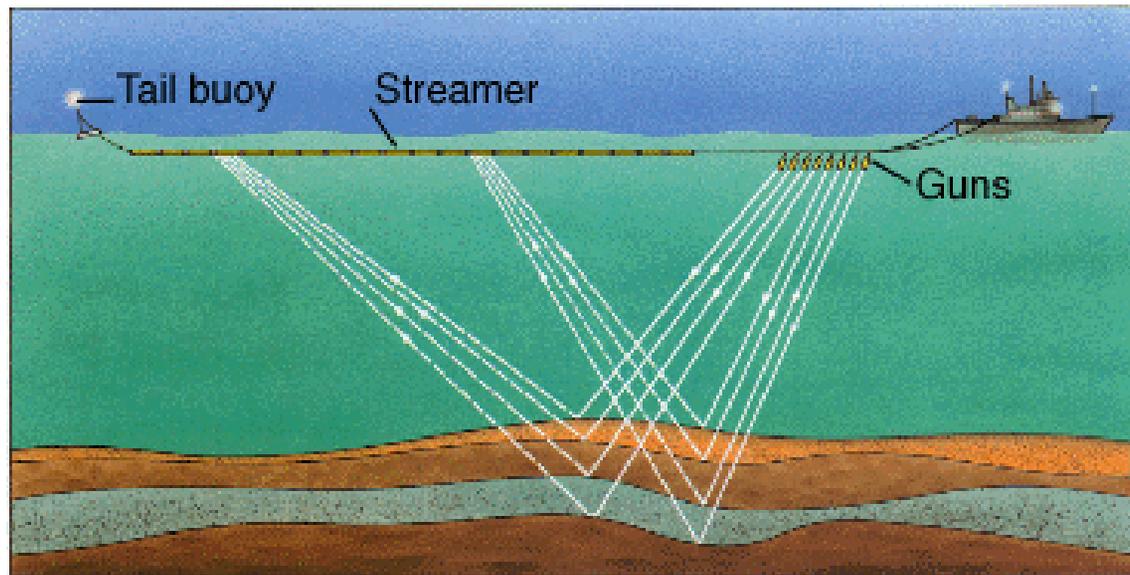

Statistically stable velocity macro-model estimation

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Courtesy: Schlumberger

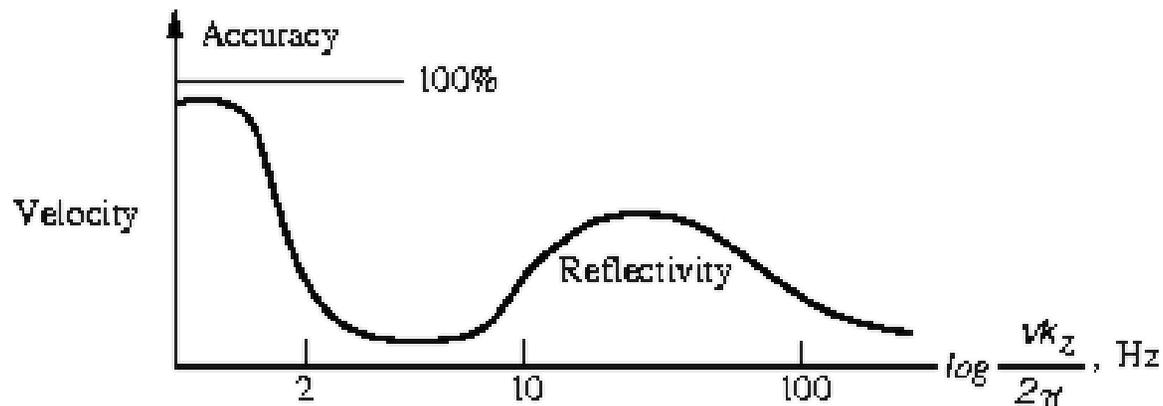
- Seismic waves are reflected where the medium varies discontinuously.
- From the recorded reflections that can be observed in the data, the problem is reconstruct the discontinuities.
- The simplest theory to explain the reflections is the linear (constant density) acoustics model: the significant property of the Earth is the wave speed.

The scale gap

- Seismic imaging methods are typically based on the splitting of the seismic model into a reflecting part (short-scale) and a propagating part (long-scale).
- This scale separation can be established theoretically on the basis of the Born approximation (Lailly, 1983). In practice,
 - Long scale fluctuations (km for sediments) of the velocity are resolved via **velocity analysis**.
 - Short scale variations (10's m) of the velocity (i.e. the reflectivity) are resolved via **migration** or **linearized inversion**.
- The traditional seismic imaging techniques do **not** appear to estimate the intermediate scale wavelengths ($\sim 60\text{m} - 300\text{m}$).

What can we get from reflection seismology?

According to Claerbout (IEI, page 47) and Tarantola (1989), seismic data do **not** contain reliable information on the intermediate scales of velocity.



Note: The above conclusion is purely empirical. No theoretical basis has been set forth to back it up.

Proposed work

- We think we can provide a new way to look at this familiar "fact".
- However, because the seismic problem is nonlinear - these are components of the velocity, one would expect "energy" or (lack of) "information" to cascade between scales.
- Try to understand the influence of the medium scale on the resolution of the long (background velocity) and short (image) scales.
- Take this intermediate scale velocity into account and treat it as a **random process** precisely to model the associated uncertainty (and its consequences).
- **Goal:** Estimate the background velocity by **combining** ideas on time reversal and imaging in randomly inhomogeneous media set forth by Borcea, Papanicolaou et al., and the velocity estimation methods of differential semblance type.

Agenda

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- The seismic inverse problem
 - The convolutional model
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The forward map

- Constant density linear acoustics model: the mechanical properties of the Earth are represented by the velocity c .
- Linearization: split $c = c_0 + \delta c$ where:
 - c_0 is the smooth background velocity (the macro-model medium)
 - δc is a first-order perturbation which contains the high-frequency content of the wave speed (define the **reflectivity** by $r \sim \delta c/c_0$).
- High-frequency asymptotics.

The reflection data is predicted by the linearized forward map $F[c_0]$

$$(c_0, r) \mapsto F[c_0]r$$

N.B. the forward map $F[c_0]$ is a linear operator acting on the reflectivity r and parametrized by c_0 . The dependence on c_0 is (highly) nonlinear!

The seismic inverse problem

- The seismic inverse problem can be stated as follows: given observed seismic data d , determine c_0 and r so that $F[c_0]r \simeq d$.
- **Caveat:** as stated, this inverse problem is **intractable**, e.g. the data fitting formulation via least-squares requires global methods such as simulated annealing.
- **Solution:** decouple the problem into two steps.
 1. Assume c_0 known; then try to reconstruct the reflectivity r (this is **migration**). In this case, the resulting data formulation is a linear least-squares, hence “easy” to solve.
 2. Use the redundancy in the data; we have $d = (x_s, y_s, x_r, y_r, t) \in \mathbb{R}^5$ and $r = r(x, y, z) \in \mathbb{R}^3$, so the data can be partitioned into 3-D subsets (called **bins**), and each of these subsets may be used for an independent reconstruction of the reflectivity (basis for **velocity analysis**, i.e. for reconstructing c_0).

The convolutional model (1/2)

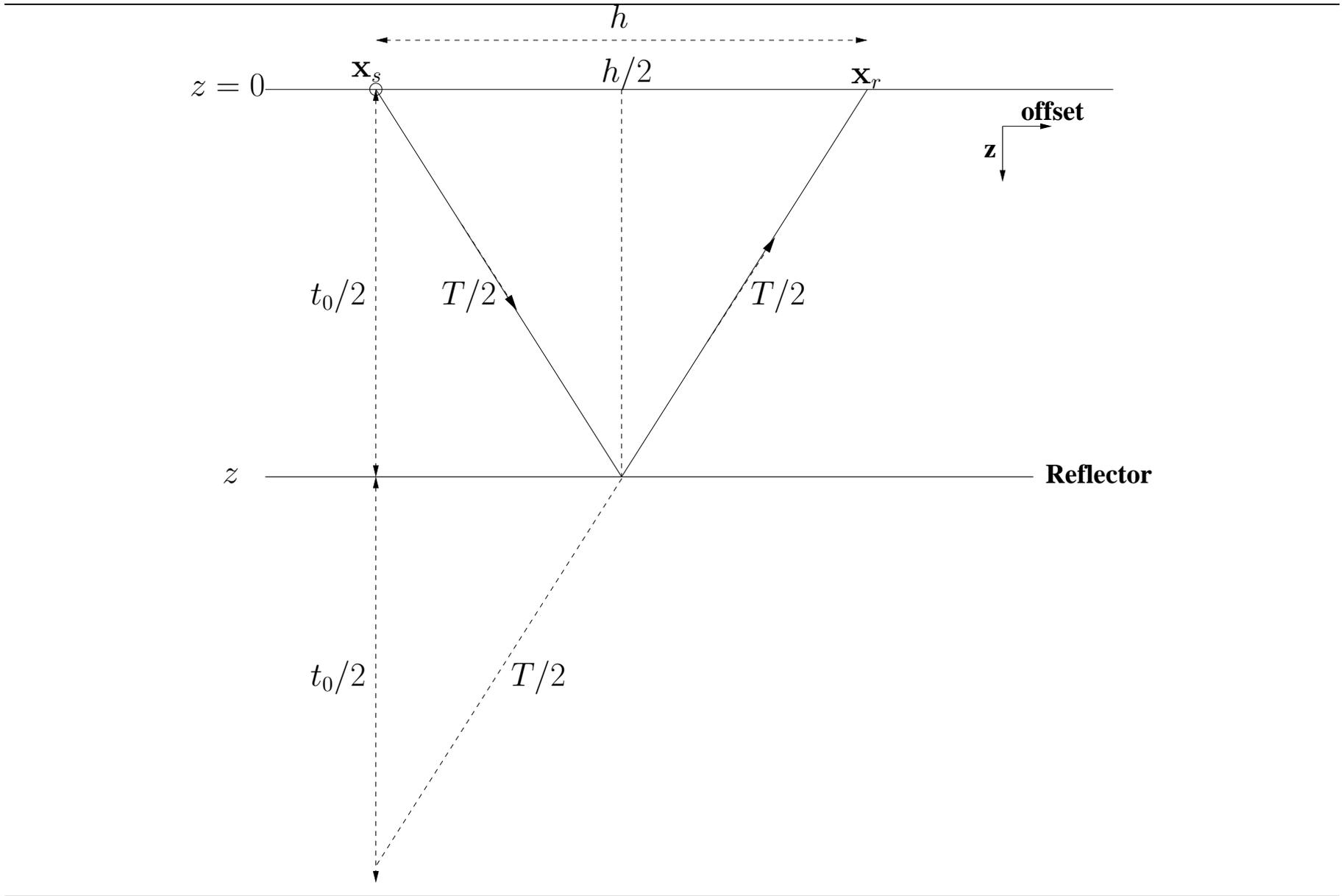
- Assume a laterally homogeneous medium, i.e. $c = c(z)$.
 - Each data bin is parametrized by offset $h = (x_s - x_r, y_s - y_r, 0)$. Therefore, independent reconstructions of the reflectivity r are regarded as offset dependent, i.e. $r \equiv r(z, h)$.
- In practice, the following time-depth conversion is used:

$$t_0 = 2 \int_0^z \frac{dz}{c_0(z)} \Rightarrow c_0 = c_0(t_0), r = r(t_0, h).$$

is the vertical (zero-offset) two-way travel time.

- Denote by $T(t_0, h)$ the two-way travel time function corresponding to depth t_0 and offset h and by $T_0(t, h)$ the inverse function, i.e.

$$T(T_0(t, h), h) = t, \quad T_0(T(t_0, h), h) = t_0$$



The convolutional model (2/2)

- With these conventions, the forward modeling operator is (Symes, 1999)

$$d(t, h) = f(t) *_t r(T_0(t, h), h) \equiv F_h[c_0]r(t, h),$$

- Ignore convolution (assume perfect source signature deconvolution, i.e. $f \sim \delta$).
- Optimum choice of reflectivity r **for each offset h** :

$$r(t_0, h) = d(T(t_0, h), h) \equiv G_h[c_0]d(t_0, h)$$

Here $G_h[c_0]$ is the inverse of $F_h[c_0]$ (obtained by an inverse change of variables). Note that it produces r which depends (artificially) on h !

- **Note:** for more complex models, G_h is an asymptotic inverse to F_h , i.e.

$$G_h[c_0] \equiv F_h^{-1}[c_0] \simeq (F_h^*[c_0]F_h[c_0])^{-1} F_h^*[c_0] \simeq F_h^*[c_0].$$

The proof involves showing that $F_h^*F_h$ is pseudodifferential. The aggregate operator G performs the so-called **migration** of the seismic data.

The semblance principle

- **Semblance principle:** if the background model c_0 is “right”, then all the $r(h)$ ’s should be the **same**, or at least similar (there is only one Earth!).
- Given an operator W measuring semblance, the **velocity analysis** problem can be cast as an optimization problem: given data d , determine c_0 so as to optimize

$$Wr \text{ such that } r = G[c_0]d \text{ (i.e. } F[c_0]r \simeq d)$$

- Specialization to layered acoustics model: Wr must vanish when r is independent of offset h . Therefore, we take

$$W = \partial/\partial h.$$

Differential semblance optimization

- Formulation via differential semblance (Gockenbach, 1994 and Song, 1994):

$$\min_{c_0} J[c_0] = \frac{1}{2} \|HWG[c_0]d\|^2$$

Here H is a smoothing pseudodifferential operator designed to keep the spectrum of the functional output comparable to that of the data.

- **Remark:** if c_0 is **correct**, $WG[c_0]$ **annihilates** the data.
- Many theoretical results on DSO (Symes, 1999, Stolk & Symes, 2003, Stolk, 2002): e.g. in the layered medium case, all stationary points of the above objective are global minimizers (Symes, 1999).
- Also, there have been many numerical implementations of DSO on **real** data sets to support these results (Chauris, 2000, Chauris & Noble, 2001).

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Time reversed acoustics

- In time-reversal experiments, a signal emitted by a localized source is recorded by an array of transducers. It is then re-emitted into the medium reversed in time, i.e. the tail of the signal is sent back first.
- Because of the time-reversability of the wave equation, the back-propagated signal retraces its path backwards and refocuses approximately near the source (since the array is limited in size).
- Time reversal has two striking properties in **randomly** inhomogeneous media:
 - the presence of inhomogeneities in the medium improves the refocusing resolution: this is the **super-resolution** effect.
 - the refocused signal does not depend on the realization of the random medium: it is **self-averaging** (i.e. deterministic).

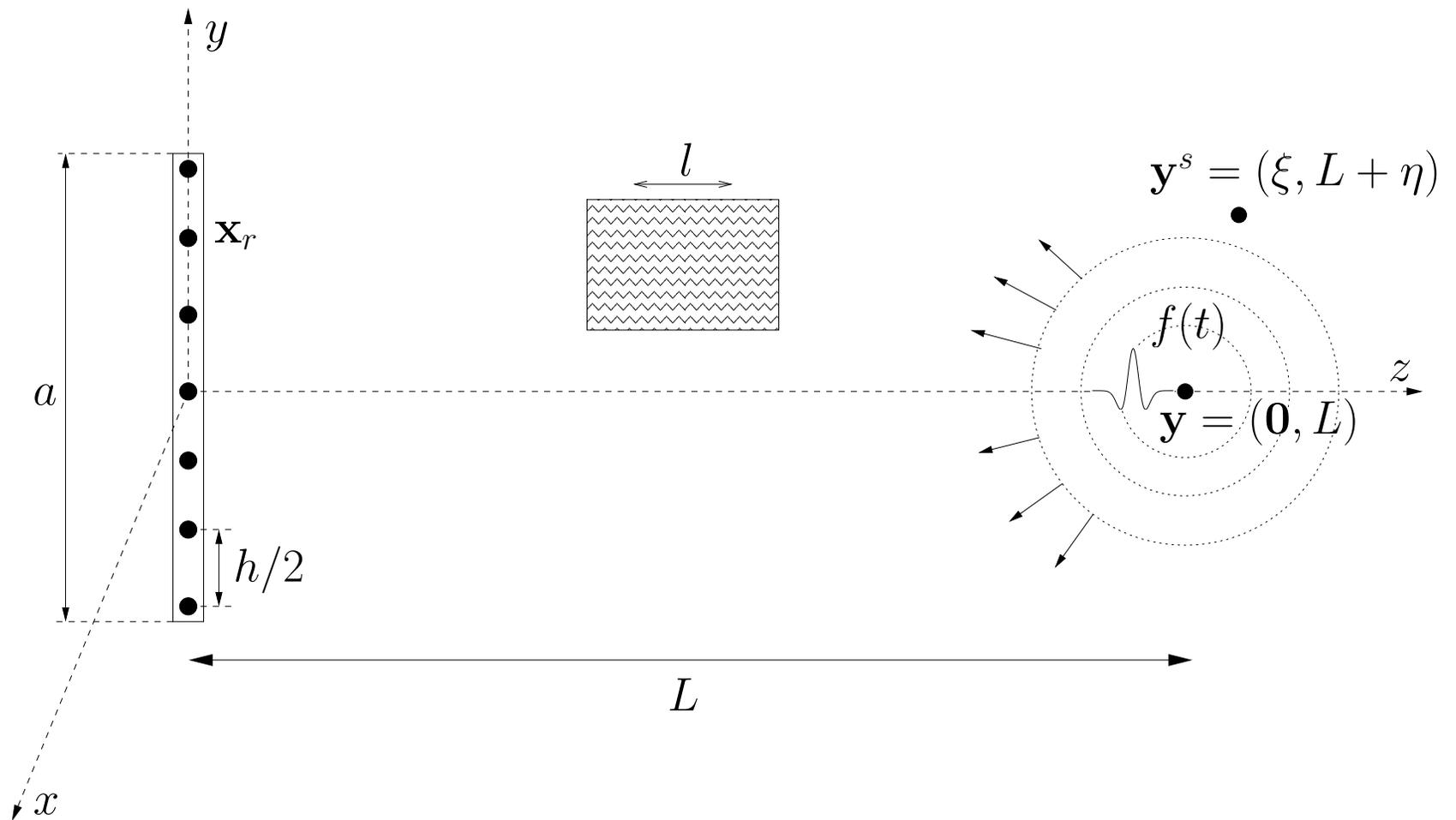
Three scale asymptotics

The **setting** is as follows: single scattering approximation, 3-scale asymptotics:

- “Deterministic” reflectors are structures on wavelength scale λ (corresponding to the short-scale component of velocity).
- Propagation distance L is also the scale of the background velocity “macro-model” (the component which may be estimated via VA).
- The intermediate scale velocity is assumed to **randomly fluctuate** on the scale l .

Asymptotic assumption: **high-frequency** regime $\lambda \ll l \ll L$, i.e.

- waves propagate over many correlation lengths so **multipathing** is significant.
- random fluctuations are slowly varying on the wavelength scale, i.e. the geometrical optics approximation is appropriate.



Setup for “imaging” a point source target (Borcea et al, 2003)

Modeling of the point source example (1/3)

- Wave propagation modeled by (stochastic) acoustic wave equation. Note that the right-hand-side (the source) is $g(\mathbf{x}, t) = f(t)\delta(\mathbf{x} - \mathbf{y})$.
- The data measured at receiver \mathbf{x}_r is given by the time convolution

$$d(\mathbf{x}_r, t) = (f(\cdot) *_t G(\mathbf{x}_r, \mathbf{y}, \cdot))(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{f}(\omega) \hat{G}(\mathbf{x}_r, \mathbf{y}, \omega) e^{-i\omega t} d\omega.$$

where \hat{G} solves the Helmholtz equation

$$\begin{aligned} \Delta \hat{G}(\mathbf{x}, \mathbf{y}, \omega) + k^2 n^2(\mathbf{x}) \hat{G}(\mathbf{x}, \mathbf{y}, \omega) &= -\delta(\mathbf{x} - \mathbf{y}), \\ \lim_{r \rightarrow \infty} r \left(\partial \hat{G} / \partial r - i k n \hat{G} \right) &= 0, \quad r = |\mathbf{x} - \mathbf{y}|. \end{aligned}$$

Here $k = \omega/c_0$ is the wavenumber, c_0 is the reference speed, $n = c_0/c(\mathbf{x})$ is the **random** index of refraction, and $c(\mathbf{x})$ is the **random** propagation speed.

The scattering regime

We assume that the refraction index is randomly fluctuating about the (constant) background velocity on the scale l :

$$n^2(\mathbf{x}) = 1 + \sigma \mu \left(\frac{\mathbf{x}}{l} \right)$$

where

- l is the correlation length, i.e. the scale at which the medium fluctuates.
- $\sigma \ll 1$ (weak fluctuations - waves scattered mostly in the direction of propagation).
- μ is a stationary, isotropic random field with mean $\langle \mu(\mathbf{x}) \rangle = 0$, and covariance

$$R(\mathbf{x}) = R(|\mathbf{x}|) = \langle \mu(\mathbf{x}' + \mathbf{x}) \mu(\mathbf{x}') \rangle .$$

which decays at ∞ so that there are no long range correlations of the fluctuations.

Modeling of the point source example (2/3)

- Define the operator F mapping the source g to data d : $Fg = d$.
- Abusing notation, the least-squares solution is

$$g \simeq (F^*F)^{-1}F^*d \simeq F^*d.$$

- To compute the adjoint, start with the definition

$$\langle F^*d, g \rangle = \langle d, Fg \rangle = \dots$$

- We obtain the so-called **point spread** function

$$F^*d \equiv \Gamma^{TR}(\mathbf{y}^S, t) = \sum_{r=-N}^N d(\mathbf{x}_r, -t) *_t G(\mathbf{x}_r, \mathbf{y}^S, t)$$

Note: adjoint = time reversal + backpropagation!

Modeling of an active target (3/3)

- Assuming that the source is real, i.e.

$$f(t) = \overline{f(t)} \quad \Rightarrow \quad \widehat{f}(\omega) = \overline{\widehat{f}(-\omega)},$$

time reversal is **equivalent** to complex conjugation in frequency domain:

$$d(\mathbf{x}_r, -t) = (f(\cdot) *_t G(\mathbf{x}_r, \mathbf{y}, \cdot))(-t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \overline{\widehat{f}(\omega)} \overline{\widehat{G}(\mathbf{x}_r, \mathbf{y}, \omega)} e^{-i\omega t} d\omega.$$

- Therefore, we obtain:

$$\begin{aligned} \Gamma^{TR}(\mathbf{y}^S, t) &= \sum_{r=-N}^N d(\mathbf{x}_r, -t) *_t G(\mathbf{x}_r, \mathbf{y}^S, t) \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \overline{\widehat{f}(\omega)} \sum_{r=-N}^N \overline{\widehat{G}(\mathbf{x}_r, \mathbf{y}, \omega)} \widehat{G}(\mathbf{x}_r, \mathbf{y}^S, \omega) e^{-i\omega t} d\omega \end{aligned}$$

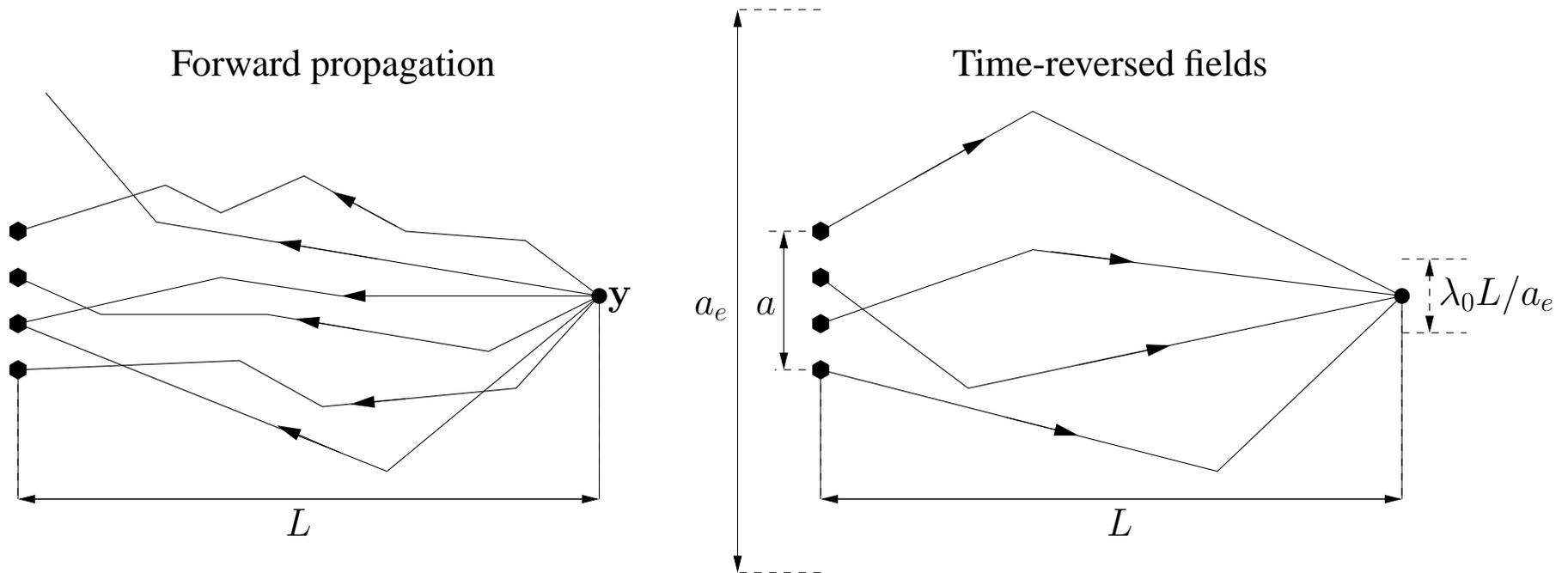
Refocusing resolution

The TR point-spread function is evaluated at the **exact range** $\eta = 0$ and at the **arrival time** $t = 0$:

- In **homogeneous** media, the (deterministic) cross-range resolution can be shown to be $\lambda_0 L/a$. Clearly, the **larger** the physical aperture a of the array, the **better** the resolution.
- Amazingly, in inhomogeneous media, the cross-range resolution is $\lambda_0 L/a_e$, where $a_e \gg a$ is the **effective aperture** of the array.

N.B. A certain number of approximations and calculations have to be made to obtain, in each case, explicit formula that yield these resolution estimates.

Super-resolution in inhomogeneous media



Intuitive explanation: because of **multipathing**, waves that move away from the array get scattered onto it by the inhomogeneities \Rightarrow the refocusing is much tighter than in homogeneous media ($\sim \lambda_0 L / a_e$), a_e is the **effective aperture** of the array.

Self-averaging property

The super-resolution phenomenon happens for **essentially** every realization of the random medium! The time-reversed backpropagated field is **self-averaging** (i.e. deterministic). In the limit $l/L \rightarrow 0$, we have:

$$\left\langle (\Gamma^{TR}(\mathbf{y}^S, t))^2 \right\rangle \approx \left\langle \Gamma^{TR}(\mathbf{y}^S, t) \right\rangle^2$$

Thus (thereby using Chebyshev inequality)

$$P \left\{ \left| \Gamma^{TR}(\mathbf{y}^S, t) - \left\langle \Gamma^{TR}(\mathbf{y}^S, t) \right\rangle \right| > \delta \right\} \leq \frac{\left\langle (\Gamma^{TR}(\mathbf{y}^S, t) - \left\langle \Gamma^{TR}(\mathbf{y}^S, t) \right\rangle)^2 \right\rangle}{\delta^2} \approx 0$$

That is:

$$\Gamma^{TR}(\mathbf{y}^S, t) \approx \left\langle \Gamma^{TR}(\mathbf{y}^S, t) \right\rangle$$

The refocused field is **statistically stable**, i.e. it does **not** depend on the particular realization of the random medium.

The moment formula

- Because of the self-averaging property, the product of random Green's functions in the point spread functional may be replaced by its expectation.
- The stochastic analysis yields the so-called **moment formula**:

$$\left\langle \overline{\widehat{G}(\mathbf{x}_r, \mathbf{y}, \omega) \widehat{G}(\mathbf{x}_r, \mathbf{y}^S, \omega)} \right\rangle \approx \overline{\widehat{G}_0(\mathbf{x}_r, \mathbf{y}, \omega) \widehat{G}_0(\mathbf{x}_r, \mathbf{y}^S, \omega)} e^{-\frac{k^2 a_e^2 \xi^2}{2L^2}}$$

Note that all of the statistics of the medium are confined to a single parameter, the effective aperture a_e (the super-resolution arises from the Gaussian factor).

- Key to self-averaging is the **near cancellation** of the random phases. Heuristically, $\widehat{G} \simeq A e^{i(kr+\phi)}$ and since the TR functional contains $\overline{\widehat{G} \widehat{G}}$ (**nearby** paths), the random phases ϕ almost cancel.

Application to seismic imaging

- Setting: three scale asymptotics $\lambda \ll l \ll L$.
- With the Born approximation, the scattered field measured at a receiver \mathbf{x}_r is

$$d(\mathbf{x}_s, \mathbf{x}_r, t) = \int_{-\infty}^{\infty} \frac{k^2 \hat{f}(\omega)}{2\pi} \left[\int r(\mathbf{y}) \hat{G}(\mathbf{x}_s, \mathbf{y}, \omega) \hat{G}(\mathbf{x}_r, \mathbf{y}, \omega) d\mathbf{y} \right] e^{-i\omega t} d\omega$$

Note that the above Green's functions are random (they contain both long scale and medium scale components of the velocity).

- **Contrast with TR:** the fluctuations in the medium are **not** known, so migration is done **fictitiously**, in the background medium.
- We obtain terms such as $\widehat{G}\overline{\widehat{G}_0}$, i.e. there remain random phases in migration operators corresponding to long random paths from the source to the reflector and back to the receiver: **lack** of statistical stability.

Local data covariances

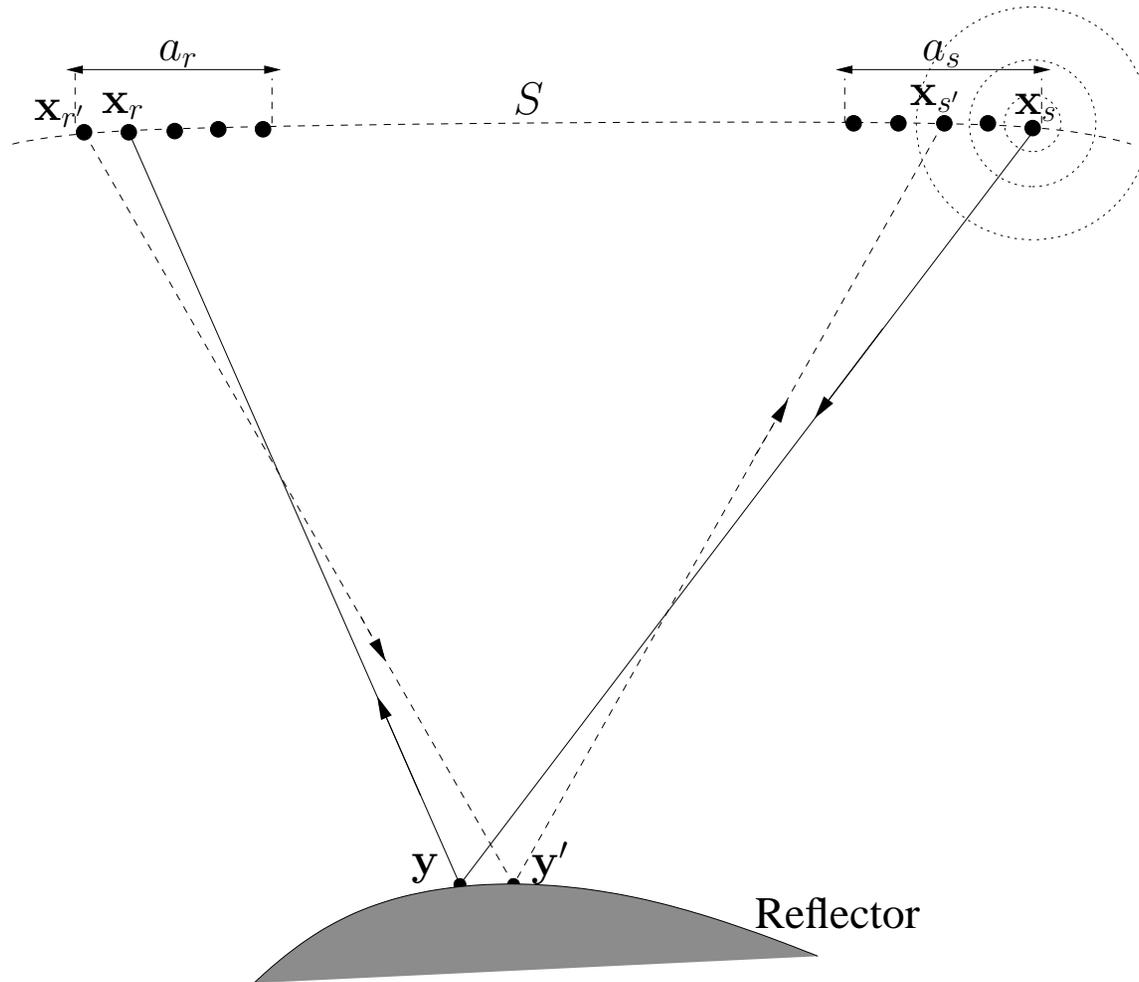
- To achieve statistical stability, we must cancel random phases in the data d .
- **Idea** (Borcea et al., 2003): divide the data set into smaller parts and construct **local data covariances** by **cross-correlating nearby** traces $d(\mathbf{x}_s, \mathbf{x}_r, t)$ and $d(\mathbf{x}_{s'}, \mathbf{x}_{r'}, t)$, i.e.

$$d(\mathbf{x}_s, \mathbf{x}_r, t) \star d(\mathbf{x}_{s'}, \mathbf{x}_{r'}, t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \overline{\widehat{d}(\mathbf{x}_s, \mathbf{x}_r, \omega)} \widehat{d}(\mathbf{x}_{s'}, \mathbf{x}_{r'}, \omega) e^{i\omega t} d\omega$$

Note that we obtain the terms:

$$\overline{\widehat{G}(\mathbf{x}_s, \mathbf{y}, \omega)} \widehat{G}(\mathbf{x}_{s'}, \mathbf{y}', \omega) \quad \text{and} \quad \overline{\widehat{G}(\mathbf{x}_r, \mathbf{y}, \omega)} \widehat{G}(\mathbf{x}_{r'}, \mathbf{y}', \omega)$$

- In essence, this approach can be viewed as a **pre-processing** step in which, starting with the randomly fluctuating data $d(\mathbf{x}_s, \mathbf{x}_r, t)$, we obtain a **reduced, self-averaging** data set.



A data pre-processing step

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Cross-correlation tomography (1/8)

- We have seen how to construct self-averaging data sets. So what good is it for velocity analysis?
- The ideas introduced above have been applied by Borcea and colleagues to the problem of “imaging” targets embedded in random media.
- The proposed work addresses (in a first stage) the issue of estimating the background velocity; we will see that this entails establishing **new differential semblance principles**.
- We first show that cross-correlation of seismic traces do contain velocity information. The question is: how to get it?

Cross-correlation tomography (2/8)

- Suppose there are **no** fluctuations,
- Assume layered Earth model, i.e. $c_0 = c_0(t_0)$.
- Assume there is a single reflector at “depth” t_0 .
- Use the **hyperbolic moveout approximation**: for “small” offsets h ,

$$T(t_0, h) = \sqrt{t_0^2 + \frac{h^2}{c_{\text{rms}}^2(t_0)}}, \quad c_{\text{rms}}(t_0) = \sqrt{\frac{1}{t_0} \int_0^{t_0} c_0^2}$$

- Define two key quantities:

$$p(t, h) \equiv \frac{\partial T}{\partial h}(T_0(t, h), h) = \frac{h}{tc_{\text{rms}}^2(T_0(t, h))} \quad (\text{the ray slowness})$$
$$s(t, h) \equiv \frac{\partial T_0}{\partial t}(t, h) \quad (\text{the stretch factor})$$

Cross-correlation tomography (3/8)

Because there is only one reflector, the trace has only one event at t_0 so

$$d(t, h) = f(t - T(t_0, h)).$$

Therefore:

$$(d(\cdot, h) \star d(\cdot, h'))(t) = f \star f(t + T(t_0, h) - T(t_0, h'))$$

A first-order Taylor approximation yields

$$\begin{aligned}(d(\cdot, h) \star d(\cdot, h'))(t) &\simeq (f \star f)'(t) \frac{\partial T}{\partial h}(t_0, h)(h - h') \\ &= (f \star f)'(t) \frac{h}{tc_{\text{rms}}^2(t_0)}(h - h')\end{aligned}$$

i.e. the cross-correlation $d \star d'$ contains **arrival time slowness**, hence **background velocity** information!

Cross-correlation tomography (4/8)

- Recall that the (simplified) convolutional model writes:

$$d(t, h) = r(T_0(t, h)).$$

- **Idea:** To obtain the background velocity, construct an operator which when applied to the data with the **correct** background medium yields a vanishing outcome.
- Denote by c_0^* the **correct** background velocity, with corresponding traveltime $T^*(t_0, h)$ and inverse traveltime $T_0^*(t, h)$.
- Assume model-consistent data (i.e. noise-free): $d(t, h) = r^*(T_0^*(t, h))$.

Cross-correlation tomography (5/8)

- A short calculation shows that: $\frac{\partial T_0}{\partial h}(t, h) = -s(t, h)p(t, h)$.

- We will also need:

$$\frac{\partial d}{\partial t}(t, h) = \frac{\partial T_0^*}{\partial t}(t, h) \frac{\partial r^*}{\partial t_0}(T_0^*(t, h)) \Rightarrow \frac{\partial r^*}{\partial t_0}(T_0^*(t, h)) = \left[\frac{\partial T_0^*}{\partial t}(t, h) \right]^{-1} \frac{\partial d}{\partial t}(t, h)$$

and $\partial d / \partial h$ is computed in a similar way.

- Choose a trial velocity c_0 , compute corresponding T_0 , and define the **weighted cross-correlations**:

$$C_t(t, h, h') = \int \left[d(t + \tau, h) \frac{\partial T_0}{\partial \tau}(\tau, h) \int_{-\infty}^{\tau} d(\cdot, h') \right] d\tau$$
$$C_h(t, h, h') = \int \left[d(t + \tau, h) \frac{\partial T_0}{\partial h}(\tau, h) \int_{-\infty}^{\tau} d(\cdot, h') \right] d\tau$$

Cross-correlation tomography (6/8)

Define the functional: $I(t, h) = \left[\frac{\partial C_t}{\partial h'} + \frac{\partial C_h}{\partial t} \right] (t, h, h' = h)$.

Then it can be shown that:

$$I(t, h) = \int d(t + \tau, h) \left\{ \left[\frac{\partial T_0^*}{\partial h} \frac{\partial T_0}{\partial \tau} - \frac{\partial T_0^*}{\partial \tau} \frac{\partial T_0}{\partial h} \right] (\tau, h) \left[\frac{\partial T_0^*}{\partial \tau} (\tau, h) \right]^{-1} \right\} d(\tau, h) d\tau$$

Note that $I(t, h)$ **vanishes** when $T_0^* = T_0$, i.e. when $c_0 = c_0^*$. Using the quantities defined above, we can rewrite $I(t, h)$ as

$$I(t, h) = \int_{-\infty}^{\infty} d(t + \tau, h) s(\tau, h) [p(\tau, h) - p^*(\tau, h)] d(\tau, h) d\tau$$

This functional measures the **mismatch of event slowness**, weighted by data auto-correlation and stretch factor.

Cross-correlation tomography (7/8)

- With the hyperbolic moveout approximation, we obtain:

$$I(t, h) = \int_{-\infty}^{\infty} d(t + \tau, h) s(\tau, h) \frac{h}{\tau} [c_{\text{rms}}^{-2} - c_{\text{rms}}^{*, -2}] (T_0(\tau, h)) d(\tau, h) d\tau$$

- **Velocity analysis algorithm:**

$$\min_{c_0} J = \frac{1}{2} \|I(t, h)\|^2$$

Use gradient-based optimization methods (assuming J is smooth in c_0).

- This approach clearly is a variant of differential semblance optimization. It is also a waveform variant of **stereotomography** (Sword, 1986, Biondi, 1990, Billlette and Lambaré, 1998).

Cross-correlation tomography (8/8)

Conjectures:

- Objective just defined has **global** minimums, as has been proved for other DSO variants (e.g. the layered medium case as shown above).
- When intermediate scale random fluctuations are allowed, the cross-correlations with **slowly**-varying weights are statistically stable, as is the case without weights.
- The gradient of J is also statistically stable.
- Stationary points of J with cross-correlation weights computed from long-scale velocity component are optimal estimators of background velocity.

Ultimately: **Velocity analysis is essentially stable against random fluctuations on the medium scale l !**

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Conclusions

- The proposed work represents the first attempt at estimating the velocity macro-model in this three-scale asymptotics regime. i.e. when uncertainty at the middle scales is modeled by a random field.
- As such, it also represents an innovative way of combining two very different theories: the traditional (deterministic) approach to the problem coupled to the tools and ideas used to study time reversal in random media.
- In essence, it is an attempt to build a theoretical basis for assessing the influence of the intermediate scale of velocity on the estimation of the background velocity.

Future work

Immediate:

- Work through the set of conjectures set forth. In particular, the first step is to verify that the weighted cross-correlations are self-averaging.
- Implementation in SVL and TSOpt for numerical investigation on real data sets.

Possible extension:

- Extension to more complex models.
- Investigation of the applicability of the imaging results obtained by Borcea, Papanicolaou and colleagues to migration.

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