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Interval velocity estimation via NMO-based Differential Semblance

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TRIP Annual Meeting 2008



- Classical Semblance is equivalent to least squares data fitting and has local maxima.
- All stationary points of Differential Semblance are global minimizers.
- A recent approach to Differential Semblance has some numerical problems. I proposed an alternative approach to overcome these difficulties.



The Simplest Acoustic Model

The acoustic wave equation where density is considered constant and equal to one, with a point source:

$$\frac{1}{c^2(x)} \frac{\partial^2 p}{\partial t^2}(x, t; x_s) - \nabla^2 p(x, t; x_s) = f(t) \delta(x - x_s)$$

x is the position vector

x_s is the position of the point source

$f(t)$ is the source time function

$c(x)$ is the particle velocity

$p(x, t; x_s)$ is the pressure



Forward map: $S[c] = p|_{\gamma=(x_r, t; x_s)}$ (predicted seismic data)
 x_r is the receiver position and x_s is the source position.

Inverse problem: given observed seismic data d , find velocity field c so that

$$S[c] \simeq d$$

The inverse problem is large scale and nonlinear.



Write $c = v(1 + r)$, then $\delta p(x, t; x_s)$ satisfies

$$\frac{1}{v^2(x)} \frac{\partial^2 \delta p}{\partial t^2}(x, t, x_s) - \nabla^2 \delta p(x, t, x_s) = \frac{2r(x)}{v^2(x)} \frac{\partial^2 p}{\partial t^2}(x, t, x_s)$$

Linearized forward map: $F[v]r = \delta p|_{Y=(x_r, t; x_s)}$

- v smooth, r oscillatory $\Rightarrow F[v]r$ approximates primary reflections
- Error consists of multiple reflections.
- No mathematical results are known which justify these observations in any rigorous way.



Convolutional model for layered media

(Theoretical derivation by Winslow 2000, based on linearization and high frequency approximation)

$$F[v]r(t, h) = f(t) *_t r(T_0(t, h))$$

h is the half offset

t_0 is the travelttime at zero offset

$f(t)$ is the source time function

$$r(t_0) = \frac{\delta v(t_0)}{v(t_0)}$$

$T_0(t, h)$ is a change of variables function. It is the inverse function of $T(t_0, h)$ (Hyperbolic approximation to two-way travelttime)

Ideal case: $f(t) = \delta(t)$. Then

$$F[v]r(t, h) = r(T_0(t, h))$$



Classical Semblance is equivalent to least squares data fitting

Turn the linearized inverse problem into a least squares problem:
given CMP data d , find v , r so that

$$\min J[v, r] = \|F[v]r - d\|^2$$

$$\begin{aligned} &= \int \int dt dh (r(T_0(t, h)) - d(t, h))^2 \\ &= \|d\|^2 + \int \int dt_0 dh \frac{\partial T}{\partial t_0}(t_0, h) \times (r(t_0)^2 - 2r(t_0)d(T(t_0, h), h)) \\ &= \|d\|^2 + \int dt_0 j(t_0)r(t_0)^2 - 2 \int dt_0 r(t_0) \int dh \frac{\partial T}{\partial t_0}(t_0, h) \times \\ &\quad \times d(T(t_0, h), h) \end{aligned}$$



Then

$$J[v, r] = \|d\|^2 + \langle jr, r \rangle - 2 \langle r, Sd \rangle,$$

where Sd is the weighted stacking

$$Sd[v](t_0) = \int dh \frac{\partial T}{\partial t_0}(t_0, h) d(T(t_0, h), h),$$

and

$$j[v](t_0) = \int dh \frac{\partial T}{\partial t_0}(t_0, h).$$

Since Sd , j only depend on v , then if v is fixed, we can get the optimal $r = \frac{1}{j} Sd$

$$\min J[v, r] = \|d\|^2 - \langle \frac{1}{j} Sd, Sd \rangle$$

$$\iff \max J_S[v] = \langle \frac{1}{j} Sd, Sd \rangle$$

Then the classical semblance turns out to be equivalent to the least squares data fitting.



Differential Semblance

Introduce nonphysical model $r(t_0, h)$. Physical model satisfies constraint $\frac{\partial r}{\partial h} = 0$.

$$\begin{aligned} \min J[v, r] &= \int \int dt dh (r(T_0(t, h), h) - d(t, h))^2 \\ &= \int \int dt_0 dh \frac{\partial T}{\partial t_0}(t_0, h) (r(t_0, h) - d(T(t_0, h), h))^2 \end{aligned}$$

The objective function is very easy to minimize without constraint:

$r(t_0, h) = d(T(t_0, h), h)$. Then the model is infeasible since

$\left\| \frac{\partial r}{\partial h} \right\|^2 > 0$. To reduce the infeasibility: $\min_v \left\| \frac{\partial r}{\partial h} \right\|^2$

Differential Semblance objective function is

$$J_{DS}[v] = \left\| \frac{\partial}{\partial h} d(T(t_0, h), h) \right\|^2$$



Comparison between Classical Semblance and Differential Semblance

(a) Classical Semblance (Chauris, 2001):

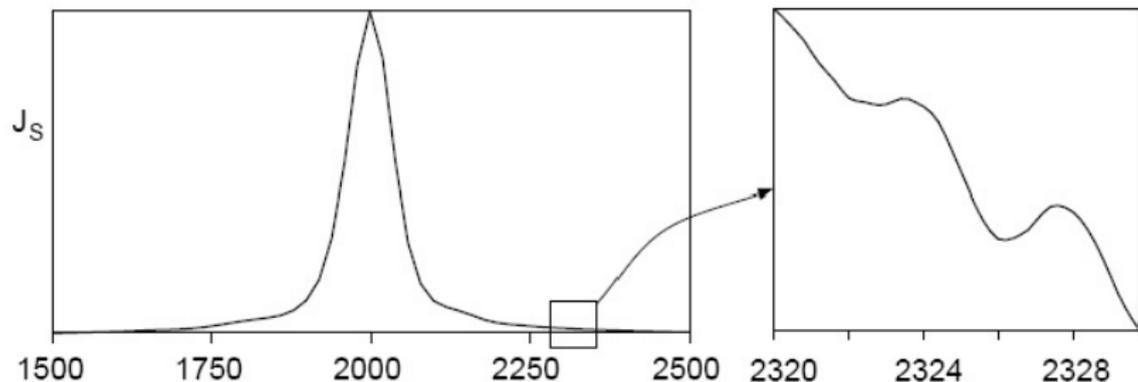


Figure: Classical Semblance cost function



(b) Differential Semblance (Chauris, 2001):

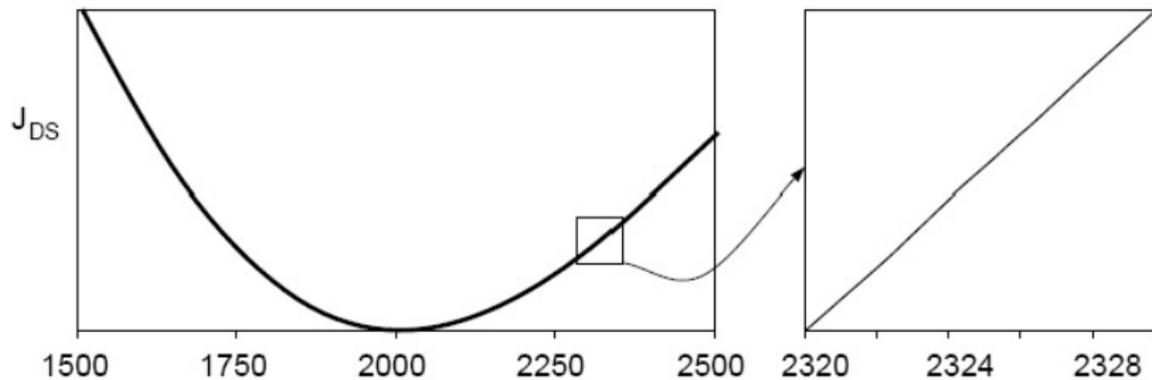


Figure: Differential Semblance cost function



- DS
 - All stationary points of DS are global minimizers. (Symes, TR99-09)
 - DS uses gradient method to solve the optimization problem.

- OLS
 - Output Least squares objective function has local minima and these local minimizers are far from any global minimizer.
 - Gradient methods are unreliable.
 - Computational cost for global optimization methods is high.



A recent approach to DS (Jintan Li, 2007)

- Objective function:

$$J[v] = \left\| \frac{\partial}{\partial h} d(T(t_0, h), h) \right\|^2$$

- $J[v]$ and $\nabla J[v]$ have to be computed numerically. But grid points in the t_0 axis are not mapped to grid points in the t axis.

$$d(t, h) \rightarrow d(T(t_0, h), h)$$

- Local cubic interpolation is needed to compute the oscillatory data d which will cause error.



$$t_{0j} = j\Delta t_0, \quad h_i = i\Delta h,$$

$$d(T(t_{0j}, h_i), h_i) \simeq d^{int}(T(t_{0j}, h_i), h_i)$$

$$\frac{\partial}{\partial h} d(T(t_{0j}, h_i), h_i) \simeq \frac{1}{\Delta h} (d^{int}(T(t_{0j}, h_{i+1}), h_{i+1}) - d^{int}(T(t_{0j}, h_i), h_i))$$

Define the discrete moveout derivative operator:

$$M[v]d(t_{0j}, h_i) = \frac{1}{\Delta h} (d^{int}(T(t_{0j}, h_{i+1}), h_{i+1}) - d^{int}(T(t_{0j}, h_i), h_i))$$

Thus the discrete objective function

$$J[v] = \sum_{ij} |M[v]d(t_{0j}, h_i)|^2$$



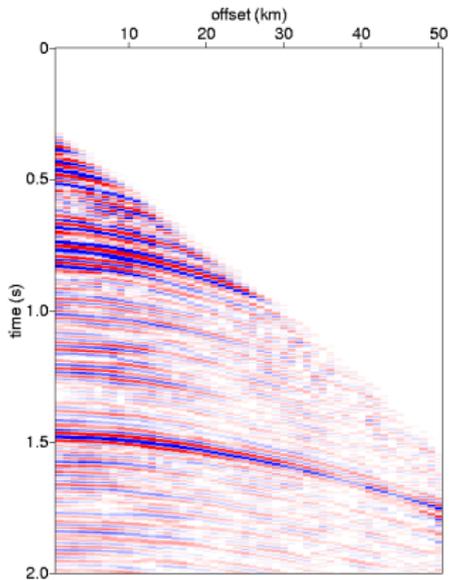


Figure: Original CDP

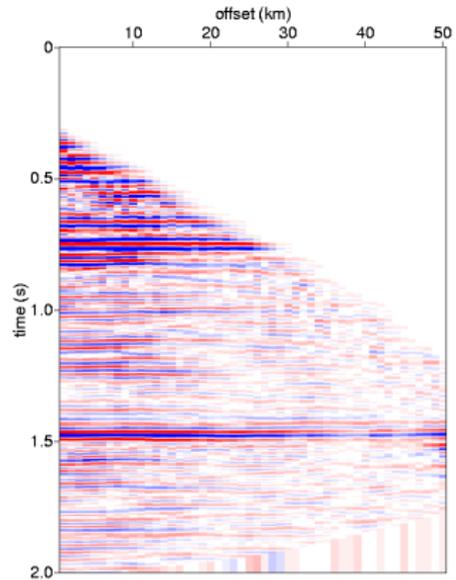


Figure: Corrected CDP



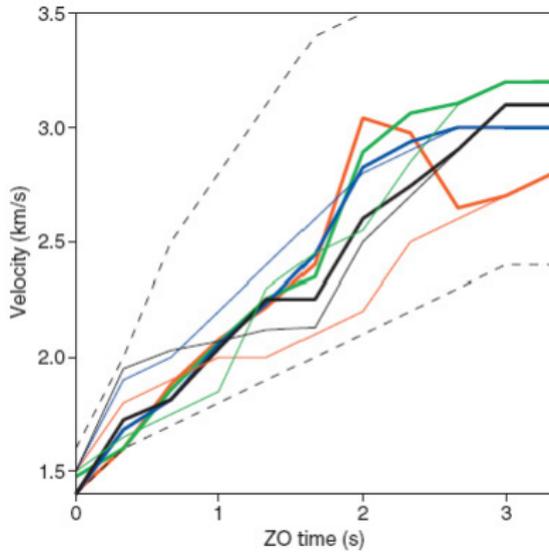


Figure: Instability of DSVA velocity estimates



Alternative approach to DS

$$J[v] = \left\| \left(p \frac{\partial d}{\partial t} + \frac{\partial d}{\partial h} \right) (t, h) \right\|^2$$

where slowness

$$p(t, h) = \frac{\partial T}{\partial h}(T_0(t, h), h)$$

This approach involves interpolation of smooth function $p(t, h)$ instead of oscillatory data $d(t, h)$, then the interpolation error in p is smaller than the previous approach. Then the noises in J and ∇J are smaller. Thus this optimization is more stable.



Recall

$$J[v] = \left\| \left(p \frac{\partial d}{\partial t} + \frac{\partial d}{\partial h} \right) (t, h) \right\|^2$$

Since t is oversampled, we don't have problem in computing $\frac{\partial d}{\partial t}$.
Since offset h is often undersampled, $\frac{\partial d}{\partial h}$ has to be calculated carefully.

How to deal with $\frac{\partial d}{\partial h}$?



If $v_0 - \Delta v \leq v \leq v_0 + \Delta v$, then

$$p \frac{\partial d}{\partial t} - \frac{\partial d}{\partial h} \simeq N[v_0]d + (p - p_0) \frac{\partial d}{\partial t}$$

where operator N has been defined by

$$N[v]d(t_j, h_i) = M[v]d(T_0(t_j, h_i), h_i)$$

Then

$$(p \frac{\partial d}{\partial t} - \frac{\partial d}{\partial h})(t_j, h_i) \simeq N[v_0]d(t_j, h_i) + (p - p_0) \frac{\partial d}{\partial t}(t_j, h_i)$$

This will be accurate if $f_{max} \leq f(\Delta v)$



Summary:

- CS vs. DS
- Recent approach vs. my approach

Future works:

- Justify the proposed strategy.
- Implement the algorithm



Thank you

