STABILIZING WAVEFIELD EXTRAPOLATION WITH LOCALLY WKBJ OPERATOR SYMBOLS

Chad M. Hogan Gary F. Margrave

University of Calgary, Department of Geology and Geophysics

Geophysical Inversion Workshop 2006

Hogan, Margrave (U of C)

IWKBJ **operators**



2 STANDARD STABILIZATION TECHNIQUES

- **3** AN EASIER WAY TO DO IT?
- **4** The lwkbj operator
- **5** Images and results
- 6 CONCLUSIONS

What are we trying to do?

• Wavefield extrapolation is costly in the frequency-wavenumber $(\omega - \xi)$ domain in the presence of strong lateral velocity gradients.

What are we trying to do?

- Wavefield extrapolation is costly in the frequency-wavenumber $(\omega \xi)$ domain in the presence of strong lateral velocity gradients.
- Multiplication in $\omega \xi$ is equivalent to convolution in ωx .

4 AL 1 A B 1 4

What are we trying to do?

- Wavefield extrapolation is costly in the frequency-wavenumber $(\omega \xi)$ domain in the presence of strong lateral velocity gradients.
- Multiplication in $\omega \xi$ is equivalent to convolution in ωx .
- Truncation of the convolution kernel to improve run-time leads to an unstable algorithm.

What are we trying to do?

- Wavefield extrapolation is costly in the frequency-wavenumber $(\omega \xi)$ domain in the presence of strong lateral velocity gradients.
- Multiplication in $\omega \xi$ is equivalent to convolution in ωx .
- Truncation of the convolution kernel to improve run-time leads to an unstable algorithm.
- The stabilization process is complicated.

What are we trying to do?

- Wavefield extrapolation is costly in the frequency-wavenumber $(\omega \xi)$ domain in the presence of strong lateral velocity gradients.
- Multiplication in $\omega \xi$ is equivalent to convolution in ωx .
- Truncation of the convolution kernel to improve run-time leads to an unstable algorithm.
- The stabilization process is complicated.
- Can we find a simple method?

A = A

GENERALIZED PSPI

INFINITESIMAL EXTRAPOLATOR

 $\Psi(x, z + \Delta z, \omega) = \mathbf{T}_{\alpha(z:z+\Delta z)} \Psi(x, z, \omega)$

Hogan, Margrave (U of C)

GENERALIZED PSPI

INFINITESIMAL EXTRAPOLATOR

$$egin{aligned} \Psi(x,z+\Delta z,\omega) &= \mathbf{T}_{lpha(z:z+\Delta z)}\Psi(x,z,\omega) \ &pprox \int_{\mathbb{R}} \phi(\xi,z,\omega) lpha(x,\xi,\omega,z:z+\Delta z) e^{i\xi x} d\xi \end{aligned}$$

where

$$\alpha\left(x,\xi,\omega,z:z+\Delta z\right) = \begin{cases} \exp\left(i\Delta z\sqrt{\frac{\omega^2}{v(x)^2}-\xi^2}\right), & |\xi| \le \frac{|\omega|}{v(x)} \\ \exp\left(-\left|\Delta z\sqrt{\frac{\omega^2}{v(x)^2}-\xi^2}\right|\right), & |\xi| > \frac{|\omega|}{v(x)} \end{cases}$$

▲□▶ ▲御▶ ▲臣▶ ▲臣▶ ―臣 _ のへ⊙

GPSPI CONCEPTUALLY





Hogan, Margrave (U of C)

lwkbj **operators**

Wavefield extrapolation: the symbol α



Hogan, Margrave (U of C)

CONVOLUTION EQUIVALENT



Truncation \rightarrow Gibbs



Truncation \rightarrow Gibbs



GIW 2006 8 / 32

HALE'S EXTRAPOLATOR

• Dave Hale (1991) expands the symbol α into a modified Taylor series.

A = A = A = A = A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A

HALE'S EXTRAPOLATOR

- Dave Hale (1991) expands the symbol α into a modified Taylor series.
- The symbol is reconstructed from this expansion into an explicitly stable form.

HALE'S EXTRAPOLATOR

- Dave Hale (1991) expands the symbol α into a modified Taylor series.
- The symbol is reconstructed from this expansion into an explicitly stable form.
- Though effective, it requires significant pen-and-paper analysis to change operational parameters (*eg* changing the spatial sampling of the operator).

▲ 同 ▶ → 三 ▶ →

HALE'S EXTRAPOLATOR

- Dave Hale (1991) expands the symbol α into a modified Taylor series.
- The symbol is reconstructed from this expansion into an explicitly stable form.
- Though effective, it requires significant pen-and-paper analysis to change operational parameters (*eg* changing the spatial sampling of the operator).
- Additionally, it is relatively inaccurate at high-angle propagation.

STABILIZATION BY WEIGHTED LEAST SQUARES

The wlsq extrapolator

• Thorbecke *et al.* (2004) stabilize with a weighted least squares (WLSQ) optimization.

STABILIZATION BY WEIGHTED LEAST SQUARES

The wlsq extrapolator

- Thorbecke *et al.* (2004) stabilize with a weighted least squares (WLSQ) optimization.
- This method works well, and is simpler than the Hale method.

STABILIZATION BY WEIGHTED LEAST SQUARES

The wlsq extrapolator

- Thorbecke *et al.* (2004) stabilize with a weighted least squares (WLSQ) optimization.
- This method works well, and is simpler than the Hale method.
- However, it still requires an optimization which is somewhat expensive and complicated.

The foci extrapolator

• Margrave *et al.* (2006) stabilize by Forward-Operator-Conjugate-Inverse (FOCI).

・ロト ・ 同ト ・ ヨト ・ ヨト

The foci extrapolator

- Margrave *et al.* (2006) stabilize by Forward-Operator-Conjugate-Inverse (FOCI).
- A forward operator (unstable) is generated for a half-step.

A (1) < (1) < (1) < (1) </p>

- Margrave *et al.* (2006) stabilize by Forward-Operator-Conjugate-Inverse (FOCI).
- A forward operator (unstable) is generated for a half-step.
- An inverse operator (unstable) is generated for a half-step.

- Margrave *et al.* (2006) stabilize by Forward-Operator-Conjugate-Inverse (FOCI).
- A forward operator (unstable) is generated for a half-step.
- An inverse operator (unstable) is generated for a half-step.
- The forward and inverse have almost exactly mirrored instability.

- Margrave *et al.* (2006) stabilize by Forward-Operator-Conjugate-Inverse (FOCI).
- A forward operator (unstable) is generated for a half-step.
- An inverse operator (unstable) is generated for a half-step.
- The forward and inverse have almost exactly mirrored instability.
- Compose the forward operator with the conjugate of the inverse to cancel the instability.

- Margrave *et al.* (2006) stabilize by Forward-Operator-Conjugate-Inverse (FOCI).
- A forward operator (unstable) is generated for a half-step.
- An inverse operator (unstable) is generated for a half-step.
- The forward and inverse have almost exactly mirrored instability.
- Compose the forward operator with the conjugate of the inverse to cancel the instability.
- Somewhat complicated to implement correctly.

THE THREE EXTRAPOLATORS



The gpspi concept



Hogan, Margrave (U of C)

lwkbj operators

GIW 2006 13 / 32

-2

<ロト < 四ト < 回ト < 回ト

A DIFFERENT IDEA



Hogan, Margrave (U of C)

→ ∃→ 14 / 32 **GIW 2006**

・ロト ・日下 ・ヨト

-2

A VERTICAL GRADIENT BENDS RAYS!

BUT WHAT KIND OF GRADIENT?

• A positive linear vertical velocity gradient, to keep things simple: $v(x, z) = v_0(x) + m(x)(z - z_0), z \in [z_0, z_0 + \Delta z].$

A VERTICAL GRADIENT BENDS RAYS!

BUT WHAT KIND OF GRADIENT?

- A positive linear vertical velocity gradient, to keep things simple: $v(x,z) = v_0(x) + m(x)(z-z_0), z \in [z_0, z_0 + \Delta z].$
- Vertical traveltime should match the original medium.

A vertical gradient bends rays!

BUT WHAT KIND OF GRADIENT?

- A positive linear vertical velocity gradient, to keep things simple: $v(x, z) = v_0(x) + m(x)(z - z_0), z \in [z_0, z_0 + \Delta z].$
- Vertical traveltime should match the original medium.
- Rays leaving at 90° from the output point (x₀, z₀ + Δz) should intersect z = z₀ at a specified finite aperture radius x_r.

MEDIUM AT $v_{loc} = 2000m/s$, FOR $x_r = 20m$ OVER $\Delta z = 10m$ • Vertical traveltime match: $\log \left(1 + \frac{m\Delta z}{v_0}\right) = \frac{m\Delta z}{v_{loc}}$.

・ロト ・ 同ト ・ ヨト ・ ヨト

Medium at $v_{loc} = 2000m/s$, for $x_r = 20m$ over $\Delta z = 10m$

- Vertical traveltime match: $\log\left(1 + \frac{m\Delta z}{v_0}\right) = \frac{m\Delta z}{v_{loc}}$.
- Aperture radius requirement: $m = \frac{2v_0\Delta z}{x_r^2 \Delta z^2}$

Medium at $v_{loc} = 2000m/s$, for $x_r = 20m$ over $\Delta z = 10m$

- Vertical traveltime match: $\log\left(1 + \frac{m\Delta z}{v_0}\right) = \frac{m\Delta z}{v_{loc}}$.
- Aperture radius requirement: $m = \frac{2v_0\Delta z}{x_r^2 \Delta z^2}$
- Combining:

$$v_0 = v_{loc} \log \left(1 + \frac{2\Delta z^2}{x_r^2 - \Delta z^2} \right) \frac{x_r^2 - \Delta z^2}{2\Delta z^2}$$

Hogan, Margrave (U of C)

(4月) (4日) (4日)

MEDIUM AT $v_{loc} = 2000 m/s$, for $x_r = 20m$ over $\Delta z = 10m$ • $v_0 = 2000 \log \left(1 + \frac{2 \times 10^2}{20^2 - 10^2}\right) \frac{20^2 - 10^2}{2 \times 10^2} = 1533m/s$

イロト イポト イヨト イヨト

Medium at $v_{loc} = 2000 m/s$, for $x_r = 20m$ over $\Delta z = 10m$

•
$$v_0 = 2000 \log \left(1 + \frac{2 \times 10^2}{20^2 - 10^2}\right) \frac{20^2 - 10^2}{2 \times 10^2} = 1533 m/s$$

• $m = \frac{2 \times 1533 \times 10}{20^2 - 10^2} = 102 s^{-1}$

31

Medium at $v_{loc} = 2000 m/s$, for $x_r = 20m$ over $\Delta z = 10m$

•
$$v_0 = 2000 \log \left(1 + \frac{2 \times 10^2}{20^2 - 10^2}\right) \frac{20^2 - 10^2}{2 \times 10^2} = 1533 m/s$$

• $m = \frac{2 \times 1533 \times 10}{20^2 - 10^2} = 102 s^{-1}$
• $v(x_0, z) = 1533 m/s + (102 s^{-1})(z - z_0)$

・ロト ・四ト ・ヨト ・

Medium at $v_{loc} = 2000 m/s$, for $x_r = 20m$ over $\Delta z = 10m$

•
$$v_0 = 2000 \log \left(1 + \frac{2 \times 10^2}{20^2 - 10^2}\right) \frac{20^2 - 10^2}{2 \times 10^2} = 1533 m/s$$

• $m = \frac{2 \times 1533 \times 10}{20^2 - 10^2} = 102 s^{-1}$

•
$$v(x_0, z) = 1533m/s + (102s^{-1})(z - z_0)$$

• In practice: x_r "significantly" bigger than Δz

31

Medium at $v_{loc} = 2000m/s$, for $x_r = 20m$ over $\Delta z = 10m$

•
$$v_0 = 2000 \log \left(1 + \frac{2 \times 10^2}{20^2 - 10^2}\right) \frac{20^2 - 10^2}{2 \times 10^2} = 1533 m/s$$

•
$$m = \frac{2 \times 1533 \times 10}{20^2 - 10^2} = 102s^{-1}$$

•
$$v(x_0, z) = 1533m/s + (102s^{-1})(z - z_0)$$

- \bullet In practice: x_r "significantly" bigger than Δz
- Also: x_r "significantly" less than the spatial extent of the convolution kernel

・ 目 ト ・ ヨ ト ・ ヨ ト

Medium at $v_{loc} = 2000m/s$, for $x_r = 20m$ over $\Delta z = 10m$

•
$$v_0 = 2000 \log \left(1 + \frac{2 \times 10^2}{20^2 - 10^2}\right) \frac{20^2 - 10^2}{2 \times 10^2} = 1533 m/s$$

•
$$m = \frac{2 \times 1533 \times 10}{20^2 - 10^2} = 102s^{-1}$$

•
$$v(x_0, z) = 1533m/s + (102s^{-1})(z - z_0)$$

- \bullet In practice: x_r "significantly" bigger than Δz
- Also: x_r "significantly" less than the spatial extent of the convolution kernel
- $x_r/\Delta z \approx [\text{kernel extent}]/x_r$

DEVELOPING THE IWKBJ OPERATOR

• Decompose our operator into a composition of N operators:

$$\mathbf{T}_{\alpha(0:\Delta z)} = \mathbf{T}_{\alpha\left((N-1)\frac{\Delta z}{N}\right):\Delta z)} \circ \cdots \circ \mathbf{T}_{\alpha\left(\frac{\Delta z}{N}:2\frac{\Delta z}{N}\right)} \circ \mathbf{T}_{\alpha\left(0:\frac{\Delta z}{N}\right)}$$

3

・ロト ・ 同ト ・ ヨト ・ ヨト

DEVELOPING THE IWKBJ OPERATOR

• Decompose our operator into a composition of N operators:

$$\mathbf{T}_{lpha(\mathbf{0}:\Delta z)} = \mathbf{T}_{lphaig(N-1)rac{\Delta z}{N}ig):\Delta z)}\circ\cdots\circ\mathbf{T}_{lphaig(rac{\Delta z}{N}:2rac{\Delta z}{N}ig)}\circ\mathbf{T}_{lphaig(\mathbf{0}:rac{\Delta z}{N}ig)}$$

• Use with our definition of v(x, z) to obtain:

$$\alpha(\mathbf{0}:\Delta z) \sim \alpha\left(\mathbf{0}:\frac{\Delta z}{N}\right) \alpha\left(\frac{\Delta z}{N}:2\frac{\Delta z}{N}\right) \cdots \alpha\left((N-1)\frac{\Delta z}{N}:\Delta z\right)$$

Hogan, Margrave (U of C)

・ロト ・ 同ト ・ ヨト ・ ヨト

The lwkbj operator

• Recalling our previous α we can write this as:

$$lpha(x,\xi,\omega,\mathsf{0}:\Delta z)\sim \exp\left(irac{\Delta z}{N}\sum_{j=1}^N\sqrt{rac{\omega^2}{v(x,j\Delta z/N)^2}-\xi^2}
ight)$$

= nar

・ロト ・ 日 ・ ・ ヨ ・ ・ ヨ ・

The lwkbj operator

• Recalling our previous α we can write this as:

$$lpha(x,\xi,\omega,0:\Delta z)\sim \exp\left(irac{\Delta z}{N}\sum_{j=1}^N\sqrt{rac{\omega^2}{v(x,j\Delta z/N)^2}-\xi^2}
ight)$$

• Choosing physically-appropriate branches of square root, and rewriting as a WKBJ-style integrated phase,

$$\alpha \sim \begin{cases} \exp\left(i\int_0^{\Delta z}\sqrt{\frac{\omega^2}{v(x,z')^2}-\xi^2}dz'\right), & |\xi| \le \frac{|\omega|}{v(x,\Delta z)} \\ \exp\left(-|\int_0^{\Delta z}\sqrt{\frac{\omega^2}{v(x,z')^2}-\xi^2}dz'|\right), & |\xi| > \frac{|\omega|}{v(x_0,\Delta z)} \end{cases}$$

Hogan, Margrave (U of C)

(4月) (4日) (4日)

The lwkbj operator

• lwkbj:

$$\alpha \sim \begin{cases} \exp\left(i\int_0^{\Delta z}\sqrt{\frac{\omega^2}{v(x,z')^2}-\xi^2}dz'\right), & |\xi| \le \frac{|\omega|}{v(x,\Delta z)} \\ \exp\left(-|\int_0^{\Delta z}\sqrt{\frac{\omega^2}{v(x,z')^2}-\xi^2}dz'|\right), & |\xi| > \frac{|\omega|}{v(x_0,\Delta z)} \end{cases}$$

• locally homogenous:

$$\alpha \sim \begin{cases} \exp\left(i\Delta z\sqrt{\frac{\omega^2}{v(x)^2}-\xi^2}\right), & |\xi| \le \frac{|\omega|}{v(x)} \\ \exp\left(-\left|\Delta z\sqrt{\frac{\omega^2}{v(x)^2}-\xi^2}\right|\right), & |\xi| > \frac{|\omega|}{v(x)} \end{cases}.$$

Hogan, Margrave (U of C)

≣ ৩৭৫ 20 / 32

《曰》 《圖》 《圖》 《圖》

.

The ideal lwkbj amplitude



GIW 2006

TRUNCATED IWKBJ AMPLITUDES



Hogan, Margrave (U of C)

IWKBJ operators

GIW 2006

31

22 / 32

The ideal lwkbj phase



ogan, Margrave (U of C)	lwkbj operators		GIW 2006	23
	< □		지금에 지문에	-2

/ 32

Self-censoring property



Hogan, Margrave (U of C)

IWKBJ operators

GIW 2006 24 / 32

THE PARAMETRIC VIEW





≣ ৩৭৫ 25 / 32

《曰》 《圖》 《圖》 《圖》

MARMOUSI IMAGING



Hogan, Margrave (U of C)

◆□▶ ◆□▶ ◆□▶ ◆□▶ ●□ ● ● **GIW 2006**

26 / 32

HIGH-RESOLUTION IMAGE (101 PT OPERATOR)



FAST IMAGE (15 PT OPERATOR)



TRADEOFFS: STABILITY, FIDELITY, AND TIME

• More stability means a stronger gradient.

Hogan, Margrave (U of C)

3

・ロト ・聞ト ・ヨト ・ヨト

TRADEOFFS: STABILITY, FIDELITY, AND TIME

- More stability means a stronger gradient.
- A stronger positive vertical velocity gradient means a loss of higher wavenumbers.

(日)

TRADEOFFS: STABILITY, FIDELITY, AND TIME

- More stability means a stronger gradient.
- A stronger positive vertical velocity gradient means a loss of higher wavenumbers.
- A stronger positive vertical velocity gradient means shorter operator lengths are possible (*i.e.* a faster calculation).

TRADEOFFS: STABILITY, FIDELITY, AND TIME

- More stability means a stronger gradient.
- A stronger positive vertical velocity gradient means a loss of higher wavenumbers.
- A stronger positive vertical velocity gradient means shorter operator lengths are possible (*i.e.* a faster calculation).
- The high resolution (101 pt) image: ~ 18 hours.

TRADEOFFS: STABILITY, FIDELITY, AND TIME

- More stability means a stronger gradient.
- A stronger positive vertical velocity gradient means a loss of higher wavenumbers.
- A stronger positive vertical velocity gradient means shorter operator lengths are possible (*i.e.* a faster calculation).
- The high resolution (101 pt) image: ~ 18 hours.
- The fast (15 pt) image: ~ 8 hours.

• Designing an operator using a local positive vertical velocity gradient instead of a locally homogeneous approximation results in a WKBJ-style integrated phase approximation.

- 同下 - ヨト - ヨト

- Designing an operator using a local positive vertical velocity gradient instead of a locally homogeneous approximation results in a WKBJ-style integrated phase approximation.
- This lWKBJ operator enhances operator stability when spatially localized.

- 同下 - ヨト - ヨト

- Designing an operator using a local positive vertical velocity gradient instead of a locally homogeneous approximation results in a WKBJ-style integrated phase approximation.
- This lWKBJ operator enhances operator stability when spatially localized.
- This operator can be used to migrate very complex images with high accuracy.

・ロト ・ 同ト ・ ヨト ・ ヨト

- Designing an operator using a local positive vertical velocity gradient instead of a locally homogeneous approximation results in a WKBJ-style integrated phase approximation.
- This lWKBJ operator enhances operator stability when spatially localized.
- This operator can be used to migrate very complex images with high accuracy.
- It is extremely simple to implement.

Acknowledgements

- Gary Margrave
- Saleh Al-Saleh
- Hugh Geiger
- Michael Lamoureux

3

・ロト ・聞ト ・ヨト ・ヨト

Acknowledgements



・ロト ・ 同ト ・ ヨト ・ ヨト

32 / 32