

Wave-equation migration: Theory

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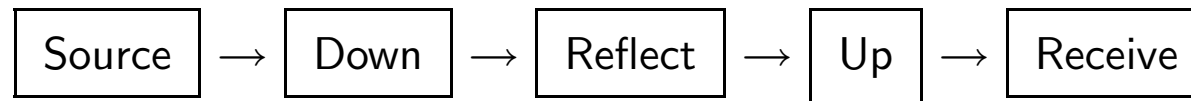
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Symbols

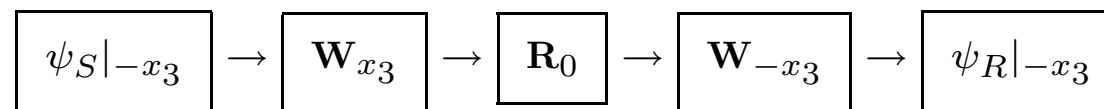
Symbol	Name	Units
$\mathbf{x} \Leftrightarrow (x_1, x_2, x_3)$	position vector (x_3 is depth)	m
$\mathbf{y} \Leftrightarrow (y_1, y_2, y_3)$	position vector (y_3 is depth)	m
t	time	s
ω	circular frequency	s^{-1}
$\mathbf{p} \Leftrightarrow (p_1, p_2, p_3)$	slowness vector (p_3 is vertical slowness)	$s\ m^{-1}$
ψ	P-wave scalar potential	
φ	spectrum of ψ	
A	amplitude	
$\mathbf{C} \Leftrightarrow C_{ijkl}$	elastic coefficients	$N\ m^{-3}$
$\sigma \Leftrightarrow \sigma_{ij}$	stress	$N\ m^{-2}$
$\mathbf{u} \Leftrightarrow (u_1, u_2, u_3)$	displacement vector	m
λ	Lamé parameter	$N\ m^{-3}$
v	P-wave velocity	$m\ s^{-1}$
ρ	density	$kg\ m^{-3}$
\mathbf{W}	extrapolation operator	
\mathbf{R}	reflection operator	
r	a single element of \mathbf{R}	
ϕ	angle measured from the normal to a reflector	rad / deg

Introduction

- The path between a source at depth $-x_3$, a boundary at depth 0, and a receiver at depth $-x_3$ may be represented as follows



- Symbolically, for each ω , the path can be written



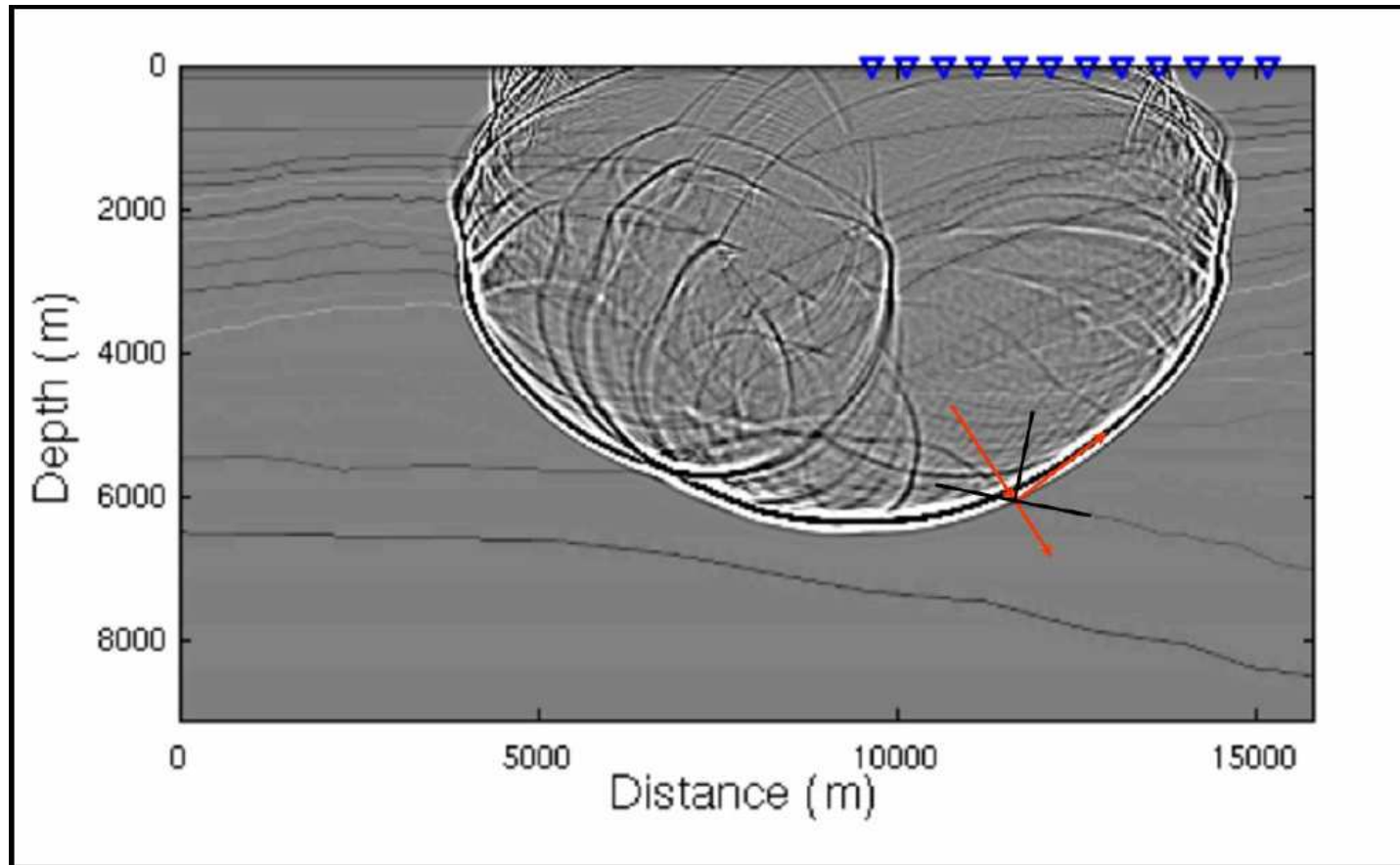


Figure 1: Snapshot of a propagating wavefield in an elastic medium.
(Courtesy of L. Fishman)

- An elementary equation for modeling is

$$\psi_R|_{-x_3} = [\mathbf{W}_{-x_3} \mathbf{R}_0 \mathbf{W}_{x_3} \psi_S|_{-x_3}]_{-x_3}$$

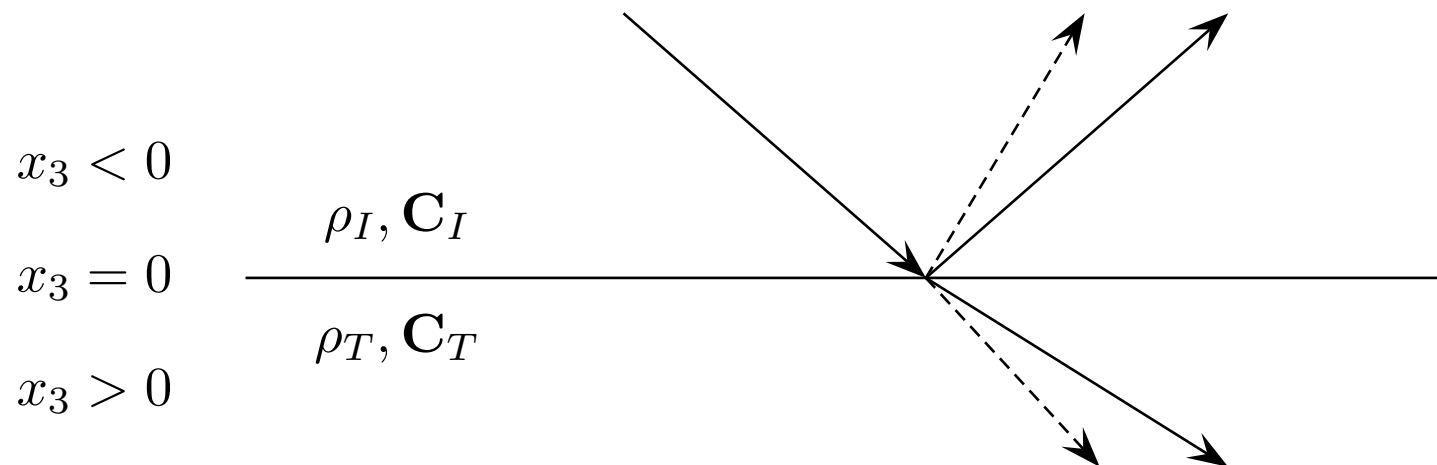
- An elementary equation for imaging is

$$[\mathbf{W}_{-x_3}^{-1} \psi_R|_{-x_3}] [\mathbf{W}_{x_3} \psi_S|_{-x_3}]^{-1} = \mathbf{R}_0$$

- In general, \mathbf{R} and \mathbf{W} are heterogeneous and anisotropic

Reflection operator \mathbf{R}_0

- At a boundary between elastic media, ...



... we have continuity equations:

1. Continuity of displacement $\mathbf{u} = (u_1, u_2, u_3)$

$$[\mathbf{u}^+ + \mathbf{u}^-]_I = \mathbf{u}_T^+$$

2. Continuity of stress σ

$$[\sigma^+ + \sigma^-]_I = \sigma_T^+$$

- For small deformations, \mathbf{C} relates σ and \mathbf{u} through

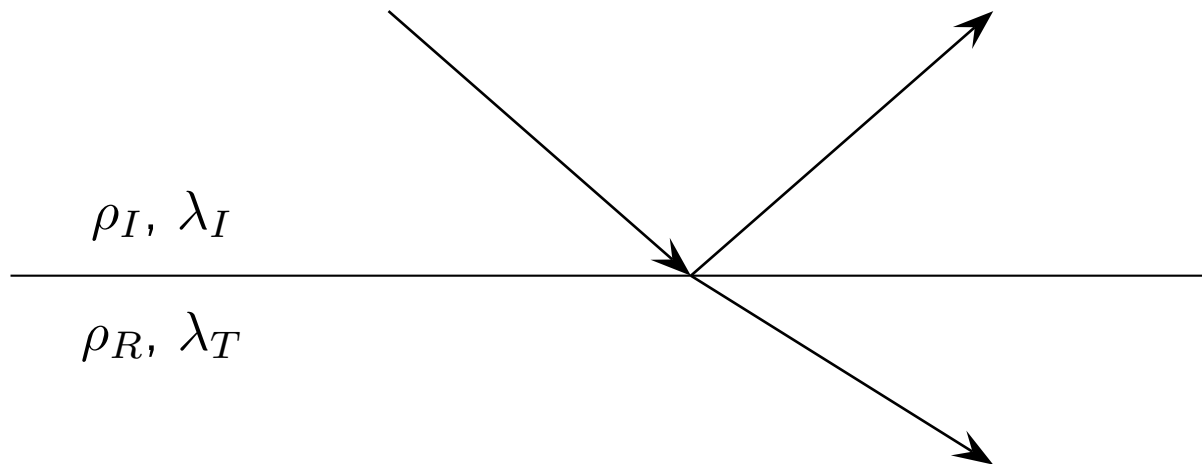
$$\sigma_{ij} = C_{ijkl} \frac{1}{2} [u_{k,l} + u_{l,k}]$$

- In terms of \mathbf{u} , continuity of σ becomes

$$\begin{aligned} & \left[C_{ijkl} \left[u_{k,l}^+ + u_{l,k}^+ + u_{k,l}^- + u_{l,k}^- \right] \right]_I \\ &= \left[C_{ijkl} \left[u_{k,l}^+ + u_{l,k}^+ \right] \right]_T \end{aligned}$$

- Given \mathbf{u}_I^+ , \mathbf{u}_I^- , and \mathbf{C}_I we can compute \mathbf{C}_T
- Practical realities make \mathbf{C}_T estimation difficult
 - only $[u_3^-]_I$ (land), or pressure (sea) are recorded
 - measurements of \mathbf{u}_I^+ in the far field are rare
 - only a scalar estimate of \mathbf{C}_I is obtained
- To gain insight, try a simpler model of the medium

- Consider, then, a boundary between fluid media



- Fluids don't support shear, so the continuity equations simplify
 1. Continuity of displacement

$$[u_3^+ + u_3^-]_I = [u_3^+]_T$$

2. Continuity of stress

$$[\lambda [u_{3,3}^+ + u_{3,3}^-]]_I = [\lambda u_{3,3}^+]_T$$

- In the Fourier domain

$$u_{3,3}^{\pm}(x_3, \omega) = \frac{1}{2\pi} \int \omega A(p_3, \omega) e^{\pm i \omega p_3 x_3} dp_3$$

and

$$u_{3,3}^{\pm}(x_3, \omega) = \pm \frac{1}{2\pi} \int i \omega^2 p_3 A(p_3, \omega) e^{\pm i \omega p_3 x_3} dp_3$$

- Then, for a boundary at $x_3 = 0$, the continuity equations become

1. Continuity of displacement

$$[A^+ + A^-]_I = [A^+]_T$$

2. Continuity of stress

$$[\lambda p_3 [A^+ - A^-]]_I = [-\lambda p_3 A^+]_T$$

- Define $r = [A^-/A^+]_I$, and use the continuity equations to get

$$r = \frac{[\lambda p_3]_I - [\lambda p_3]_T}{[\lambda p_3]_I + [\lambda p_3]_T}$$

- For reflection of the plane wave defined by $p_2 = 0$, we have from the scalar wave-equation

$$\lambda p_3 = \frac{\lambda}{v} \sqrt{1 - (v p_1)^2} = \rho v \sqrt{1 - (v p_1)^2}$$

- So r in a fluid is depends on p according to

$$r = \frac{Z_T - Z_I}{Z_I + Z_T},$$

where

$$Z(p_1) = \rho v \sqrt{1 - (v p_1)^2}$$

- Reflectivity r is *angle dependent*

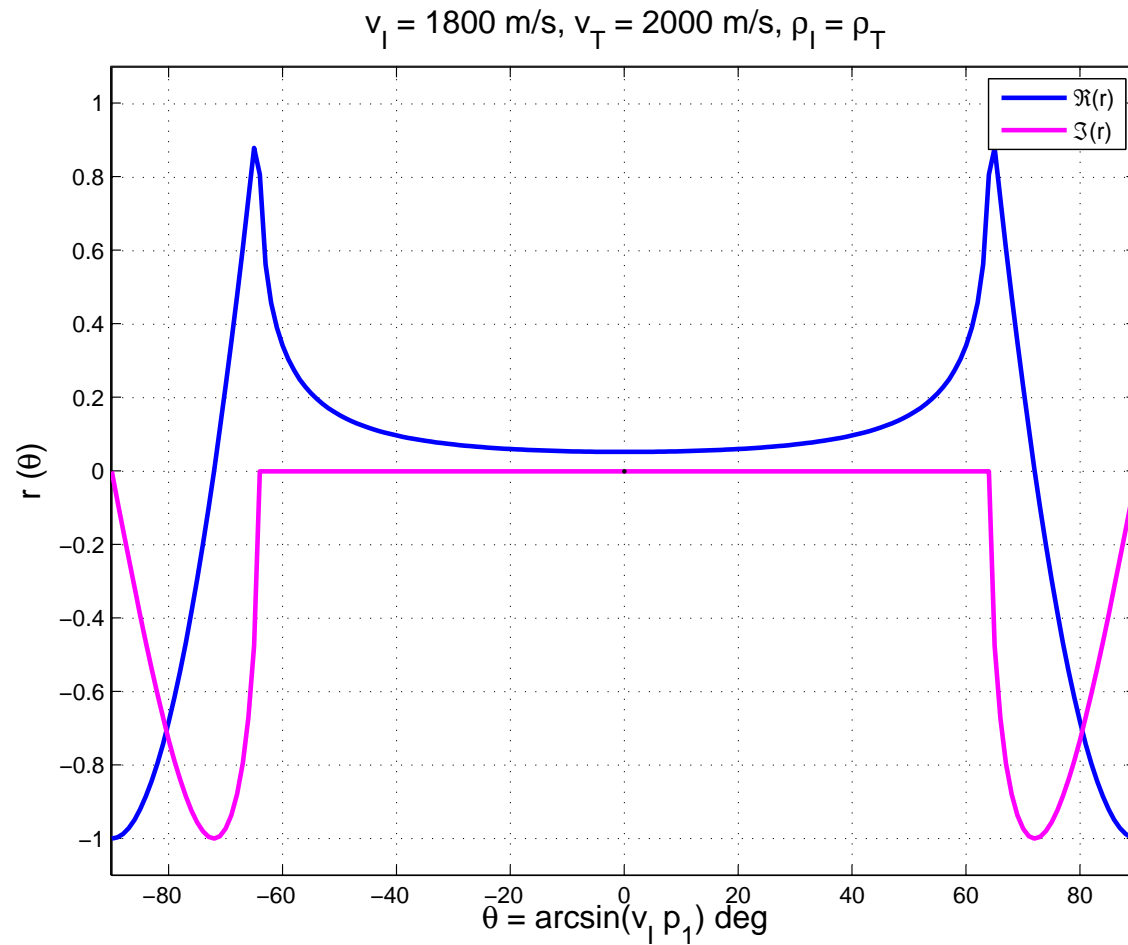


Figure 2: Acoustic reflectivity in angle coordinates.

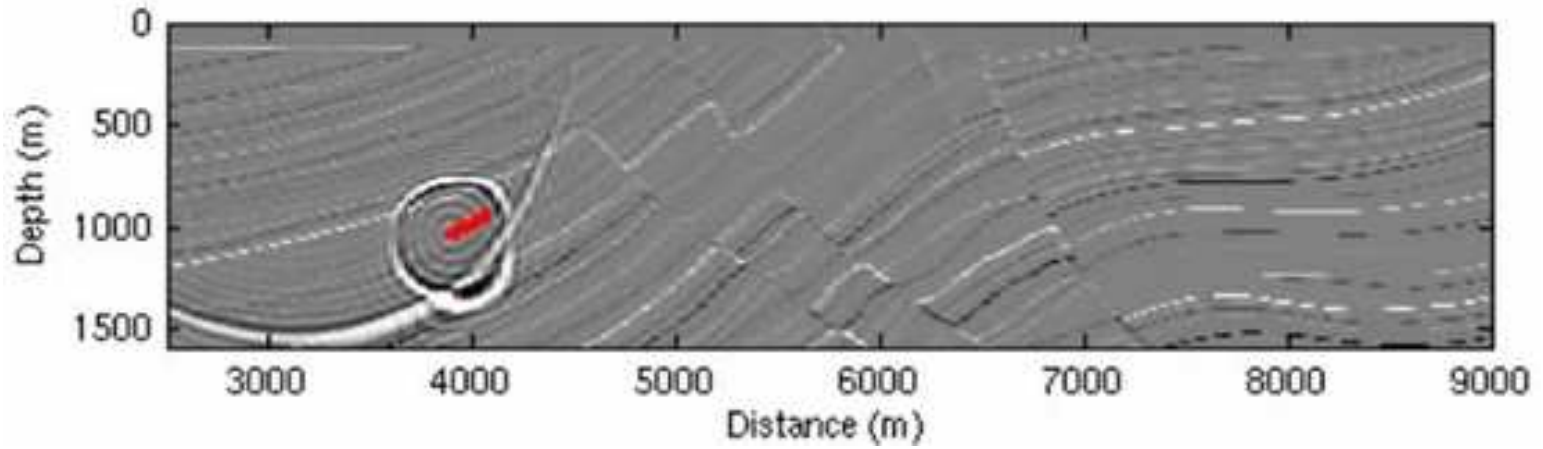


Figure 3: Close up of seismic reflection.

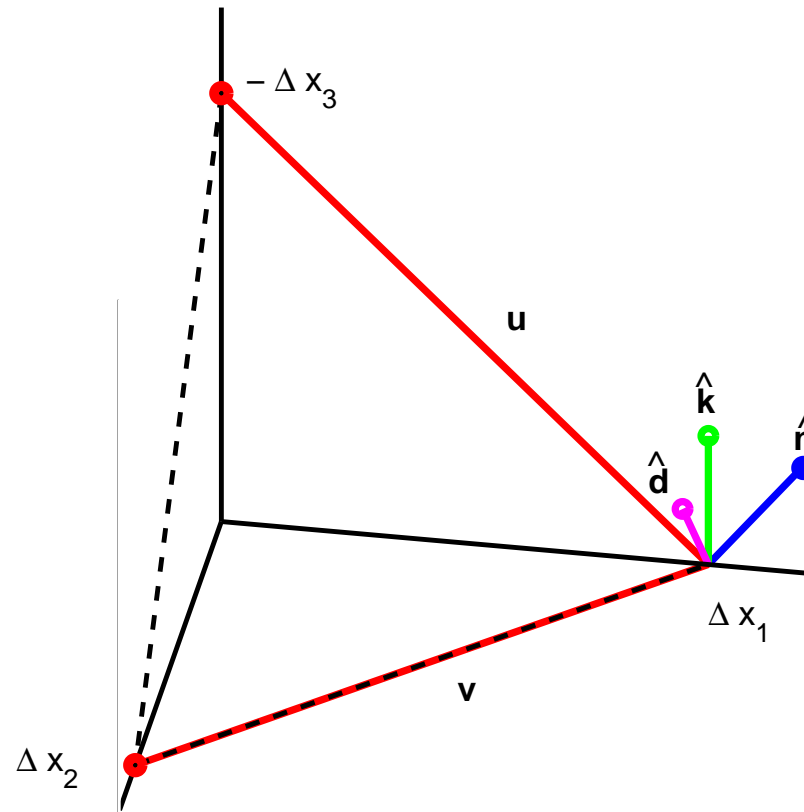


Figure 4: Unit vector $\hat{\mathbf{n}}$ is normal to a plane wave, $\hat{\mathbf{d}}$ is normal to a reflecting boundary, and $\hat{\mathbf{k}}$ is normal to the recording surface. Vectors \mathbf{u} and \mathbf{v} are in-the-plane of the plane wave.

Plane waves

- Ray parameters p_1 , p_2 , and p_3 define a plane wave in (x_1, x_2, x_3) where

$$p_3 = \frac{1}{v} \sqrt{1 - (v p_1)^2 - (v p_2)^2}$$

- The equation for p_3 comes from $FT \left\{ \nabla^2 \psi + \left(\frac{\omega}{v}\right)^2 \psi = 0 \right\}$, where $\psi(\mathbf{x}, \omega) = \frac{1}{(2\pi)^3} \int \omega \varphi(\mathbf{p}, \omega) e^{i\omega[\mathbf{p}\cdot\mathbf{x}-t]} d\mathbf{p}$, and v is constant

- Given vectors \mathbf{u} and \mathbf{v} *in the plane* of the plane wave, normal $\hat{\mathbf{n}}_I$ to the plane wave is computed

$$\hat{\mathbf{n}}_I = \frac{\mathbf{u} \times \mathbf{v}}{|\mathbf{u} \times \mathbf{v}|}$$

– $\hat{\mathbf{n}}_I$ points in the direction of propagation of the incident plane-wave

- At a boundary, angle ϕ between $\hat{\mathbf{n}}_I$ and normal $\hat{\mathbf{d}}$ to the boundary provides wavenumber $p_{\hat{\mathbf{n}}_I}$ from which to compute $r(p_{\hat{\mathbf{n}}_I})$ according to

$$p_{\hat{\mathbf{n}}_I} = \frac{\sin \phi}{v} = \frac{1}{v} \left| \hat{\mathbf{n}}_I \times \hat{\mathbf{d}} \right|$$

- Given, $\mathbf{u} = (\Delta x_1 \hat{\mathbf{i}} + 0 \hat{\mathbf{j}} - \Delta x_3 \hat{\mathbf{k}})$, and $\mathbf{v} = (\Delta x_1 \hat{\mathbf{i}} + \Delta x_2 \hat{\mathbf{j}} + 0 \hat{\mathbf{k}})$ for example, $\mathbf{u} \times \mathbf{v}$ is

$$\mathbf{u} \times \mathbf{v} = \Delta x_3 \Delta x_2 \hat{\mathbf{i}} + \Delta x_3 \Delta x_1 \hat{\mathbf{j}} + \Delta x_1 \Delta x_2 \hat{\mathbf{k}}$$

- For plane waves, write travel time in terms of p_3

$$\Delta x_j = \frac{\Delta t}{p_j} = \frac{\Delta x_3 p_3}{p_j},$$

and $\hat{\mathbf{u}} \times \hat{\mathbf{v}}$ becomes

$$\mathbf{u} \times \mathbf{v} = \Delta x_3^2 p_3 \left[\frac{1}{p_2} \hat{\mathbf{i}} + \frac{1}{p_1} \hat{\mathbf{j}} + \frac{p_3}{p_1 p_2} \hat{\mathbf{k}} \right] = \frac{\Delta x_3^2 p_3}{p_1 p_2} \left[p_1 \hat{\mathbf{i}} + p_2 \hat{\mathbf{j}} + p_3 \hat{\mathbf{k}} \right]$$

- Normal $\hat{\mathbf{n}}_I = \frac{\mathbf{u} \times \mathbf{v}}{|\mathbf{u} \times \mathbf{v}|}$ to the incident plane-wave is then computed as

$$\hat{\mathbf{n}}_I = \frac{\mathbf{u} \times \mathbf{v}}{|\mathbf{u} \times \mathbf{v}|} = \frac{p_1 \hat{\mathbf{i}} + p_2 \hat{\mathbf{j}} + p_3 \hat{\mathbf{k}}}{\sqrt{p_1^2 + p_2^2 + p_3^2}}$$

– recall, $p_3 = \frac{1}{v} \sqrt{1 - (v p_1)^2 - (v p_2)^2}$, so $\hat{\mathbf{n}}_I \Rightarrow \hat{\mathbf{n}}_I(p_1, p_2)$

- Given incident unit-vector $\hat{\mathbf{n}}_I$ and normal to the boundary $\hat{\mathbf{d}}$, reflection coefficient $r \left(p_{\hat{\mathbf{n}}_I} = \frac{1}{v} \left| \hat{\mathbf{n}}_I \times \hat{\mathbf{d}} \right| \right)$ may now be computed
- As an example, for a horizontal boundary, $\hat{\mathbf{d}} = (0\hat{\mathbf{i}} + 0\hat{\mathbf{j}} + \hat{\mathbf{k}})$, and $\hat{\mathbf{n}}_I \times \hat{\mathbf{d}}$ is computed as

$$\hat{\mathbf{n}}_I \times \hat{\mathbf{d}} = \hat{\mathbf{n}}_I \times \hat{\mathbf{k}} = \frac{p_2 \hat{\mathbf{i}} + p_1 \hat{\mathbf{j}}}{\sqrt{p_1^2 + p_2^2 + p_3^2}},$$

and effective wavenumber $p_{\hat{n}_I}$ is

$$p_{\hat{n}_I} = \frac{1}{v} \left| \hat{n}_I \times \hat{\mathbf{k}} \right| = \frac{1}{v} \sqrt{\frac{p_1^2 + p_2^2}{p_1^2 + p_2^2 + p_3^2}}$$

- Then, for a horizontal boundary in 2D, $p_2 = 0$, $p_3 = \frac{1}{v} \sqrt{1 - (v p_1)^2}$, and $p_{\hat{n}_I} \Rightarrow p_1$

$$p_{\hat{n}_I} \Big|_{p_2=0} = \frac{1}{v} \frac{p_1}{\sqrt{p_1^2 + p_3^2}} = \frac{1}{v} \frac{p_1}{\sqrt{1/v^2}} = p_1,$$

as expected

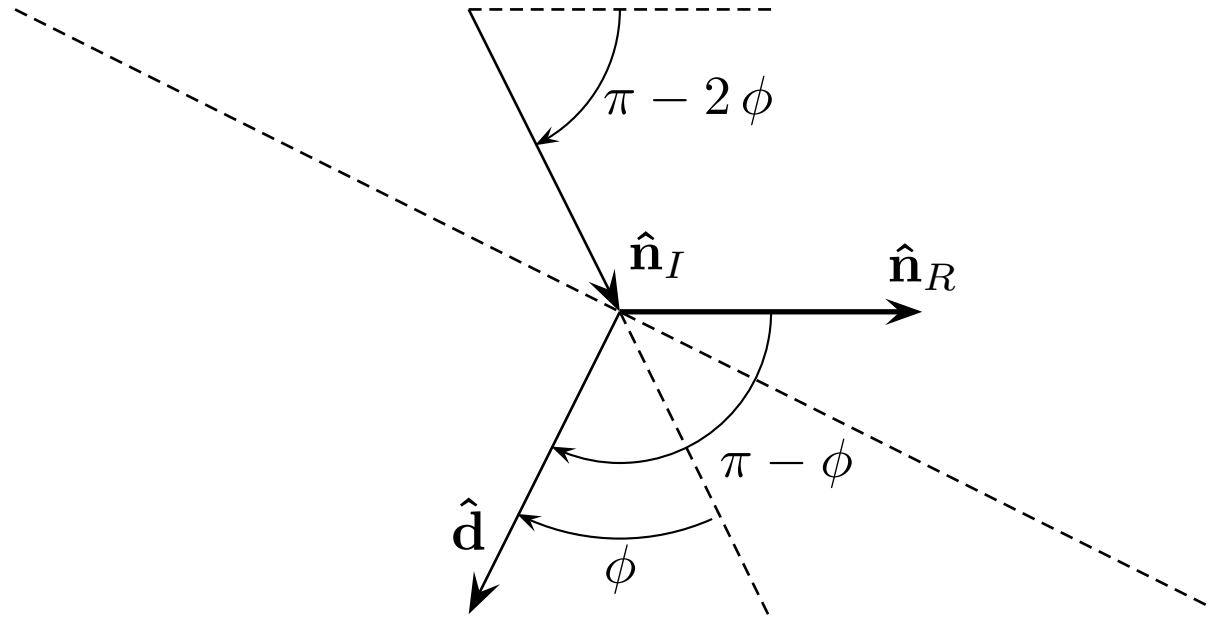


Figure 5: A model of reflection from a dipping boundary.

Plane-wave reflection

- Following reflection, $\hat{\mathbf{n}}_I$ and $\hat{\mathbf{d}}$ are related to reflected plane-wave $\hat{\mathbf{n}}_R = (n_{R1}\hat{\mathbf{i}} + n_{R2}\hat{\mathbf{j}} + n_{R3}\hat{\mathbf{k}})$ through a unit-vector $\hat{\mathbf{a}}$
 - $\hat{\mathbf{a}}$ is normal to the plane containing $\hat{\mathbf{n}}_I$, $\hat{\mathbf{d}}$, and $\hat{\mathbf{n}}_R$
- From $\hat{\mathbf{n}}_I \times \hat{\mathbf{d}}$ and $\sin \phi = \left| \hat{\mathbf{n}}_I \times \hat{\mathbf{d}} \right|$ we have

$$\hat{\mathbf{a}} = \frac{\hat{\mathbf{n}}_I \times \hat{\mathbf{d}}}{\left| \hat{\mathbf{n}}_I \times \hat{\mathbf{d}} \right|}$$

- Trig' identity $\sin(\pi - \phi) = \sin \phi = \left| \hat{\mathbf{n}}_I \times \hat{\mathbf{d}} \right|$, and $\hat{\mathbf{n}}_R \times \hat{\mathbf{d}}$ give

$$\hat{\mathbf{a}} = \frac{\hat{\mathbf{n}}_R \times \hat{\mathbf{d}}}{\left| \hat{\mathbf{n}}_I \times \hat{\mathbf{d}} \right|}$$

- From $\sin(\pi - 2\phi) = \sin(2\phi) = 2 \sin \phi \cos \phi = 2 \left| \hat{\mathbf{n}}_I \times \hat{\mathbf{d}} \right| \hat{\mathbf{n}}_I \cdot \hat{\mathbf{d}}$, and $\hat{\mathbf{n}}_R \times \hat{\mathbf{n}}_I$ we have

$$\hat{\mathbf{a}} = \frac{\hat{\mathbf{n}}_R \times \hat{\mathbf{n}}_I}{2 \left| \hat{\mathbf{n}}_I \times \hat{\mathbf{d}} \right| \hat{\mathbf{n}}_I \cdot \hat{\mathbf{d}}}$$

- Three equations for $\hat{\mathbf{a}}$ allow computation of (n_{R1}, n_{R2}, n_{R3})
 - we must solve a system of equations

- Once, (n_{R1}, n_{R2}, n_{R3}) are known, ray parameters (p_{R1}, p_{R2}) of the reflected wavefield are then calculated according to

$$\hat{\mathbf{n}}_R = n_{R1}\hat{\mathbf{i}} + n_{R2}\hat{\mathbf{j}} + n_{R3}\hat{\mathbf{k}} = \frac{p_{R1}\hat{\mathbf{i}} + p_{R2}\hat{\mathbf{j}} + p_{R3}\hat{\mathbf{k}}}{\sqrt{p_{R1}^2 + p_{R2}^2 + p_{R3}^2}}$$

where $p_{R3} = \frac{1}{v} \sqrt{1 - (v p_{R1})^2 - (v p_{R2})^2}$

- For example, when $\hat{\mathbf{d}} = \hat{\mathbf{k}}$, we have

$$\frac{\hat{\mathbf{n}}_I \times \hat{\mathbf{d}}}{|\hat{\mathbf{n}}_I \times \hat{\mathbf{d}}|} = \frac{n_{I2}\hat{\mathbf{i}} + n_{I1}\hat{\mathbf{j}}}{\sqrt{n_{I1}^2 + n_{I2}^2}},$$

and

$$\frac{\hat{\mathbf{n}}_R \times \hat{\mathbf{d}}}{|\hat{\mathbf{n}}_I \times \hat{\mathbf{d}}|} = \frac{n_{R2} \hat{\mathbf{i}} + n_{R1} \hat{\mathbf{j}}}{\sqrt{n_{I1}^2 + n_{I2}^2}},$$

so that $n_{R1} = n_{I1}$ and $n_{R2} = n_{I2}$

- Further, to compute n_{R3} , we have

$$\frac{\hat{\mathbf{n}}_R \times \hat{\mathbf{n}}_I}{2 |\hat{\mathbf{n}}_I \times \hat{\mathbf{d}}| \hat{\mathbf{n}}_I \cdot \hat{\mathbf{d}}} = \frac{1}{2 n_{I3} \sqrt{n_{I1}^2 + n_{I2}^2}} \begin{bmatrix} (n_{R2} n_{I3} - n_{R3} n_{I2}) \hat{\mathbf{i}} \\ (n_{R1} n_{I3} - n_{R3} n_{I1}) \hat{\mathbf{j}} \\ (n_{R1} n_{I2} - n_{R2} n_{I1}) \hat{\mathbf{k}} \end{bmatrix}^T,$$

where, from the $\hat{\mathbf{i}}$ and $\hat{\mathbf{j}}$ components we have

$$n_{R3} = -n_{I3},$$

and so,

$$\hat{\mathbf{n}}_R = n_{I1}\hat{\mathbf{i}} + n_{I2}\hat{\mathbf{j}} - n_{I3}\hat{\mathbf{k}} = \frac{p_1\hat{\mathbf{i}} + p_2\hat{\mathbf{j}} - p_3\hat{\mathbf{k}}}{\sqrt{p_1^2 + p_2^2 + p_3^2}},$$

where $p_3 = \frac{1}{v}\sqrt{1 - (vp_1)^2 - (vp_2)^2}$

- As a check, for $\hat{\mathbf{d}} = \hat{\mathbf{k}}$, $\hat{\mathbf{n}}_R \cdot \hat{\mathbf{k}} = \cos \theta_R = -p_3/\sqrt{p_1^2 + p_2^2 + p_3^2}$, and $\hat{\mathbf{n}}_I \cdot \hat{\mathbf{k}} = \cos \theta_I = p_3/\sqrt{p_1^2 + p_2^2 + p_3^2}$, and $|\theta_R| = |\theta_I|$ as expected

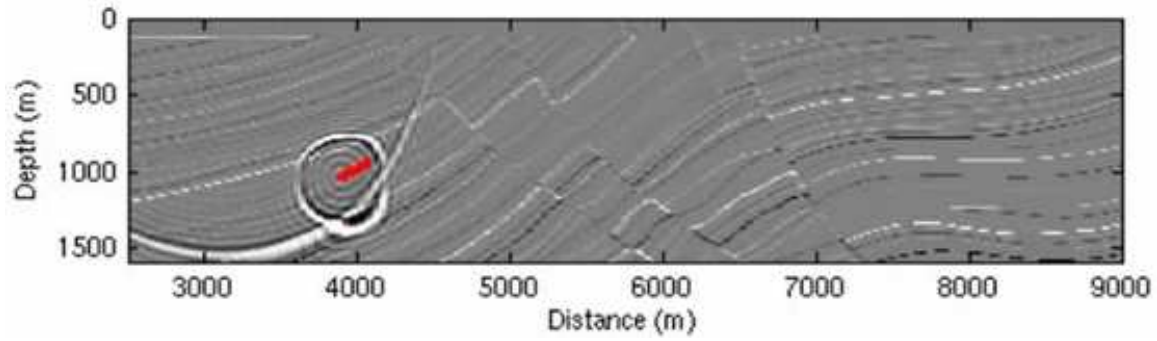


Figure 6: Non-specular reflection.

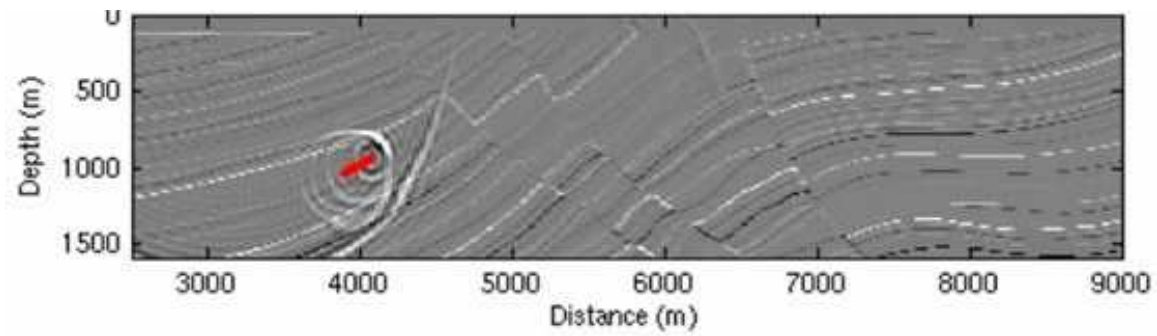


Figure 7: Specular(ish) reflection.

A model of the reflected wavefield

- A *model* of reflected wavefield φ_R is computed as

$$\varphi_R(\mathbf{p}_R) = r(\mathbf{p}_R, \mathbf{p}) \varphi_I(\mathbf{p}),$$

or, with coordinates $\mathbf{p}_R = (p_{R1}, p_{R2})$, and $\mathbf{p} = (p_1, p_2)$ written explicitly

$$\varphi_R(p_{R1}, p_{R2}) = r(p_{R1}, p_{R2}, p_1, p_2) \varphi_I(p_1, p_2)$$

- If $\hat{\mathbf{d}}$ is unknown, we allow the possibility thea incident plane-wave

$\varphi_I(p_1, p_2)$ reflects in all directions (scatters)

$$\begin{bmatrix} \varphi_R(-p_N) \\ \vdots \\ \varphi_R(0) \\ \vdots \\ \varphi_R(p_N) \end{bmatrix}_{p_{R2}} = \begin{bmatrix} r(-p_N, p_1, p_2) \\ \vdots \\ r(0, p_1, p_2) \\ \vdots \\ r(p_N, p_1, p_2) \end{bmatrix}_{p_{R2}} \varphi_I(p_1, p_2)$$

where $(-p_N \leq p_{R1} \leq p_N)$, $p_N = \frac{\pi}{\Delta x \omega}$ (Nyquist ray-parameter), and we consider a single p_{R2} for simplicity

- Recognize that, for specular reflection, only one (unknown) combination of \mathbf{p}_R and \mathbf{p} results in non-zero r

- For each \mathbf{p}_R , then, sum up all $r \varphi_I$ for all incident \mathbf{p} according to

$$\varphi_R(p_{R1}, p_{R2}) = \begin{bmatrix} r(p_{R1}, p_{R2}, -p_N) \\ \vdots \\ r(p_{R1}, p_{R2}, 0) \\ \vdots \\ r(p_{R1}, p_{R2}, p_N) \end{bmatrix}_{p_2}^T \begin{bmatrix} \varphi_I(-p_N) \\ \vdots \\ \varphi_I(0) \\ \vdots \\ \varphi_I(p_N) \end{bmatrix}_{p_2},$$

where $(-p_N \leq p_1 \leq p_N)$ and we consider a single p_2 for simplicity

- We may consider, then, all combinations of φ_I and φ_R according to

$$\vec{\varphi}_R = \mathbf{R} \vec{\varphi}_I,$$

where

$$\vec{\varphi}_R = [\varphi_R(-p_N), \dots, \varphi_R(0), \dots, \varphi_R(p_N)]_{p_{R2}}^T$$

and

$$\vec{\varphi}_I = [\varphi_I(-p_N), \dots, \varphi_I(0), \dots, \varphi_I(p_N)]_{p_2}^T$$

- Reflectivity $r \rightarrow \mathbf{R}$ is now a matrix

$$\mathbf{R} = \begin{bmatrix} r(-p_N, -p_N) & \cdots & r(-p_N, 0) & \cdots & r(-p_N, p_N) \\ \vdots & \ddots & \vdots & & \vdots \\ r(0, -p_N) & \cdots & r(0, 0) & \cdots & r(0, p_N) \\ \vdots & & \cdots & \ddots & \vdots \\ r(p_N, -p_N) & \cdots & r(p_N, 0) & \cdots & r(p_N, p_N) \end{bmatrix}_{(p_{R2}, p_2)}$$

- Further we may consider M incident plane-waves and M reflected plane-waves simultaneously according to

$$\vec{\varphi}_R = \mathbf{R} \vec{\varphi}_I,$$

where

$$\vec{\varphi}_R = [\vec{\varphi}_1, \dots, \vec{\varphi}_M]_R,$$

and

$$\vec{\varphi}_I = [\vec{\varphi}_1, \dots, \vec{\varphi}_M]_I$$

- Then, to determine the complete reflected-wavefield, compute φ_R for all combinations of p_2 and p_{R2}
- Given \mathbf{R} , and using the above model, all specular reflections are computed automatically for all incident plane-waves

Extrapolation operator \mathbf{W}

- From the phase-shift theorem, spectrum φ_0 of wavefield ψ at boundary $x_3 = 0$ is computed from $\varphi_{\pm\Delta x_3}$ according to

$$\varphi(p_1, p_2, \omega)|_{x_3=0} = \varphi(p_1, p_2, \omega)|_{x_3=\pm\Delta x_3} e^{\mp i\omega p_3 \Delta x_3},$$

where

$$\varphi(p_1, p_2, \omega)|_{x_3=u} = \frac{1}{2\pi} \int \psi(\mathbf{x}, t) e^{i\omega [p_1 x_1 + p_2 x_2 - t]} \delta(x_3 - u) d\mathbf{x} dt$$

- Wavefield $\psi_{x_3=0}$ is then computed from $\varphi_{x_3=0}$ by inverse transform ($p_1 \rightarrow x_1, p_2 \rightarrow x_2, \omega \rightarrow t$)

- For a single frequency ω , then, we have

$$\psi(x_1, x_2)|_{x_3=0} = \int \psi(y_1, y_2)|_{x_3=\pm\Delta x_3} W(x_1, x_2, y_1, y_2)|_{\mp\Delta x_3} dy_1 dy_2$$

where, (y_1, y_2) are space coordinates of the wavefield at depth $x_3 = \pm\Delta x_3$ and,

$$\begin{aligned} \mathbf{W} &\Leftrightarrow W(x_1, x_2, y_1, y_2, \omega)|_{\mp\Delta x_3} \\ &= \frac{1}{(2\pi)^2} \int \omega^2 e^{-i\omega p_1[x_1-y_1]} e^{-i\omega p_2[x_2-y_2]} e^{\mp i\omega p_3\Delta x_3} dp_1 dp_2 \end{aligned}$$

- Of course, $p_3 \Leftrightarrow p_3(p_1, p_2, v)$

- If $v \Leftrightarrow v(\mathbf{x})$, then $p_3 \Leftrightarrow p_3(\mathbf{x}, p_1, p_2, \omega)$ and

$$\psi(x_1, x_2)|_{x_3=0} \approx \int \psi(y_1, y_2)|_{x_3=\pm\Delta x_3} W(x_1, x_2, y_1, y_2)|_{\mp\Delta x_3} dy_1 dy_2$$

- In matrix-vector format for constant-velocity media

$$\vec{\psi}_0 = \mathbf{W}_{\mp\Delta x_3} \vec{\psi}_{\pm\Delta x_3},$$

and for variable-velocity media

$$\vec{\psi}_0 \approx \mathbf{W}_{\mp\Delta x_3} \vec{\psi}_{\pm\Delta x_3}$$

Summary

- Reflectivity $r(p)$ is derived, commonly, for horizontal reflectors
- Modification $r(p) \Rightarrow r(p_{\hat{\mathbf{n}}}(\mathbf{p}))$ permits use of derived r for 3D, dipping boundaries
- When dip is known, the direction of reflected plane-waves $\mathbf{p}_R(\mathbf{p})$ is deduced
- When dip is not known, $r \Rightarrow \mathbf{R}$, and specular reflection corresponds to non-zero elements
- $\mathbf{W}_{\pm\Delta x_3}$ are related closely to Fourier integrals - exact in constant-velocity media, approximate in variable-velocity media

Wave-equation migration: practice

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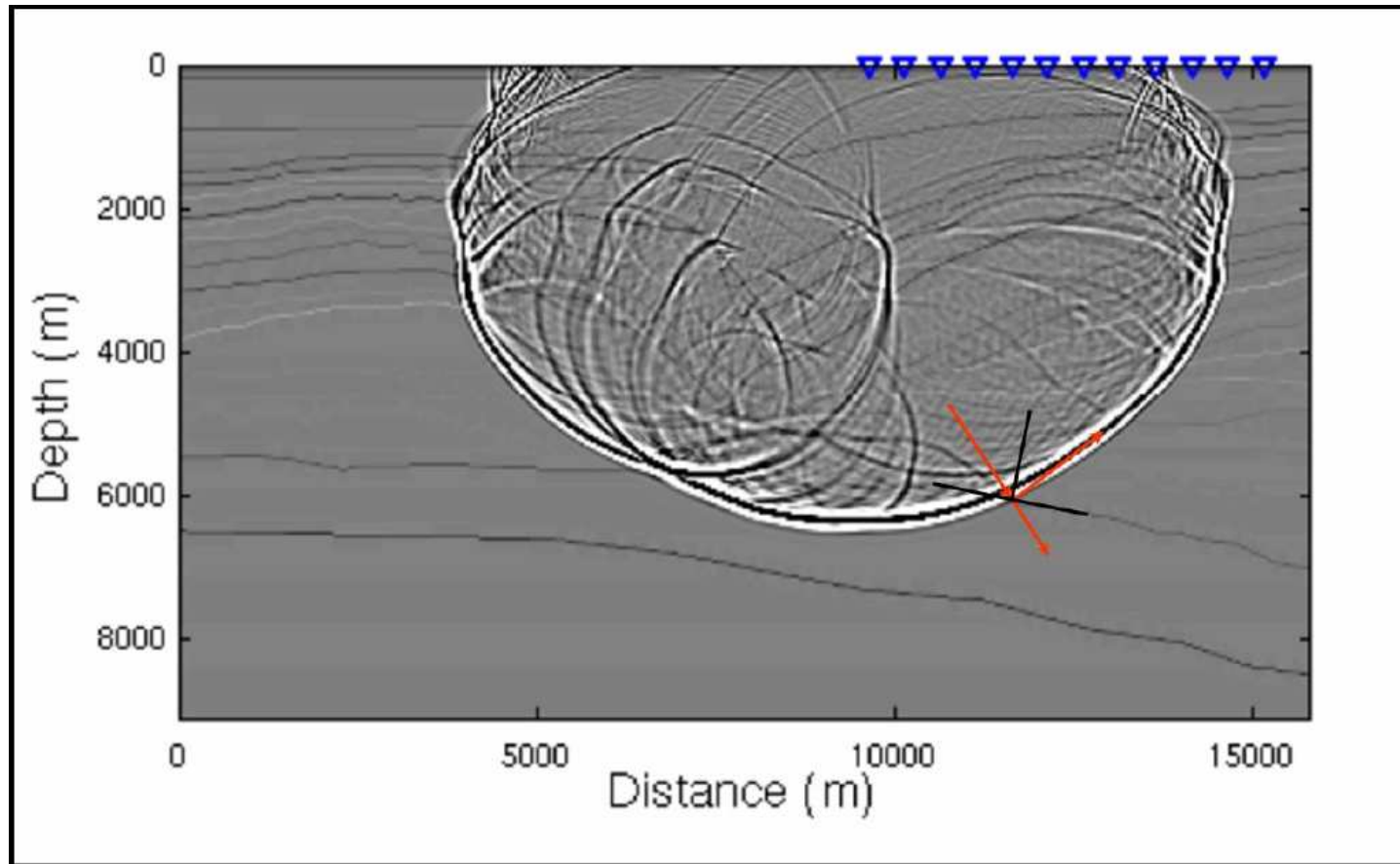


Figure 1: Snapshot of a propagating wavefield in an elastic medium. (Courtesy of L. Fishman)

From last WE class

- From a simple model of reflection

$$\boxed{\psi_I|_{-x_3}} \rightarrow \boxed{\mathbf{W}_{x_3}} \rightarrow \boxed{\mathbf{R}_0} \rightarrow \boxed{\mathbf{W}_{-x_3}} \rightarrow \boxed{\psi_R|_{-x_3}}.$$

we arrive at a simple model of imaging

$$\left[\mathbf{W}_{-x_3}^{-1} \psi_R|_{-x_3} \right] \left[\mathbf{W}_{x_3} \psi_S|x_3 \right]^{-1} = \mathbf{R}_0$$

- What is \mathbf{R} ?

- Compute acoustic reflectivity $r(p_{\hat{\mathbf{n}}_I})$ for dipping boundaries according to incident plane-wave $\left(p_1, p_2, \frac{1}{v} \sqrt{1 - (v p_1)^2 - (v p_2)^2}\right)$

$$p_{\hat{\mathbf{n}}_I} = \frac{1}{v} \left| \hat{\mathbf{n}}_I \times \hat{\mathbf{d}} \right|,$$

where $\hat{\mathbf{d}}$ is normal to the boundary, and

$$\hat{\mathbf{n}}_I = \frac{p_1 \hat{\mathbf{i}} + p_2 \hat{\mathbf{j}} + p_3 \hat{\mathbf{k}}}{\sqrt{p_1^2 + p_2^2 + p_3^2}}$$

- Compute reflected spectrum $\varphi(\mathbf{p}_R)$ when $\hat{\mathbf{d}}$ is known

$$\varphi_R(\mathbf{p}_R) = r(\mathbf{p}_R, \mathbf{p}) \varphi_I(\mathbf{p}),$$

and when $\hat{\mathbf{d}}$ is unknown, compute as

$$\left[\vec{\varphi}_R \right]_{p_{R2}} = \mathbf{R} \left[\vec{\varphi}_I \right]_{p_2},$$

for all source spectra and reflected spectra

- Matrix \mathbf{R} corresponds to fixed values of p_2 and p_{R2} , and non-zero elements correspond to specular reflection - it converts $\varphi_I(\mathbf{p})$ to $\varphi_R(\mathbf{p}_R)$ at the boundary
- All reflected wavefields may then be modeled by looping over p_2 and p_{R2} , followed by inverse transform $\varphi(p_{R1}, p_{R2}, \omega) \Rightarrow \psi(x_1, x_2, t)$
- What is \mathbf{W} ?

- Extrapolation operator \mathbf{W} works in heterogeneous media according to

$$\vec{\psi}_0 \approx \mathbf{W}_{\mp \Delta x_3} \vec{\psi}_{\pm \Delta x_3},$$

where

$$\begin{aligned} \mathbf{W} &\Leftrightarrow W(x_1, x_2, y_1, y_2, \omega) |_{\mp \Delta x_3} \\ &= \frac{1}{(2\pi)^2} \int \omega^2 e^{-i\omega p_1[x_1 - y_1]} e^{-i\omega p_2[x_2 - y_2]} e^{\mp i\omega p_3 \Delta x_3} dp_1 dp_2, \end{aligned}$$

and $p_3 \Rightarrow p_3(v(\mathbf{x}))$

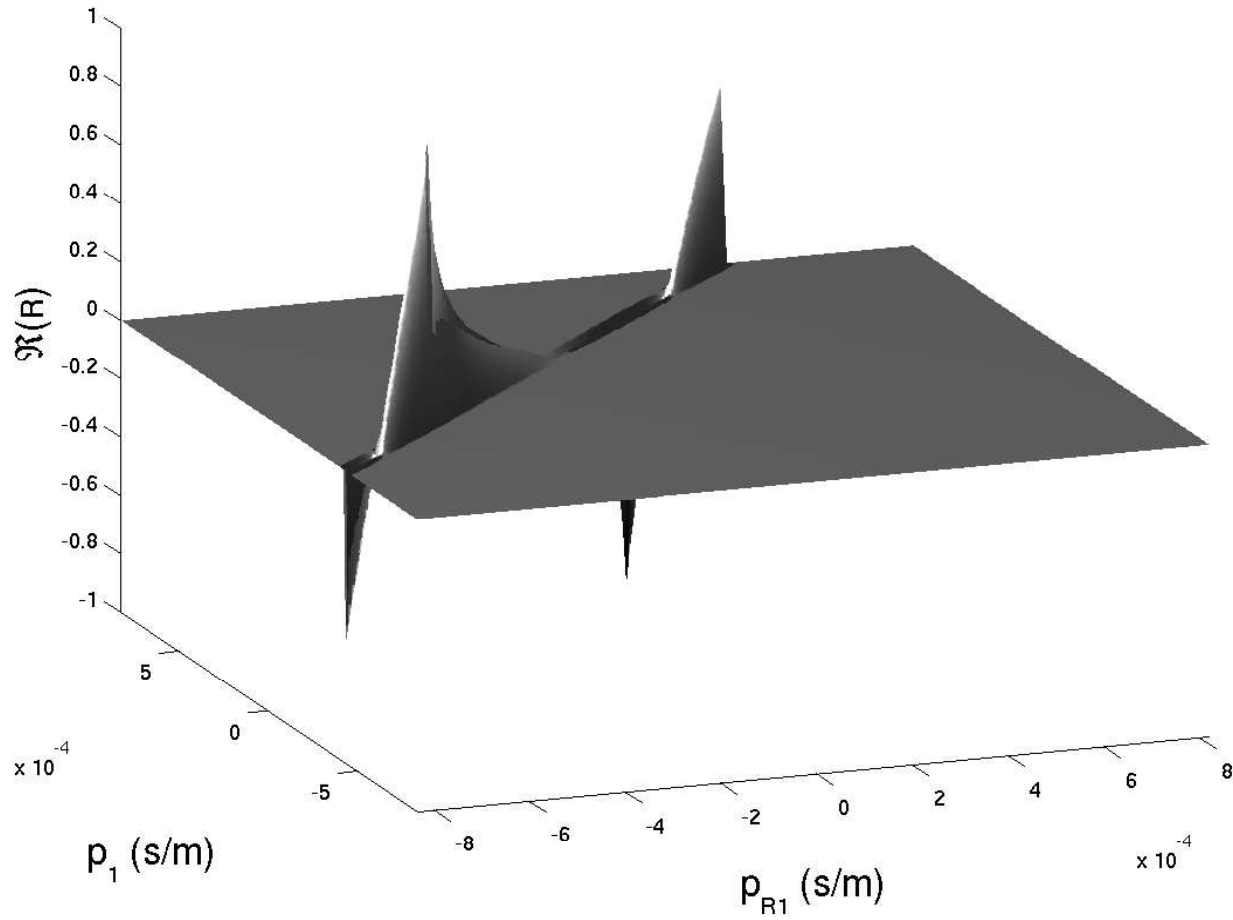


Figure 2: \mathbf{R} for a boundary with dip $\hat{\mathbf{d}}$.

Practical reflection

- When the incident and reflected wavefields $\begin{bmatrix} \vec{\varphi}_I \end{bmatrix}_{p_2}$ and $\begin{bmatrix} \vec{\varphi}_R \end{bmatrix}_{p_{R2}}$ are known, \mathbf{R} is estimated by

$$[\mathbf{R}]_{p_{R2}, p_2} = \begin{bmatrix} \vec{\varphi}_R \end{bmatrix}_{p_{R2}} \begin{bmatrix} \vec{\varphi}_I \end{bmatrix}_{p_2}^{-1}$$

- For $\begin{bmatrix} \vec{\varphi}_I \end{bmatrix}_{p_2}^{-1}$ to exist $\vec{\varphi}_I$ must be square and have a non-zero determinant
 - for square $\vec{\varphi}_I$, the numbers of shots and receivers is the same, and the spacing is equal - when this is not so, damped least-squares or conjugate gradients can be used

- The result is large matrices and a huge computational cost to resolve each $\mathbf{R}(\mathbf{x})$ in the subsurface
 - for example, inversion of $\vec{\varphi}_I$ followed by multiplication by $\vec{\varphi}_R$ requires 100's Gflops (estimated for 1000 shots and 1000 receivers) - this is the innermost calculation
 - the innermost calculation lies within three loops: frequency, and the two slownesses p_{R2} and p_2

WE migration

Practice

```
⋮  
  
for w1 to wN  
  for p1 to pN  
    for pR1 to pRN  
      ...  
      100's of Gflops calculation  
      ...  
    end  
  end  
end  
  
⋮
```

Figure 3: For each x in the subsurface, a very expensive calculation lies within 3 loops.

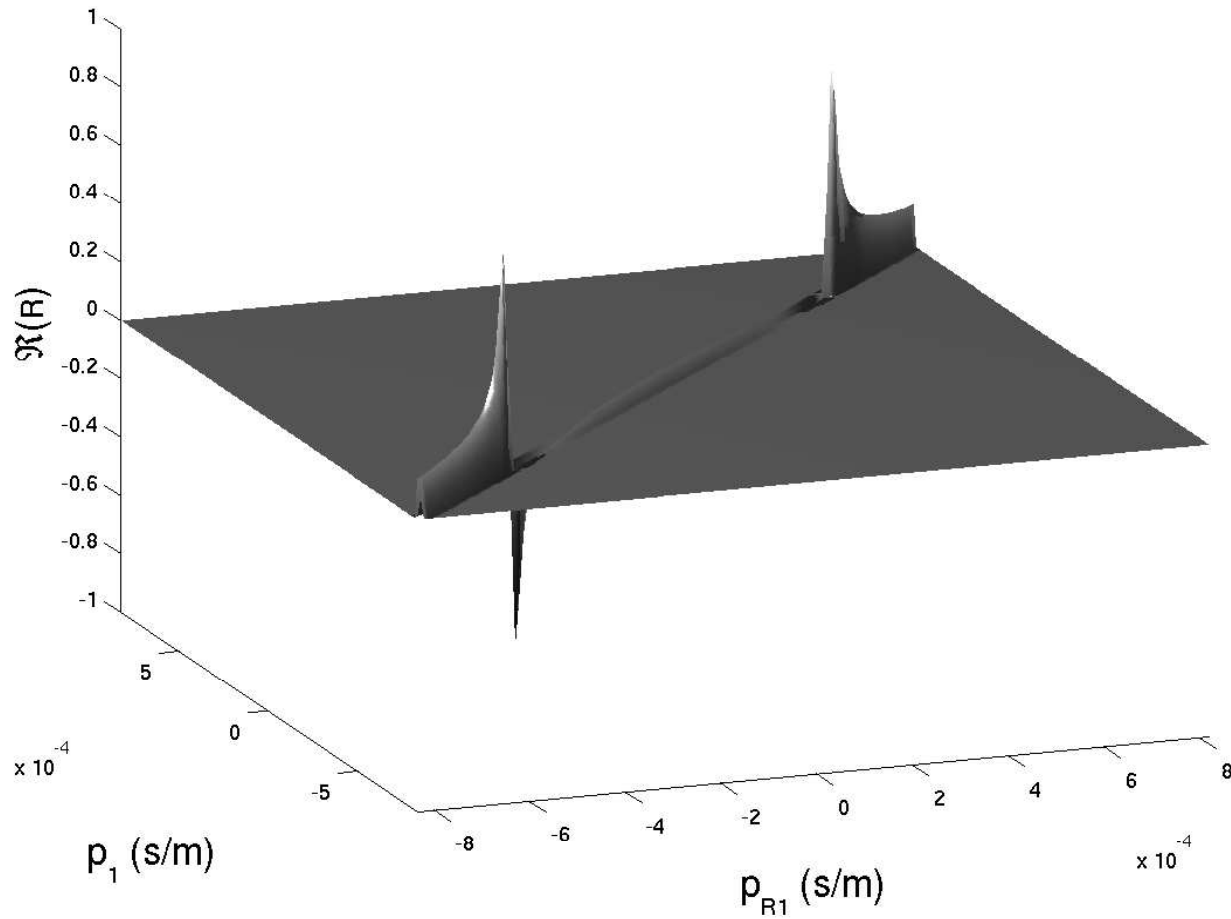


Figure 4: $\mathbf{R}_{p_{R2}=p_2=0}$ for a boundary with dip $\hat{\mathbf{d}} = \hat{\mathbf{k}}$.

- If we know that $\hat{\mathbf{d}}$ for the boundary is the normal $\hat{\mathbf{k}}$, $(p_{R1}, p_{R2}) = (p_1, p_2)$, and \mathbf{R} becomes diagonal

$$\mathbf{R} = \begin{bmatrix} r(-p_N, -p_N) & \cdots & 0 & \cdots & 0 \\ \vdots & \ddots & \vdots & & \vdots \\ 0 & \cdots & r(0, 0) & \cdots & 0 \\ \vdots & & \cdots & \ddots & \vdots \\ 0 & \cdots & 0 & \cdots & r(p_N, p_N) \end{bmatrix}_{p_2},$$

- We can then reduce matrix equation for \mathbf{R} to a scalar quotient

$$r(p_1, p_2) = \frac{\varphi_R(p_1, p_2)}{\varphi_I(p_1, p_2)},$$

that may be computed for individual *gathers* of data

- For a *common-shot* gather in 2D ($p_2 = 0$), for example, r for shot \tilde{S} may be computed as

$$\begin{bmatrix} r(p_{-N}) \\ \vdots \\ r(0) \\ \vdots \\ r(p_N) \end{bmatrix}_{\tilde{S}} = \begin{bmatrix} \frac{\varphi_R(p_{-N})}{\varphi_I(p_{-N})} \\ \vdots \\ \frac{\varphi_R(0)}{\varphi_I(0)} \\ \vdots \\ \frac{\varphi_R(p_N)}{\varphi_I(p_N)} \end{bmatrix}_{\tilde{S}},$$

where $p_{-N} \leq p \leq p_N$

- For a *common-angle* gather in 3D, let $p_2 = \tilde{p}_2$, and then r may be

computed as

$$\begin{bmatrix} r(p_{-N}) \\ \vdots \\ r(0) \\ \vdots \\ r(p_N) \end{bmatrix}_{\tilde{p}_2} = \begin{bmatrix} \frac{\varphi_R(p_{-N})}{\varphi_I(p_{-N})} \\ \vdots \\ \frac{\varphi_R(0)}{\varphi_I(0)} \\ \vdots \\ \frac{\varphi_R(p_N)}{\varphi_I(p_N)} \end{bmatrix}_{\tilde{p}_2},$$

- Computation of r above is done for each ω , so average \bar{r} may be computed by summing them up

$$\bar{r}(p_1, p_2) = \sum_{\omega} \frac{\varphi_R(p_1, p_2, \omega)}{\varphi_I(p_1, p_2, \omega)},$$

- The sum over ω is equivalent to an IFT $\omega \rightarrow t$ for $t = 0$

$$\bar{r}(p_1, p_2) = \frac{1}{2\pi} \int \frac{\varphi_R(p_1, p_2, \omega)}{\varphi_I(p_1, p_2, \omega)} e^{i\omega [t=0]} d\omega,$$

– this is the $t = 0$ *imaging condition*

- Further, if we are not interested in variation of r with (p_1, p_2) , we may produce a single \hat{r} at \mathbf{x} by summing over (p_1, p_2)

$$\hat{r} = \sum_{\omega} \sum_{p_1} \sum_{p_2} \frac{\varphi_R(p_1, p_2, \omega)}{\varphi_I(p_1, p_2, \omega)},$$

where we employ the $t = 0$ imaging condition as well

– this is *stacking* over p_1 and p_2

- Stacking and the $t = 0$ imaging condition help reduce random noise, and they reduce the data volume in a rational way
- In practice, frequently, due probably to early use of W operators cast entirely in \mathbf{x} , \bar{r} is computed in \mathbf{x} as

$$\bar{r}(x_1, x_2)_{x_3=0} = \sum_{\omega} \frac{\psi_R(x_1, x_2, \omega)_{x_3=0}}{\psi_I(x_1, x_2, \omega)_{x_3=0}},$$

where $x_3 = 0$ is the depth to the boundary

– this implies, however, that r is independent of (p_1, p_2)

- For the example of a common-shot gather in 2D $x_2 = 0$, then, \bar{r} is

computed in \mathbf{x} as

$$\begin{bmatrix} \bar{r}(x_{-N}) \\ \vdots \\ \bar{r}(0) \\ \vdots \\ \bar{r}(x_N) \end{bmatrix}_{\tilde{S}} = \sum_{\omega} \begin{bmatrix} \frac{\psi_R(x_{-N})}{\psi_I(x_{-N})} \\ \vdots \\ \frac{\psi_R(0)}{\psi_I(0)} \\ \vdots \\ \frac{\psi_R(x_N)}{\psi_I(x_N)} \end{bmatrix}_{\tilde{S}},$$

returns r that varies with \mathbf{x} (offset) for each shot gather ($x_3 = 0$ is suppressed here for brevity)

- any relationship, however, between $\bar{r}(\mathbf{x})$ and $r(p)$ obtained analytically is broken, and inversion of $\bar{r}(\mathbf{x})$ does not have much meaning in an absolute sense
- in a relative sense, inversion of $\bar{r}(\mathbf{x})$ has meaning - i.e. basic AVO

- Stacking of common-shot gathers may then be done in an \mathbf{x} consistent way according to

$$\hat{r}(\mathbf{x}) = \sum_S \bar{r}(\mathbf{x})_S$$

Practical \mathbf{W}

- For simplicity, in 2D media ($\mathbf{x} \Leftrightarrow (x_1, x_3)$) and ($\mathbf{x} \Leftrightarrow (y_1, y_3)$), our expression for \mathbf{W} is

$$\mathbf{W} \Leftrightarrow W(x, y, \omega)|_{\pm \Delta x_3} = \frac{1}{2\pi} \int \omega e^{-i\omega p[x-y]} \alpha(p_3, \omega)_{\pm \Delta x_3} dp,$$

where

$$\alpha(p_3(x, p), \omega)_{\pm \Delta x_3} = e^{\pm i \frac{\omega}{v(x)} \sqrt{1 - (v(x)p)^2} \Delta x_3}$$

- Because α disrupts the symmetry of the Fourier kernel, computational cost for \mathbf{W} is $\propto \text{Cost}\{\text{FT}\} \propto N^2$ rather than $N \log_2 N$ (N is the number of receivers)

- For 3D, cost $\propto N^4$
 - a Tflop for 1000×1000 receivers
- For efficiency, use a series for α

$$\alpha(x, p, \omega)_{\pm \Delta x_3} \approx \sum_{j=0}^n a_j(x, \omega)_{\pm \Delta x_3} b_j(p, \omega)_{\pm \Delta x_3}$$

where $0 \leq n < \infty$

- So that

$$W(x, y, \omega)_{\pm \Delta x_3} = \sum_{j=0}^n a_j(x, \omega)_{\pm \Delta x_3} \frac{1}{2\pi} \int \omega e^{-i\omega p[x-y]} b_j(p, \omega)_{\pm \Delta x_3} dp,$$

and wavefield ψ_0 is computed

$$\psi(x, \omega)_0 = \sum_{j=0}^n a_j(x, \omega)_{\pm \Delta x_3} \int \varphi(p, \omega)_{\mp \Delta x_3} e^{-i\omega p x} b_j(p, \omega)_{\pm \Delta x_3} \omega dp,$$

where $\varphi(p, \omega)_{\mp \Delta x_3} = \int \psi(y)_{\mp \Delta x_3} e^{i\omega p y} dy$

- Now, cost $\propto n \times \text{Cost}\{\text{FFT}\} = n N \log_2 N$ ($\propto 2 n N^2 \log_2 N$ in 3D)
 - $\propto 10n$ Mflops for 1000×1000 receivers

Summary

- **R** very expensive to estimate
 - a Gflop computation within 3 loops for every subsurface point \mathbf{x}
 - numbers of sources and receivers must be the same and they must have even spacing (or the cost goes up)
- Assume horizontal boundaries
 - a scalar calculation within 2 loops
 - work with individual gathers of data - robust for irregular shots/receiver's
- The sum of r over ω is equivalent to the $t = 0$ imaging condition

- The \mathbf{x} consistent sum of r over gathers (common shot, common receiver, common offset, common p , common mid-point, ...) is stacking
- Estimates of r computed in \mathbf{x} are valid in a relative sense only
- Extrapolation operator \mathbf{W} has a computational cost $\propto N^4$ when applied in 3D
- Factor α into series $\alpha(\mathbf{x}, \mathbf{p}) \approx \sum_j^n a_j(\mathbf{x}) b_j(\mathbf{p})$ for cost $\propto 2nN^2 \log_2 N$

Wave-equation migration: examples

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SISS

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Ferguson

From last WE class

- In 2D space-coordinates, and relative reflection coefficient \hat{r} is given by

$$\hat{r}(x_1)_{x_3=0} = \sum_{\omega} \sum_G \left[\frac{\psi_R(x_1, \omega)_{x_3=0}}{\psi_I(x_1, \omega)_{x_3=0}} \right]_G,$$

where G represents a gather like a shot gather or a CMP

- Using \mathbf{W} , wavefields ψ_R and ψ_I on the boundary are computed

$$\psi_R(x_1)_0 = \int \psi_R(y_1)_{-\Delta x_3} W(x_1, y_1)_{-\Delta x_3} dy_1,$$

and

$$\psi_I(x_1)_0 = \int \psi_I(y_1)_{-\Delta x_3} W(x_1, y_1)_{-\Delta x_3} dy_1,$$

where extrapolator W is given by

$$W(x, y, \omega)_{\pm \Delta x_3} = \frac{1}{2\pi} \int \omega e^{-i\omega p_1[x_1 - y_1]} \alpha(x_1, p_3, \omega)_{\pm \Delta x_3} dp_1$$

and extrapolation-symbol α is

$$\begin{aligned} \alpha(x_1, p_3, \omega)_{\pm \Delta x_3} &= e^{\pm \Delta x_3 i \omega p_3(x_1, p_1)} \\ &\approx \sum_{j=0}^n a_j(x_1, \omega)_{\pm \Delta x_3} b_j(p_1, \omega)_{\pm \Delta x_3} \end{aligned}$$

- For $N \ll \infty$, cost is reduced from N^2 to $n N \log_2 N$

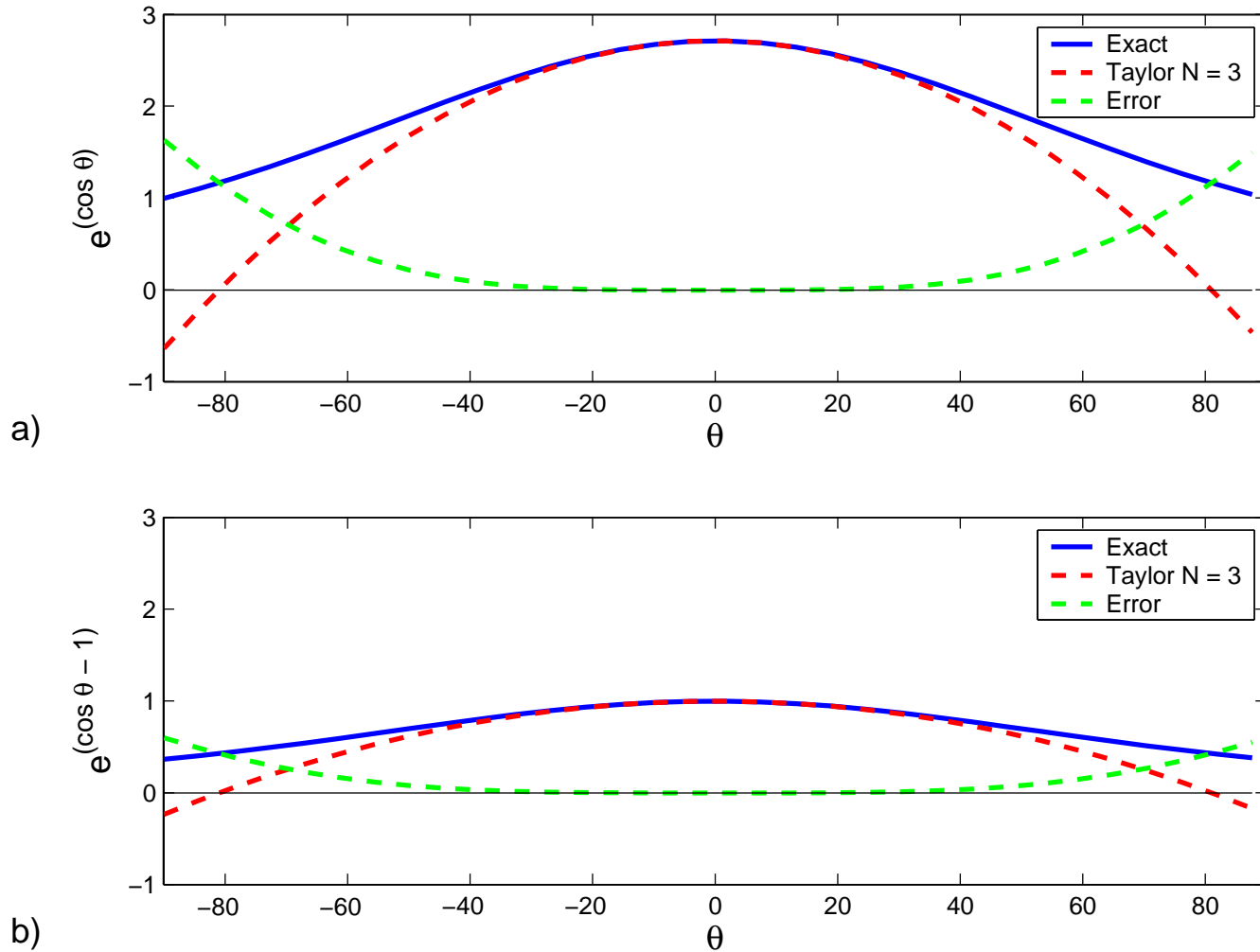


Figure 1: a) Expansion of $e^{\cos \theta}$. b) Expansion of $e^{\cos \theta} - 1$.

Fourier finite difference migration

- To ensure stability, calculate vertical slowness p_3 according to

$$p_3(x_1, p_1) = \frac{\omega}{v(x_1)} \left[\Re \left\{ \sqrt{1 - (v(x_1) p_1)^2} \right\} + \left| \Im \left\{ \sqrt{1 - (v(x_1) p_1)^2} \right\} \right| \right]$$

for Δx_3 , change the sign in the \Im part for $-\Delta x_3$

– for horizontal boundaries, we force the evanescent region to decay rapidly, but we must expect leakage for dipping boundaries

- To determine $a_j(x_1)$ and $b_j(p_1)$, recall $\cos \theta = v p_3$, where θ is phase angle and write α as

$$\alpha = e^{\pm \Delta x_3 i \frac{\omega}{v} \cos \theta},$$

as part of the expansion of α , we must approximate $\cos \theta$

- For the same number of terms, expansion of $\cos \theta - 1$ has better properties for reflections than does expansion of $\cos \theta$, so a better form for α is

$$\alpha(x_1, p_1)_{\pm \Delta x_3} = e^{\pm \Delta x_3 i k(x_1) \left[\sqrt{1 - (v(x_1) p_1)^2} - 1 \right]} e^{\pm \Delta x_3 i k(x_1)}$$

where $k(x) = \frac{\omega}{v(x)}$, and p_3 is written in terms of $v(x_1)$ and p_1 explicitly

- Using

$$\sqrt{1+u} - 1 \sim \frac{u}{2} - \frac{u^2}{8} + \frac{u^3}{48} - \dots,$$

and

$$e^u \sim 1 + u + \frac{u^2}{2} + \frac{u^3}{6} - \dots,$$

expand $e^{\pm \Delta x_3 i k(x_1) \left[\sqrt{1 - (v(x_1) p_1)^2} - 1 \right]}$ in p_1 and truncate to n terms

- Collect x_1 dependent terms to get

$$a(x_1)_j = e^{\pm \Delta x_3 i k(x_1)} \gamma_j(x_1),$$

and collect p_1 dependent terms to get

$$b(p_1)_j = (\omega p_1)^{2j}$$

where the first five terms ($0 \leq j \leq n = 4$) are

$$\gamma_0 = 1$$

$$\gamma_1 = -\frac{i \pi \Delta z}{k}$$

$$\gamma_2 = \frac{-1/4 i \pi \Delta z - 1/2 \pi^2 \Delta z^2 k}{k^3}$$

$$\gamma_3 = \frac{-1/8 i \pi \Delta z - 1/4 \pi^2 \Delta z^2 k + 1/6 i \pi^3 \Delta z^3 k^2}{k^5}$$

$$\gamma_4 = \frac{-5/64 i \pi \Delta z - 5/32 \pi^2 \Delta z^2 k + 1/8 i \pi^3 \Delta z^3 k^2 + 1/24 \pi^4 \Delta z^4 k^3}{k^7}$$

- In space coordinates, b_j is applied using finite differences according to

$$\frac{\partial^2}{\partial x^2} f(x) = \int (i k_1)^{2j} F(k_1) e^{i k_1 x_1} dk_x \approx \frac{f(x + \Delta x) - 2f(x) + f(x - \Delta x)}{\Delta x^2},$$

where the substitution $\omega p_1 = k_1$ has been made

- Algorithms based on this factorization are called Fourier finite-difference methods or *FD migration*, sometimes $\omega - x$ migration
- FD migration copes with strong $v(x)$ at the expense of steep dips

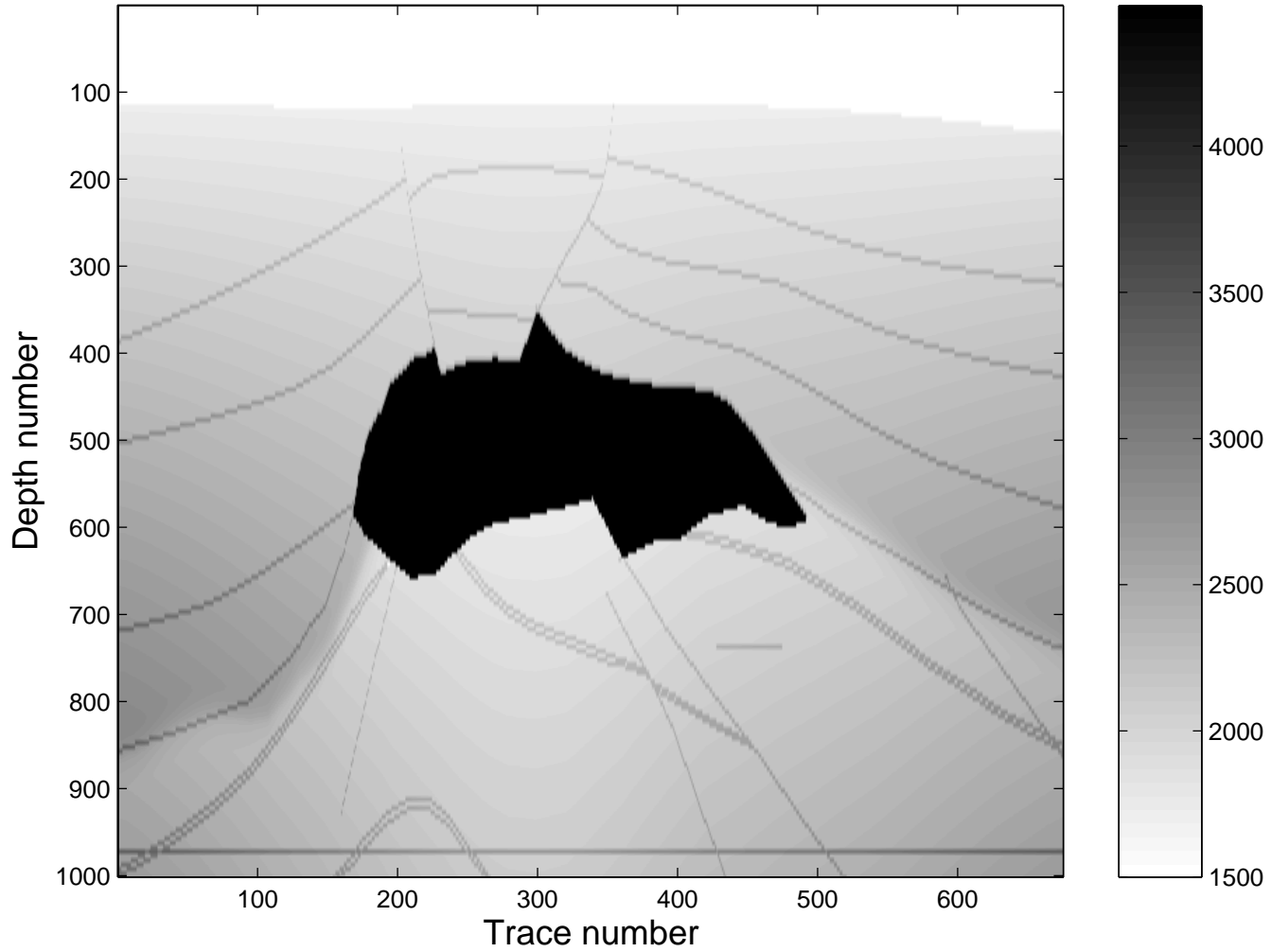


Figure 2: SEG/EAGE salt model.

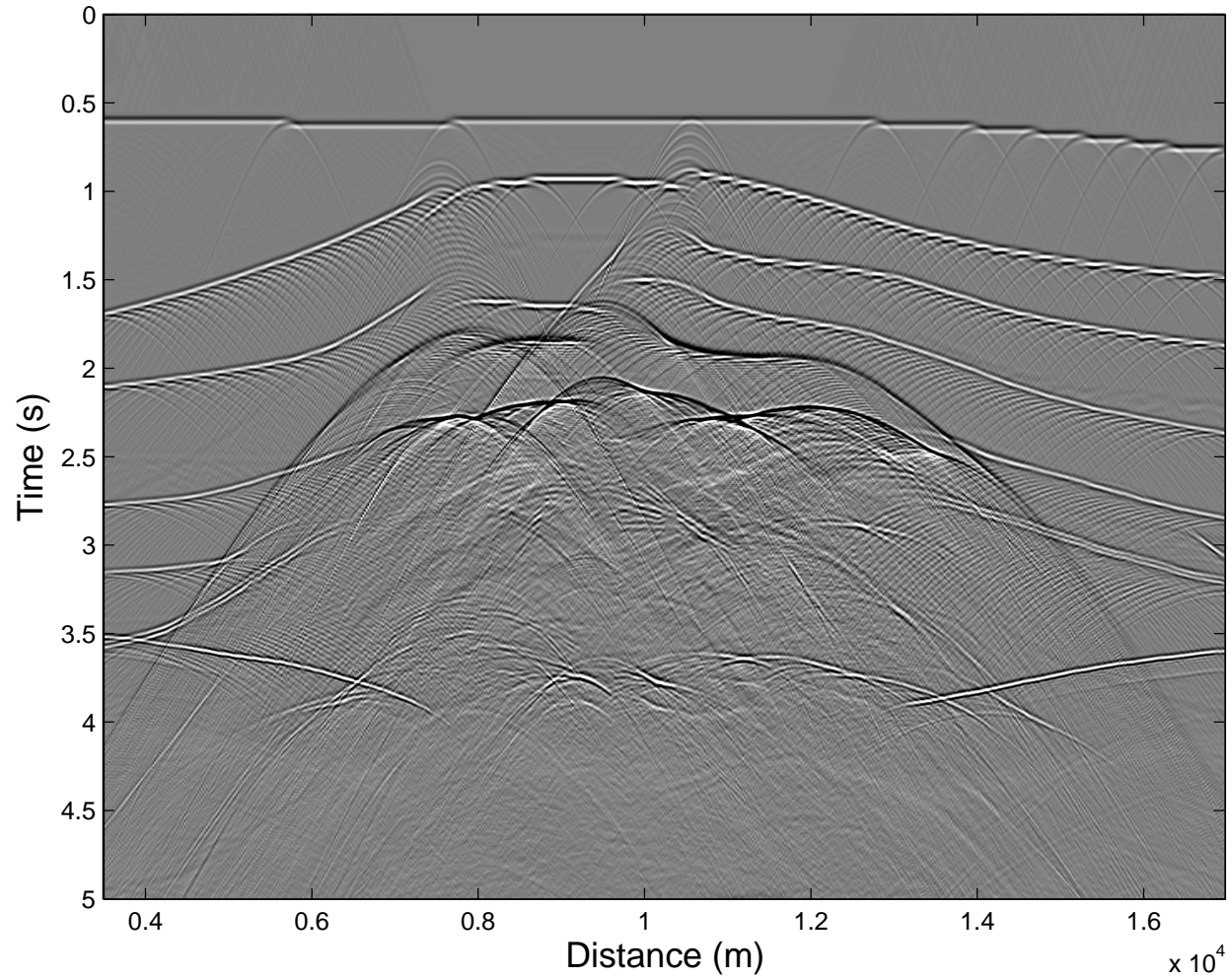


Figure 3: Exploding reflector data.

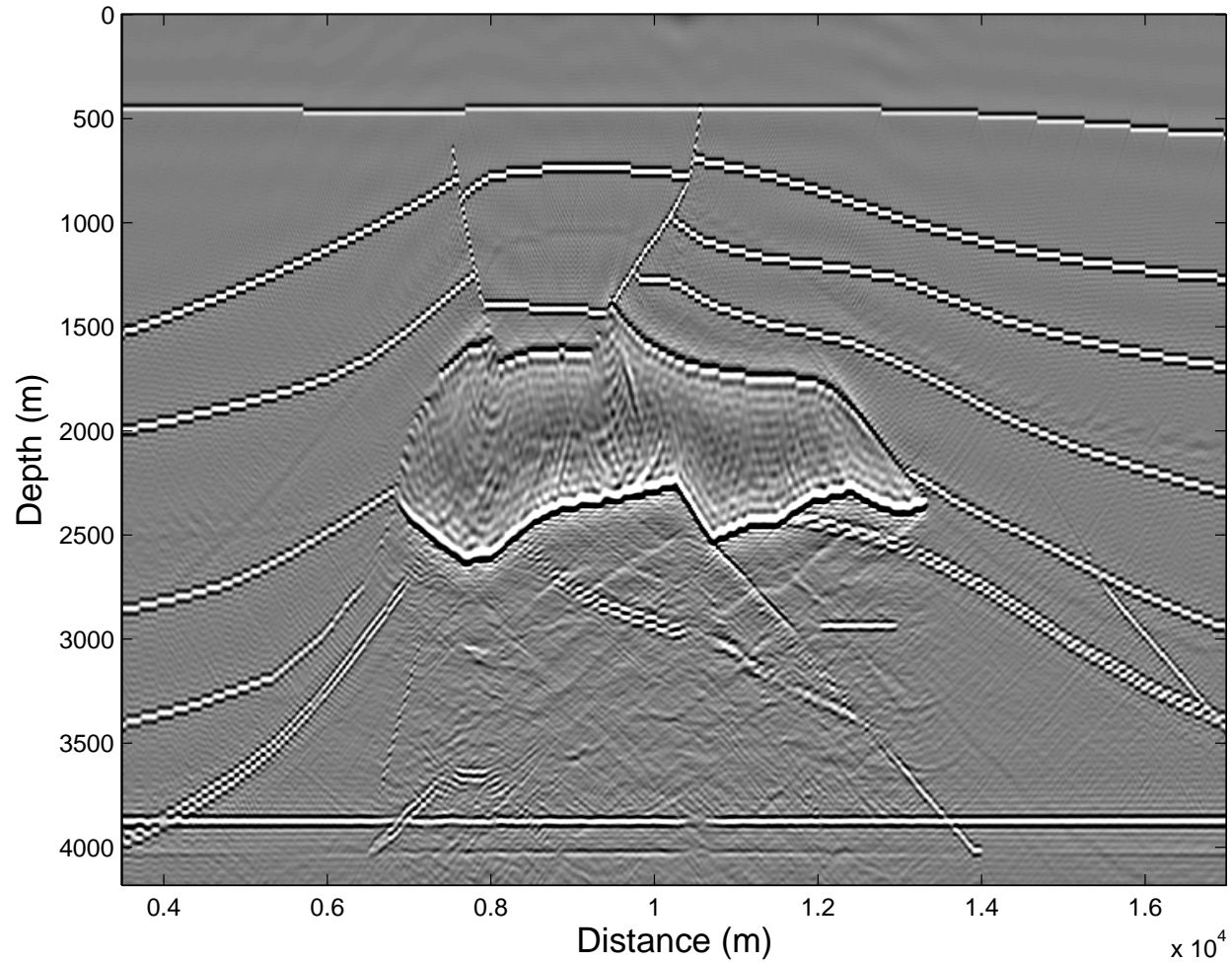


Figure 4: Finite difference migration ($n = 4$, 65 degree).

Split-step Fourier migration

1. Compute $\bar{v} = \text{mean}(v)$ and expand $u(x_1, p_1) = \sqrt{1 - (v(x_1) p_1)^2}$ about \bar{v} using

$$u(v + \bar{v}) = u(\bar{v}) + \frac{\partial u}{\partial v} (v - \bar{v}) + \dots$$

2. Truncate the series at zeroth order, and the resulting approximation for α is given by

$$\alpha_{SS}(x_1, p_1)_{\pm \Delta x_3} \approx a_0(x_1)_{\pm \Delta x_3} b_0(p_1)_{\pm \Delta x_3}$$

where

$$a_0(x_1)_{\pm \Delta x_3} = e^{\pm \Delta x_3 i k(x_1)},$$

WE migration
and

Practice

$$b_0(p_1, \omega)_{\pm \Delta x_3} = e^{\pm \Delta x_3 i \frac{\omega}{v} \left[\sqrt{1 - (\bar{v} p_1)^2} - 1 \right]}$$

Generalized screen migration

1. Compute $\check{v} = \min(v)$
2. Factor $\alpha_{SS}(\check{v})$ from α so that

$$\alpha(x_1, p_1)_{\pm \Delta x_3} = \alpha_{SS}(x_1, p_1) e^{\pm \Delta x_3 i [\omega p_3(x_1, p_1) - \omega \check{p}_3(p_1) - k(x_1) + \check{k}]}$$

3. Expand the exponential to first order,

$$\begin{aligned}
 & e^{\pm \Delta x_3 i [\omega p_3(x_1, p_1) - \omega \check{p}_3(p_1) - k(x_1) + \check{k}]} \\
 &= 1 \pm \Delta x_3 i [\omega p_3(x_1, p_1) - \omega \check{p}_3(p_1) - k(x_1) + \check{k}] \\
 &= 1 \pm \Delta x_3 i \left\{ \omega \check{p}_3(p_1) \left[\sqrt{1 - \frac{\check{k}^2 - k(x_1)^2}{\omega \check{p}_3^2}} - 1 \right] - k(x_1) + \check{k} \right\}
 \end{aligned}$$

4. Expand $\sqrt{1 - \frac{\check{k}^2 - k^2(x_1)}{\omega \check{p}_3^2}} - 1$ about ωp_1 , and truncate to n terms

5. Collect x_1 dependent terms to get

$$a_j(x_1) = \lambda_j(x_1) e^{\pm \Delta x_3 i k(x_1)}$$

6. Collect p_1 dependent terms to get

$$b_j(p_1) = \kappa_j(p_1) e^{\pm \Delta x_3 i \frac{\omega}{v} \left[\sqrt{1 - (\check{v} p_1)^2} - 1 \right]}$$

where

$$\lambda_0 = 1$$

$$\lambda_1 = \frac{1}{2} \left(\check{k}^2 - k(x_1)^2 \right)$$

$$\lambda_2 = \frac{1}{8} \left(\check{k}^2 - k(x_1)^2 \right)^2$$

$$\lambda_3 = \frac{1}{16} \left(\check{k}^2 - k(x_1)^2 \right)^3$$

$$\lambda_4 = \frac{5}{128} \left(\check{k}^2 - k(x_1)^2 \right)^4$$

WE migration

and

Practice

$$\begin{aligned}\kappa_0 &= \omega \check{p}_3 \\ \kappa_1 &= (\omega \check{p}_3)^{-1} \\ \kappa_2 &= (\omega \check{p}_3)^{-3} \\ \kappa_3 &= (\omega \check{p}_3)^{-5} \\ \kappa_4 &= (\omega \check{p}_3)^{-7}\end{aligned}$$

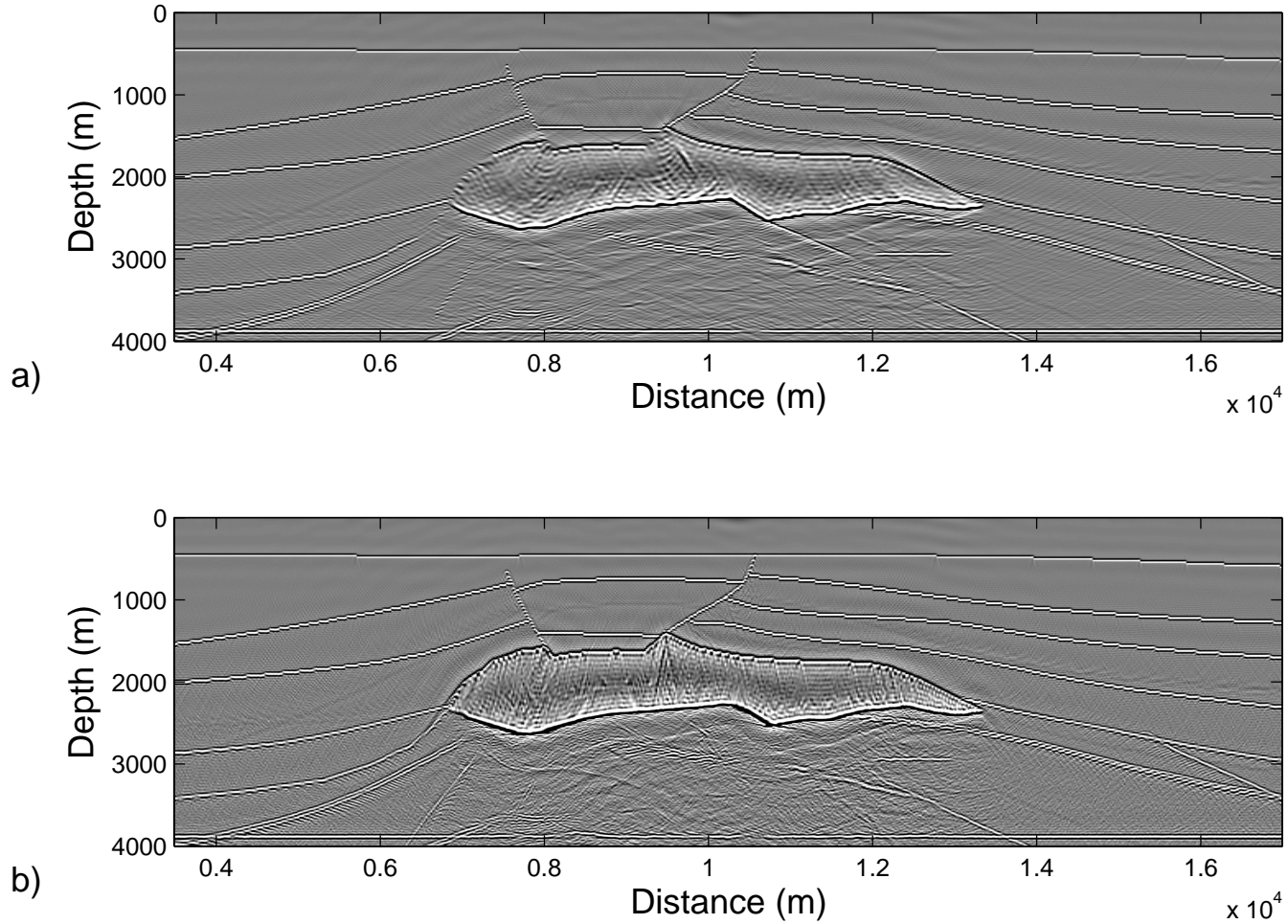


Figure 5: Zero offset migration of the SEG salt model. a) 65° FD. b) GS.

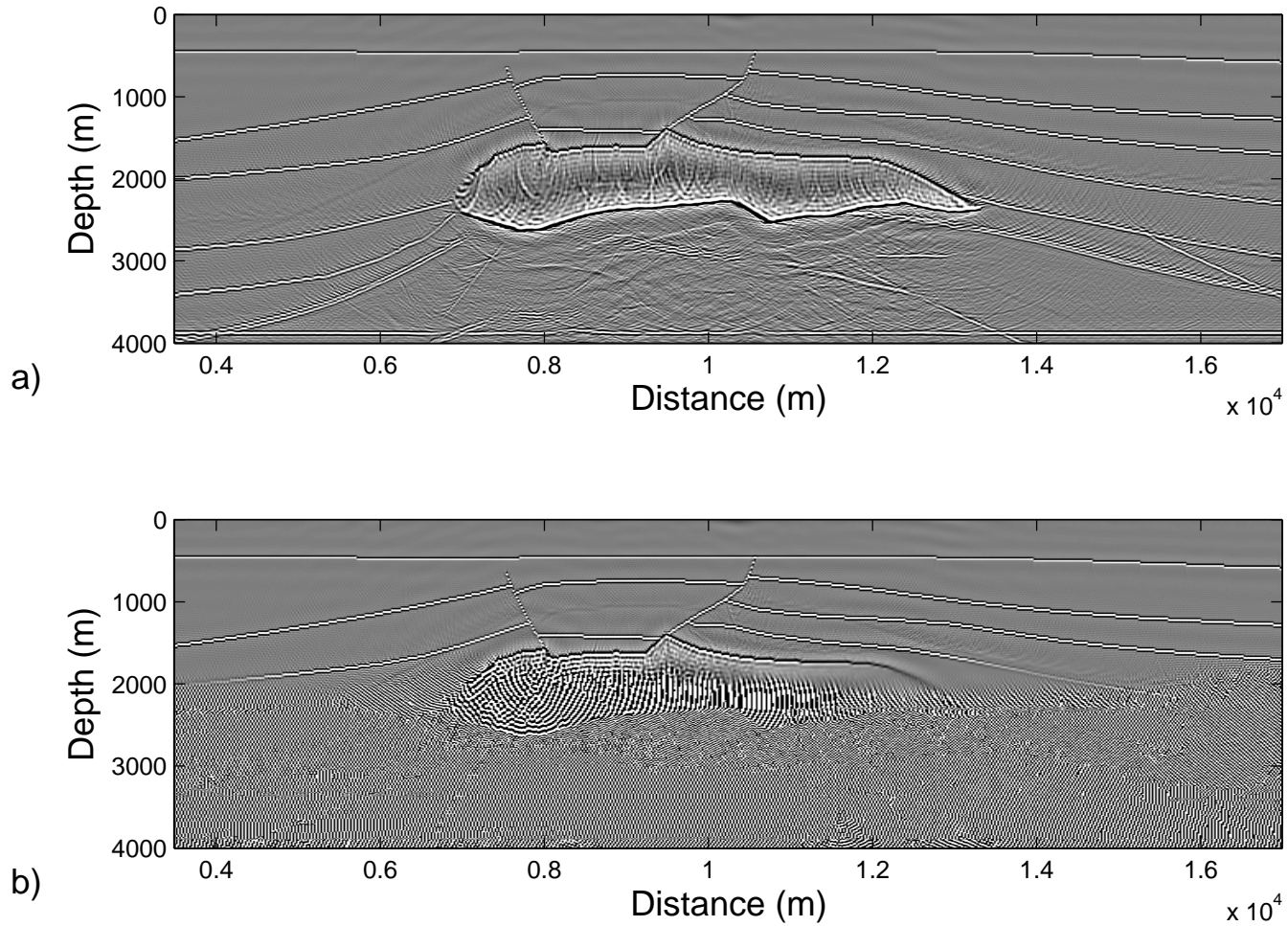


Figure 6: Zero offset migration of the SEG salt model. a) SS. b) BL.

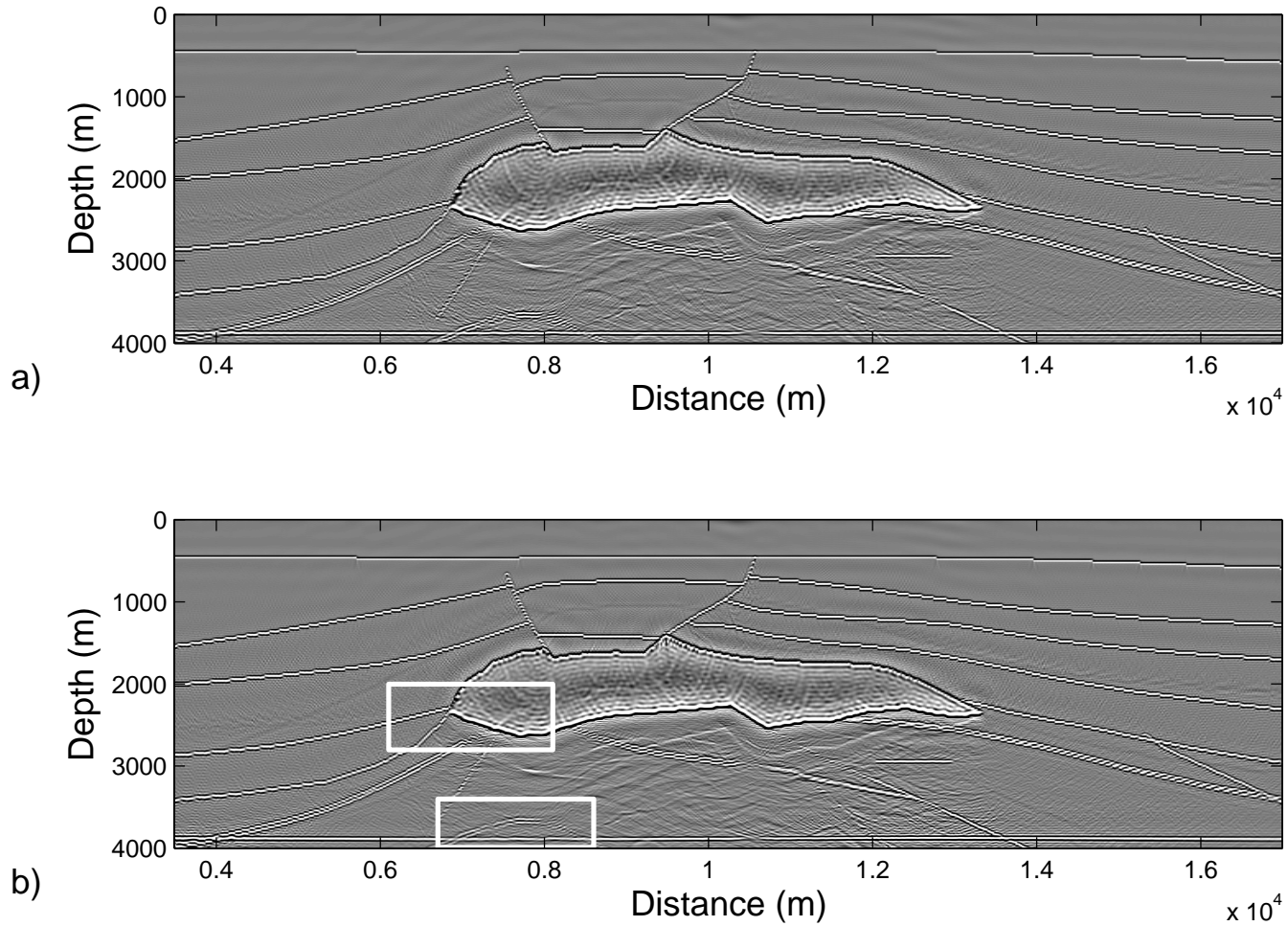


Figure 7: Zero offset migration of the SEG salt model. a) PSPI. b) Hybrid.

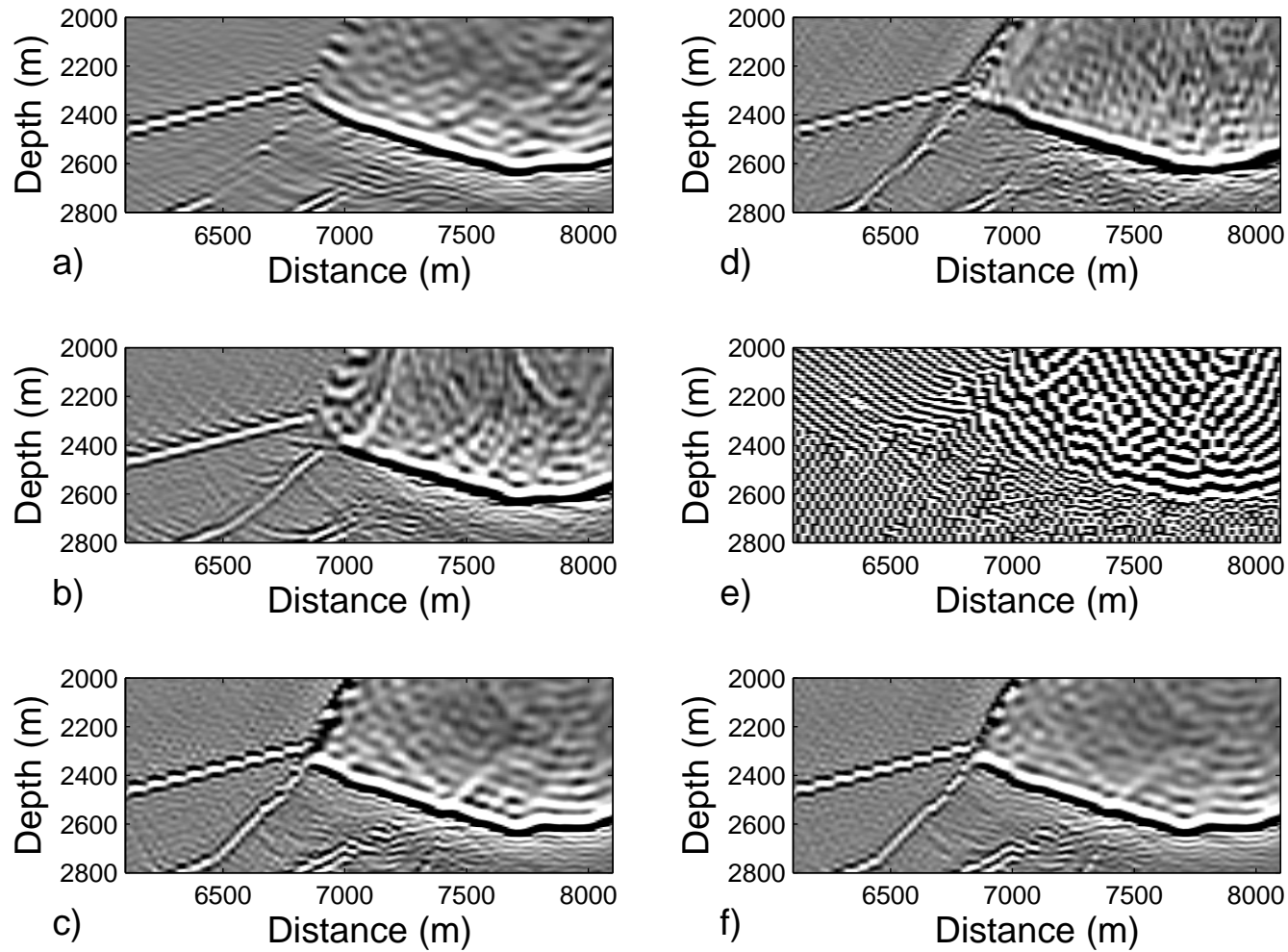


Figure 8: a) $f - x$. b) SS. c) PSPI. D) GS. E). BL. F) Hybrid.

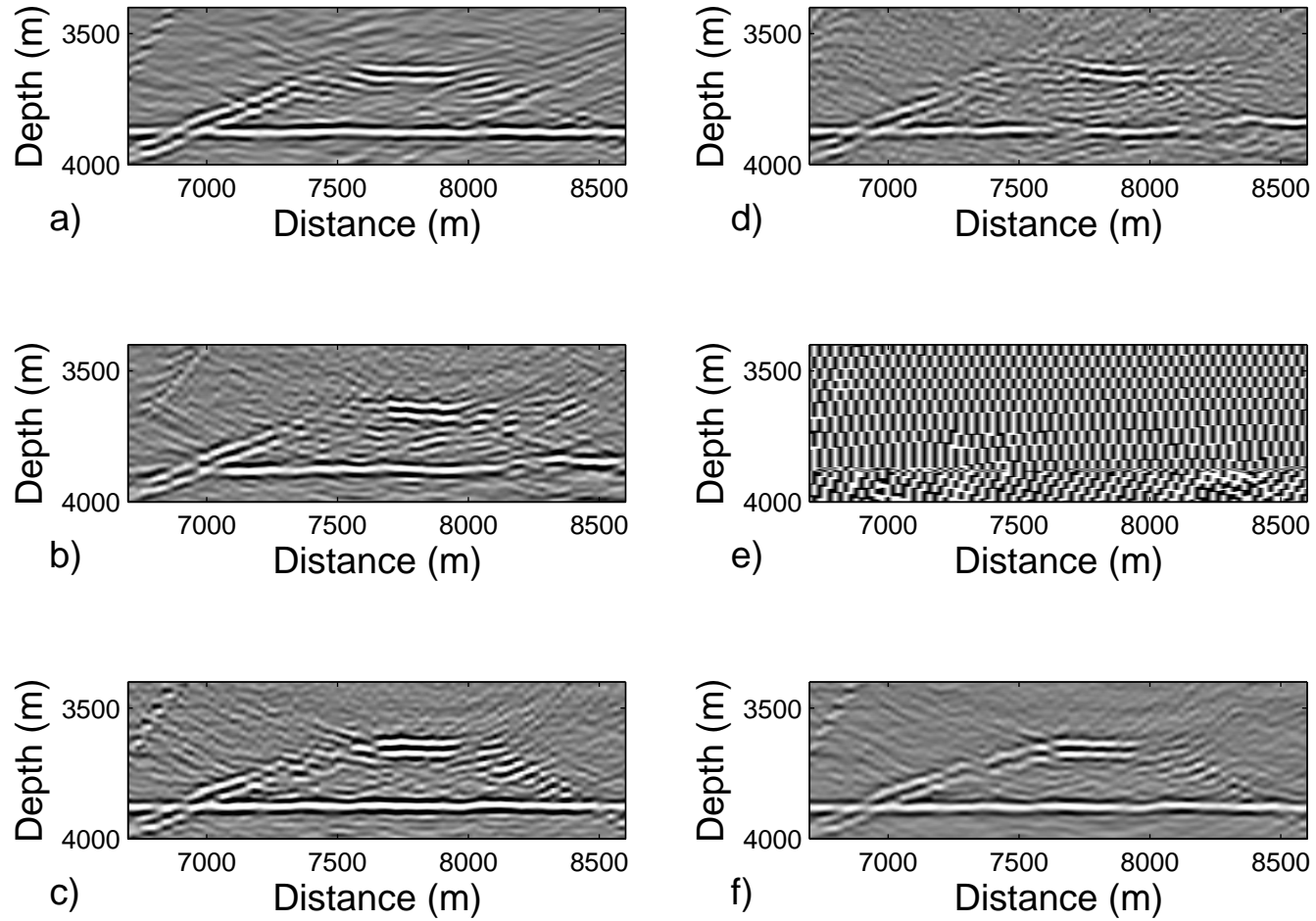


Figure 9: a) $f - x$. b) SS. c) PSPI. D) GS. E). BL. F) Hybrid.

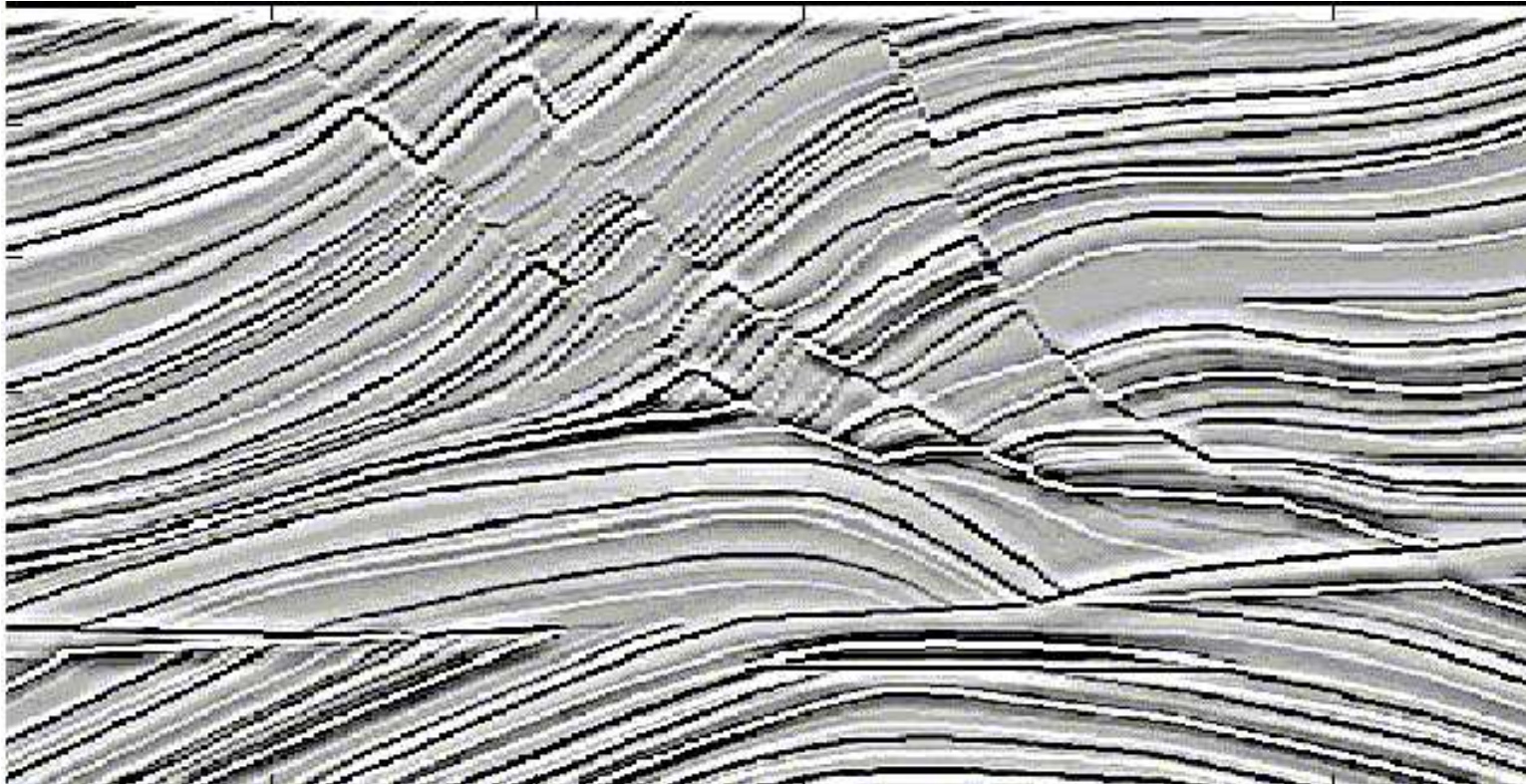


Figure 10: Marmousi reflectivity for zero offset.

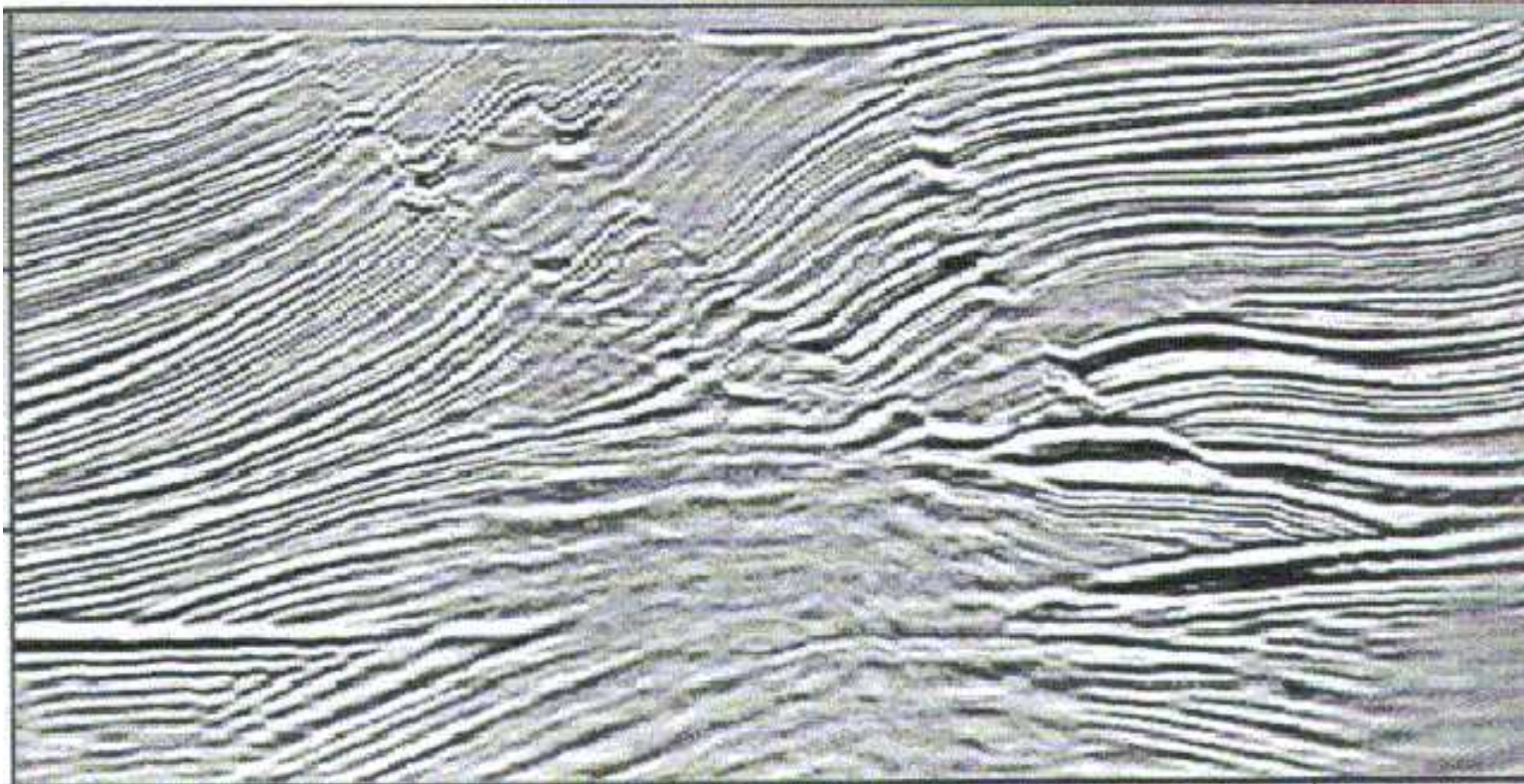


Figure 11: Kirchhoff migration of Marmousi (S. Gray).

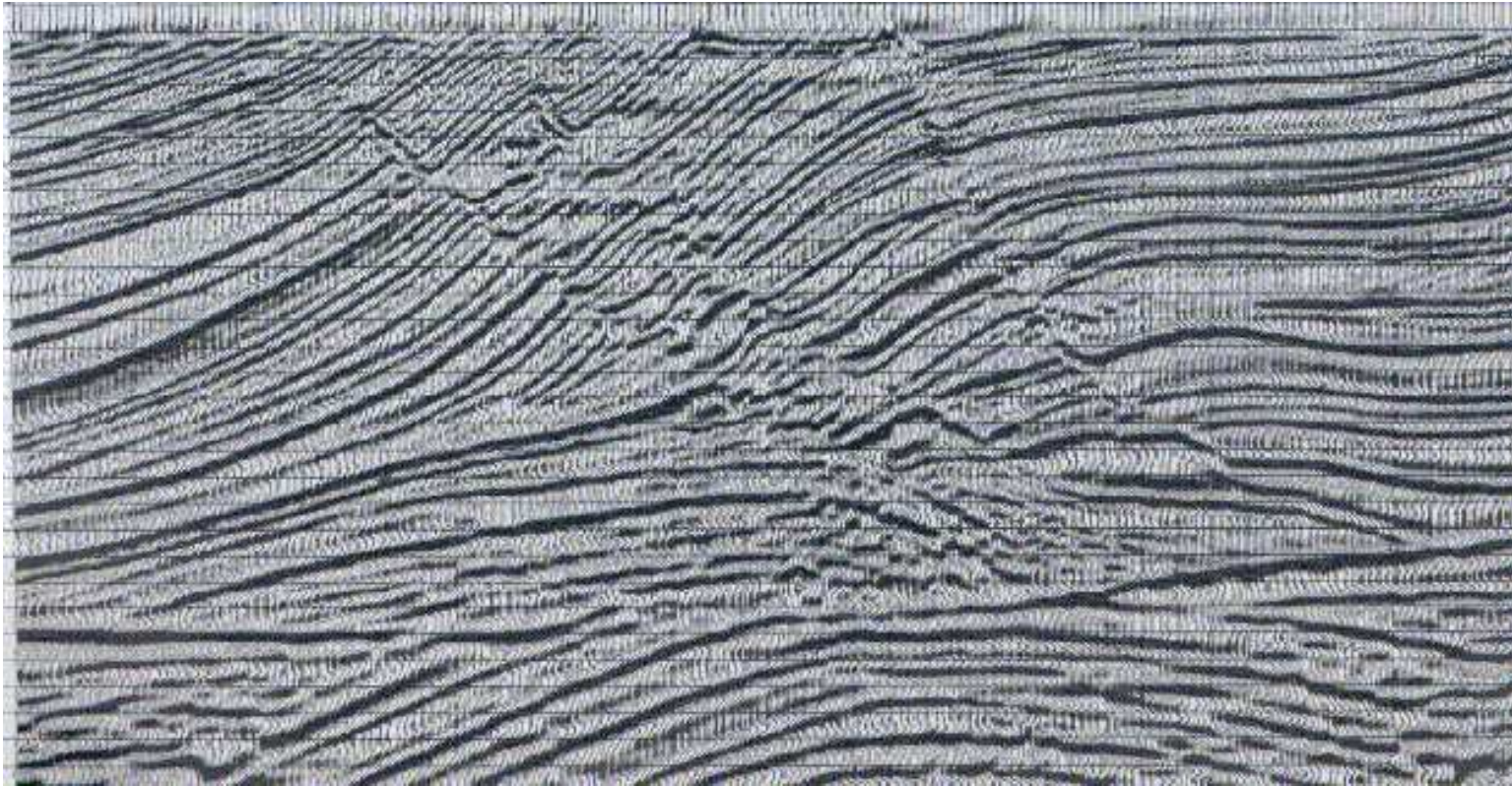


Figure 12: $f - x$ migration of Marmousi (Delft University).

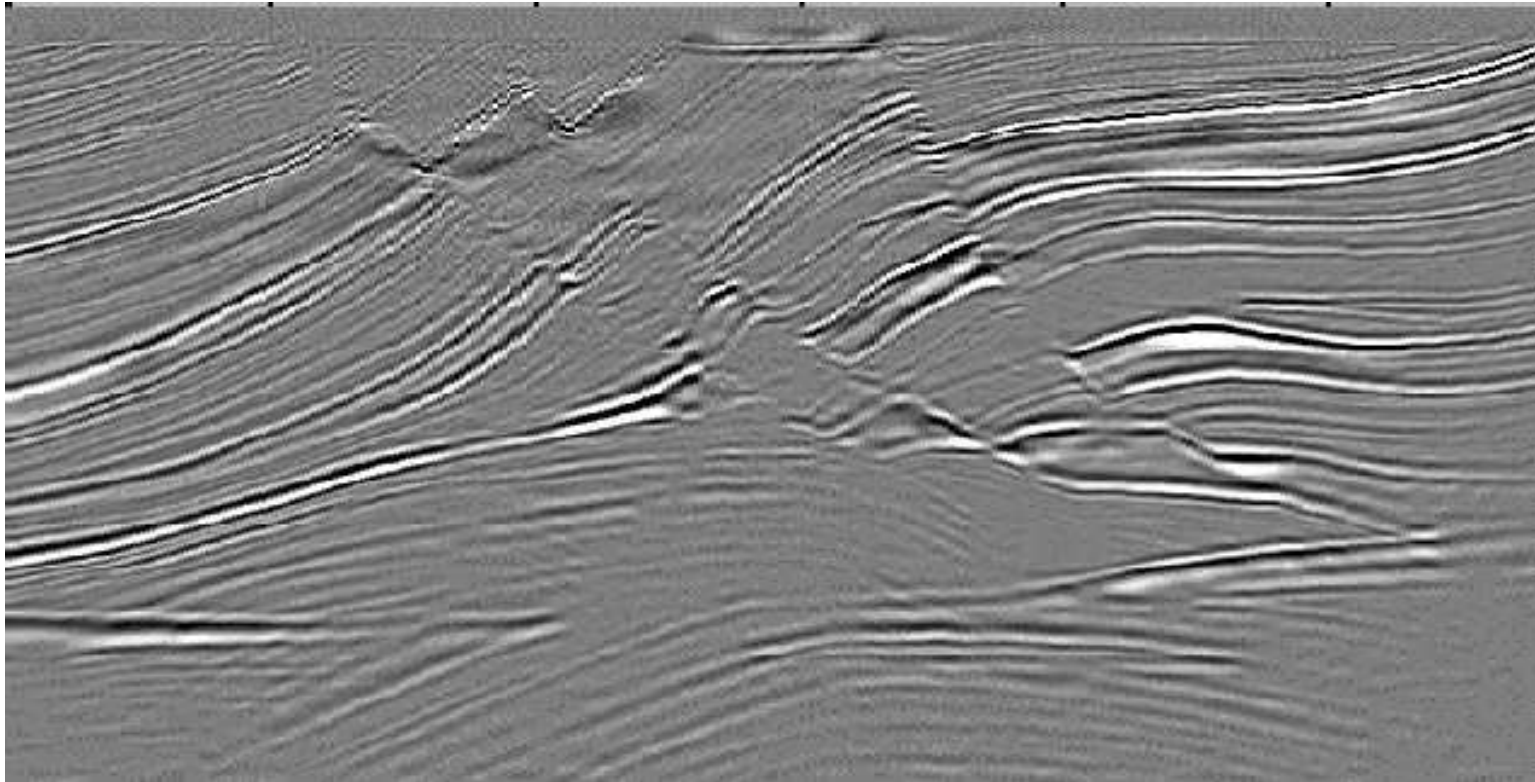


Figure 13: PSPI migration of Marmousi (Nutech).

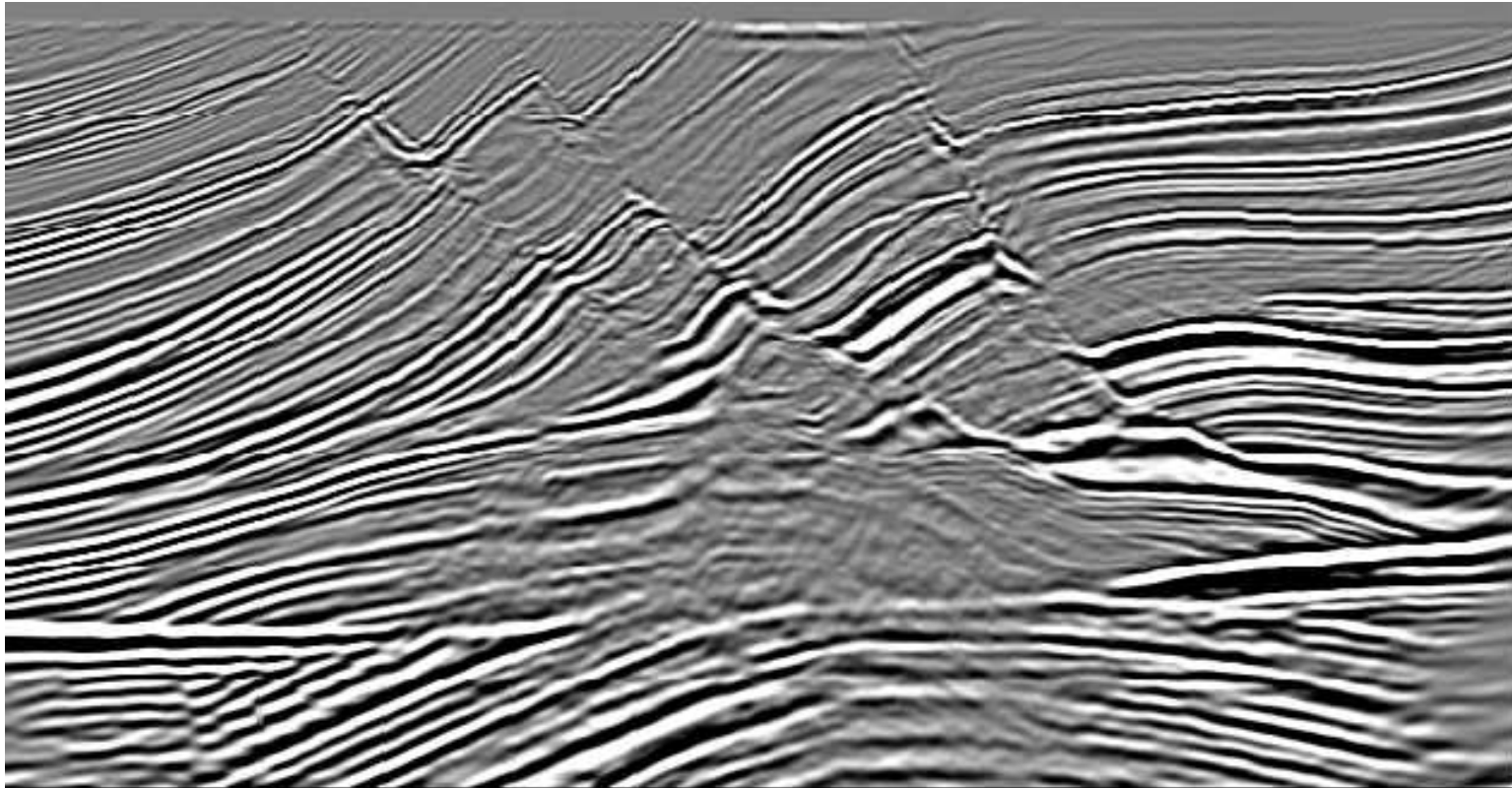


Figure 14: GB migration of Marmousi (R. Hill).