

Lailly (83,84), Tarantola (84,86,87) Symes (09) **For a fixed source, s,**

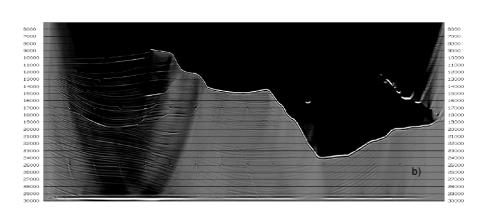
$$(c^{-2}\partial_t^2 - \nabla^2)q(x,t;s) = \int_{R_s} \delta G(r,t;s)\delta(x-r)dr$$

$$q(\cdot,t,\cdot) = 0 \text{ for } t > T$$

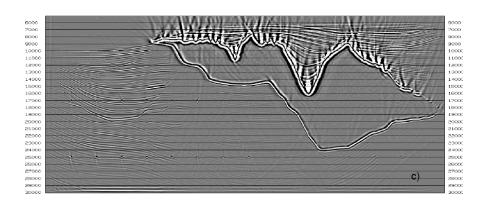
receivers act as sources, reversed in time

$$Im(x) = \frac{2}{c^2(x)} \int \int q(x,t;s) \partial_t^2 G_0(x,t,s) dt ds$$

Reverse-Time Migration Example Liu et al (07)



Reverse-Time Migration Example Liu et al (07)



Reverse-Time Migration Example Liu et al (07)

E000

'Exact' Techniques

- Reverse-time migration (RTM)
 - Run wave-equation backward
 - Usually computed with finite differences
 - "No" approximations (to the acoustic, isotropic, linearized wave-equation, for smooth media assuming single scattering)
- Full-waveform inversion (FWI)
 - Iterative method to match the entire waveform
 - Gives smooth part of velocity model

Full-waveform Inversion Problem Setup Tarantola (87), Virieux & Operto (09)

Recall our initial formulation:

$$\begin{aligned} \mathsf{L} \mathsf{u} &:= (\nabla^2 - \frac{1}{\mathsf{c}^2} \partial_\mathsf{t}^2) \mathsf{u} = \mathsf{f} \\ \mathsf{u} &= 0 \qquad \mathsf{t} < 0 \\ \partial_\mathsf{z} \mathsf{u}|_{\mathsf{z}=0} &= 0 \end{aligned}$$

FWI attempts to solve for c directly given u,f

no splitting of c but band limited data ⇒ smooth solution

Full-waveform Inversion Problem Setup Tarantola (87), Virieux & Operto (09)

Recall our initial formulation:

$$\mathsf{L}\mathsf{u} := (\nabla^2 - \frac{1}{\mathsf{c}^2} \partial_\mathsf{t}^2) \mathsf{u} = \mathsf{f}$$

Compute:

$$\min_{\mathrm{c}} \|\mathrm{Lu} - \mathrm{d}\|_{\mathrm{L}^2((S,\mathrm{R}) \times [0,T])}$$

Full-waveform Inversion Some Issues Symes (09)

Compute:

$$\min_{\mathrm{c}} \|\mathrm{Lu} - \mathrm{d}\|_{\mathrm{L}^2((S,R) \times [0,T])}$$

- Objective function appears non-convex Can we restrict the domain of models so that it is? e.g. $c_{\min} < c < c_{\max}$
- What space must c be in for objective function to be differentiable?
- Data are finite bandwidth we cannot resolve structures on all scales

Full-waveform Inversion Work-around 1: Partial Linearization Symes (09)

Idea: Extend $\delta c(x)$ from X to \hat{X} Example: $\delta c(x) \mapsto \delta \hat{c}(x,h) = \delta(h) \delta c(x)$ S

form extended image here x - h/2 x + h/2

form image here

Claerbout (85) suggested this extension

Full-waveform Inversion Work-around 1: Partial Linearization Symes (09)

Idea: Extend $\delta c(x)$ from X to \hat{X}

Example: $\delta c(x) \mapsto \delta \hat{c}(x, h) = \delta(h) \delta c(x)$

Now extend

$$F[\delta c] \mapsto \delta G$$

to

$$\hat{\mathsf{F}}[\delta\hat{\mathsf{c}}(\mathsf{x},\mathsf{h})]\mapsto\delta\mathsf{G}$$

s.t. $\hat{\mathbf{F}}$ is 'invertible' $(\mathbf{I} - \hat{\mathbf{F}}^{\dagger} \hat{\mathbf{F}}$ is smoothing) Find \mathbf{c}_0 s.t. $\mathrm{supp}\left(\delta \hat{\mathbf{c}}(\mathbf{x},\mathbf{h})\right) \subset \{(\mathbf{x},\mathbf{h})|\mathbf{h}=0\}$ Stolk & de Hoop (2001), Stolk et al (2005) show invertibility

Full-waveform Inversion

Work-around 2: Separation of Scales Pratt (99), Virieux (09)

$$\min_{\mathrm{c}} \|\mathrm{Lu} - \mathrm{d}\|_{\mathrm{L}^2((S,R) imes [0,T])}$$
 not convex

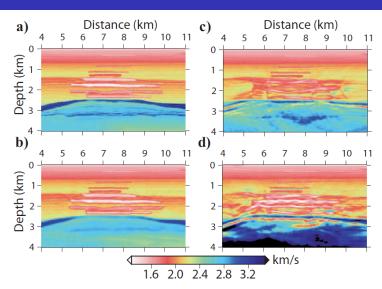
$$\Rightarrow$$
 $\|c_{\mathrm{initial}} - c_{\mathrm{true}}\|$ must be small

Solve for $\mathsf{G}(\omega)$ from ω_{\min} to ω_{\max}

No proof optimization converges

Full-waveform Inversion

Work-around 2: Separation of Scales, example Virieux (09)



Outline

- Introduction
 - Why we image the Earth
 - How data are collected
 - Imaging vs inversion
 - Underlying physical model
- Data Model
- Imaging methods
 - Kirchhoff
 - One-way methods
 - Reverse-time migration
 - Full-waveform inversion
- Comparison of Methods

Comparison of Methods Kirchhoff vs One-way Fehler & Huang (02)

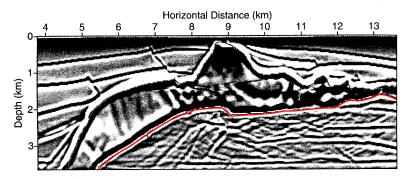


Figure 5 Kirchhoff migration image obtained by migrating all common-shot gathers for the model in Figure 1. Solid line shows boundary of salt body in Figure 1.

Kirchhoff

Comparison of Methods Kirchhoff vs One-way Fehler & Huang (02)

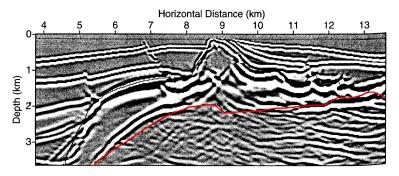


Figure 6 Phase-shift migration image obtained by migrating all common-shot gathers for the model in Figure 1. Solid line shows boundary of salt body in Figure 1.

Phase-shift

Comparison of Methods Kirchhoff vs One-way Fehler & Huang (02)

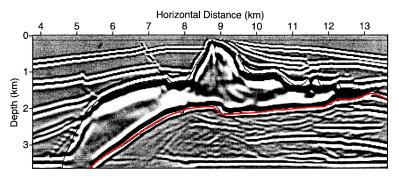


Figure 7 Split-step Fourier migration image obtained by migrating all common-shot gathers for the model in Figure 1. Solid line shows boundary of salt body in Figure 1.

Split-step

Comparison of Methods Kirchhoff vs RTM Zhu & Lines (98)

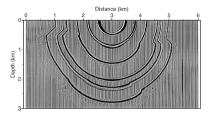


Fig. 1. Kirchhoff migration impulses. The migration is based on a blocked velocity model with a normal fault developed throughout the depth range. The velocity in each block linearly increases with depth.

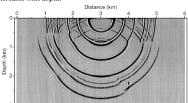


Fig. 2. Reverse-time migration impulses. The migration is based on the same input data and the same velocity model as used in Figure 1.

Comparison of Methods Kirchhoff vs RTM Zhu & Lines (98)

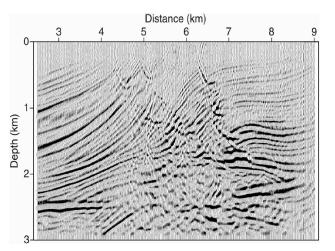


Fig. 5. The final migration section of the Marmousi model data set produced by the Kirchhoff integral method.

Kirchhoff

Comparison of Methods Kirchhoff vs RTM Zhu & Lines (98)

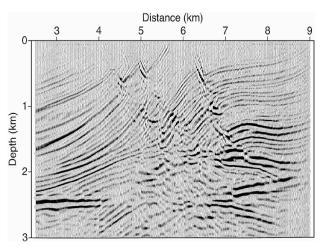
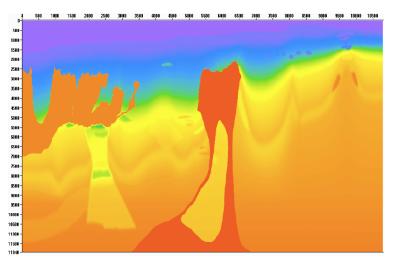
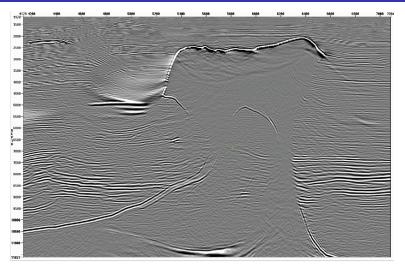


FIG. 6. The final migration section of the Marmousi model data set produced by the reverse-time migration.

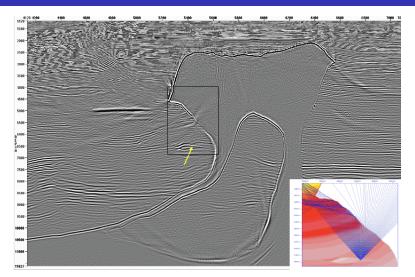
Reverse-time



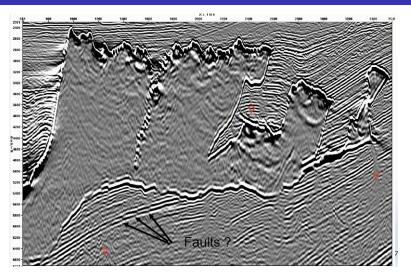
Model



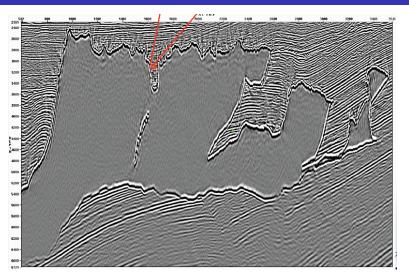
One-way



Reverse-time

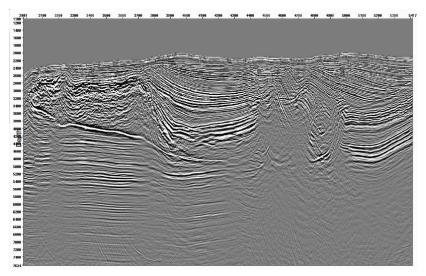


One-way



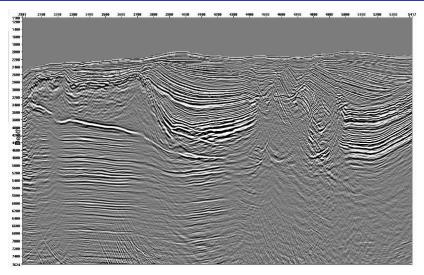
Reverse-time

Comparison of Methods Real Data Farmer 2006



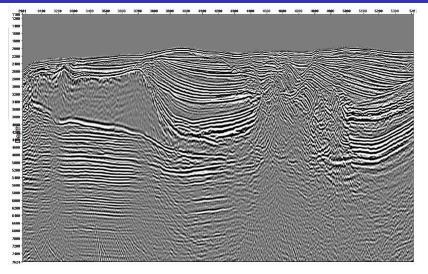
Kirchhoff

Comparison of Methods Real Data Farmer 2006



One-way

Comparison of Methods Real Data Farmer 2006



Reverse-time

Summary of Methods

- Kirchhoff requires a lot of rays (or a simple model)
- One-way doesn't handle turning waves
- RTM separation of up/down-going waves is challenging

c₀ is key

 FWI optimization doesn't convergence from an arbitrary starting model

```
...and we never spoke about the source ...
...or multiple-scattering ...
```



Edip Baysal, Dan D. Kosloff, and John W. C. Sherwood. Reverse time migration.

Geophysics, 48(11):1514-1524, 1983.



J. F. Claerbout.

Imaging the Earth's Interior. Blackwell Sci. Publ., 1985.



Jon F. Claerbout.

Toward a unified theory of reflector mapping.





P. A. Farmer.

Reverse time migration: Pushing beyond wave equation.

EAGE Annual Meeting, 2006.



Michael C. Fehler and Lianjie Huang.

Modern imaging using seismic reflection data.

Annual Review of Earth and Planetary Sciences. 30(1):259–284, 2002.



P. Lailly.

The Seismic Inverse Problem as a Sequence of Before-Stack Migrations, pages 206-220.

Conference on Inverse Scattering: Theory and Applications. SIAM, Philadelphia, 1983.



P. Lailly.

Migration Methods: Partial but Efficient Solutions to the Seismic Inverse Problem. Inverse Problems on Acoustic and Elastic Waves. SIAM, Philadelphia, 1984.



Faqi Liu, Guanquan Zhang, Scott A. Morton, and Jacques P. Leveille.

Reverse-time migration using one-way wavefield imaging condition. SEG Technical Program Expanded Abstracts, 26(1):2170–2174, 2007.



Dan Loewenthal and Irshad R. Mufti.

Reversed time migration in spatial frequency domain.

Geophysics, 48(5):627-635, 1983.



Modeling of seismic data in the downward continuation approach. SIAM J. Appl. Math., 65(4):1388 – 1406, 2005.



Soismis inverse scattering in the

Seismic inverse scattering in the downward continuation approach. Wave Motion, 43(7):579–598, 2006.



Christiaan C. Stolk, Maarten V. de Hoop, and William W. Symes.

Kinematics of shot-geophone migration. Geophysics, 74(6):WCA19–WCA34, 2009.



The seismic reflection inverse problem.



Inverse Problem Theory. Elsevier, 3 edition, 1987.



Albert Tarantola.

Inversion of seismic reflection data in the acoustic approximation. Geophysics, 49(8):1259–1266, 1984.



Albert Tarantola.

A strategy for nonlinear elastic inversion of seismic reflection data. Geophysics, 51(10):1893–1903, 1986.



M. E. Taylor.

Pseudodifferential Operators.



Princton University Press. Princton, NJ, 1981.



An overview of full-waveform inversion in exploration geophysics. Geophysics, 74(6):WCC1–WCC26, 2009.



N. D. Whitmore.

Iterative depth migration by backward time propagation.

In Expanded Abstracts, page S10.1. Society of Exploration Geophysicists, 1983.



Jinming Zhu and Larry R. Lines.

 $\label{lem:comparison} Comparison of kirchhoff and reverse-time migration methods with applications to prestack depth imaging of complex structures.$

Geophysics, 63(4):1166-1176, 1998.

[10, 11, 2] [17, 12, 8] [3, 19, 9] [1, 6, 7] [15, 16, 14] [13, 5, 20] [4, 18]