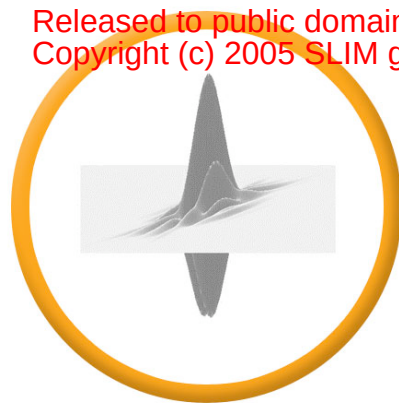




SLIM

Seismic Laboratory for
Imaging and Modeling

SPARSENESS-CONSTRAINED SEISMIC DECONVOLUTION WITH CURVELETS

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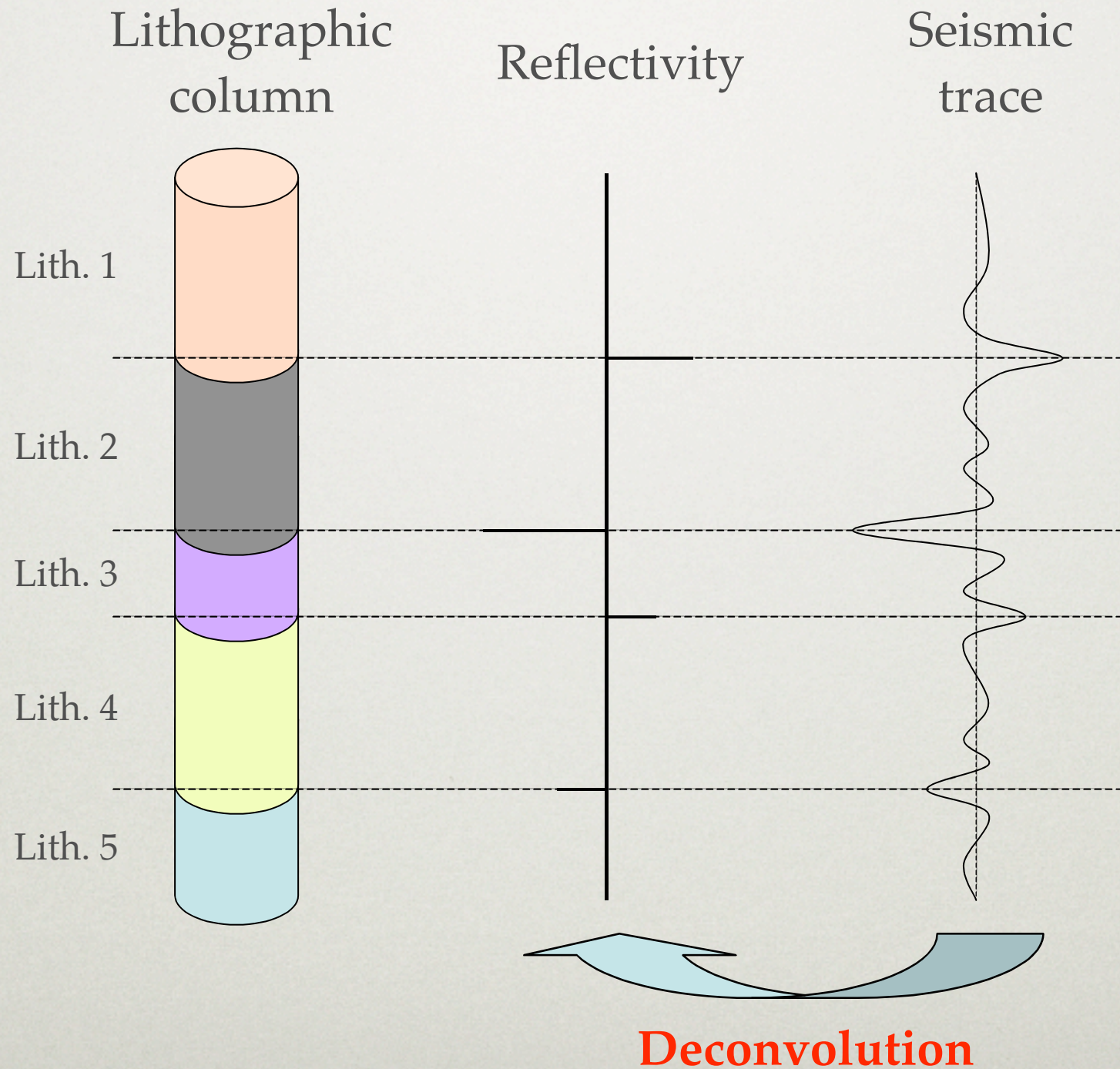
FELIX J. HERRMANN

EOS - UNIVERSITY OF BRITISH COLUMBIA

RAMESH NEELAMANI

EXXONMOBIL UPSTREAM RESEARCH COMPANY

DECONVOLUTION PROBLEM



CONTEXT

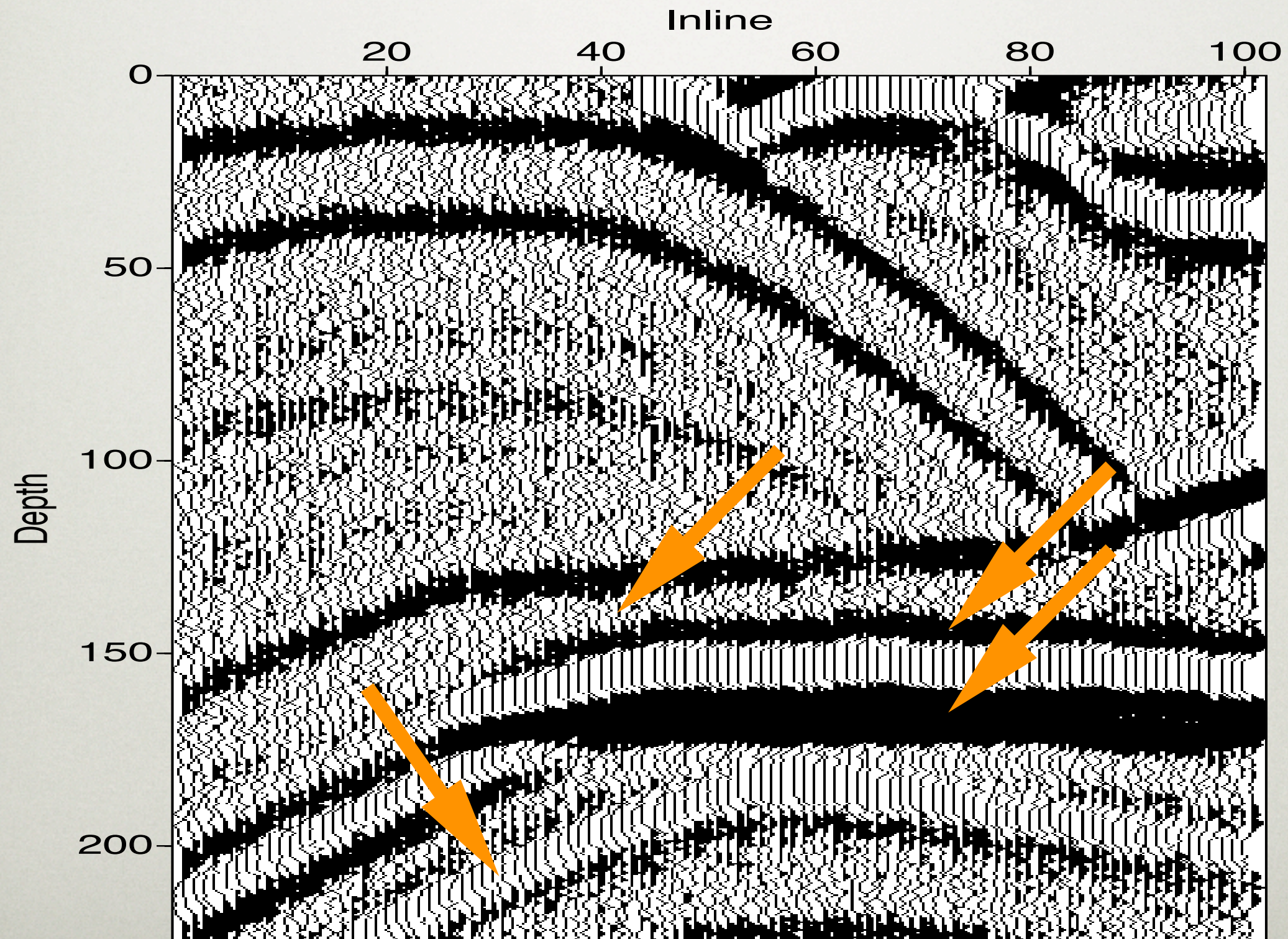
- Least-squares [Robinson, 57]
 - Homomorphic [Buttkus, 75]
 - Maximum-likelihood [Chi et al., 84]
- Deconvolution operator estimated (statistical)
- Minimum structure / l_1 -norm [Oldenburg, 81; Ulrych & Walker, 82; Sacchi et al., 94]
 - ForWaRD [Neelamani, 04]
- Deconvolution operator "known" (deterministic)

OUR MOTIVATION

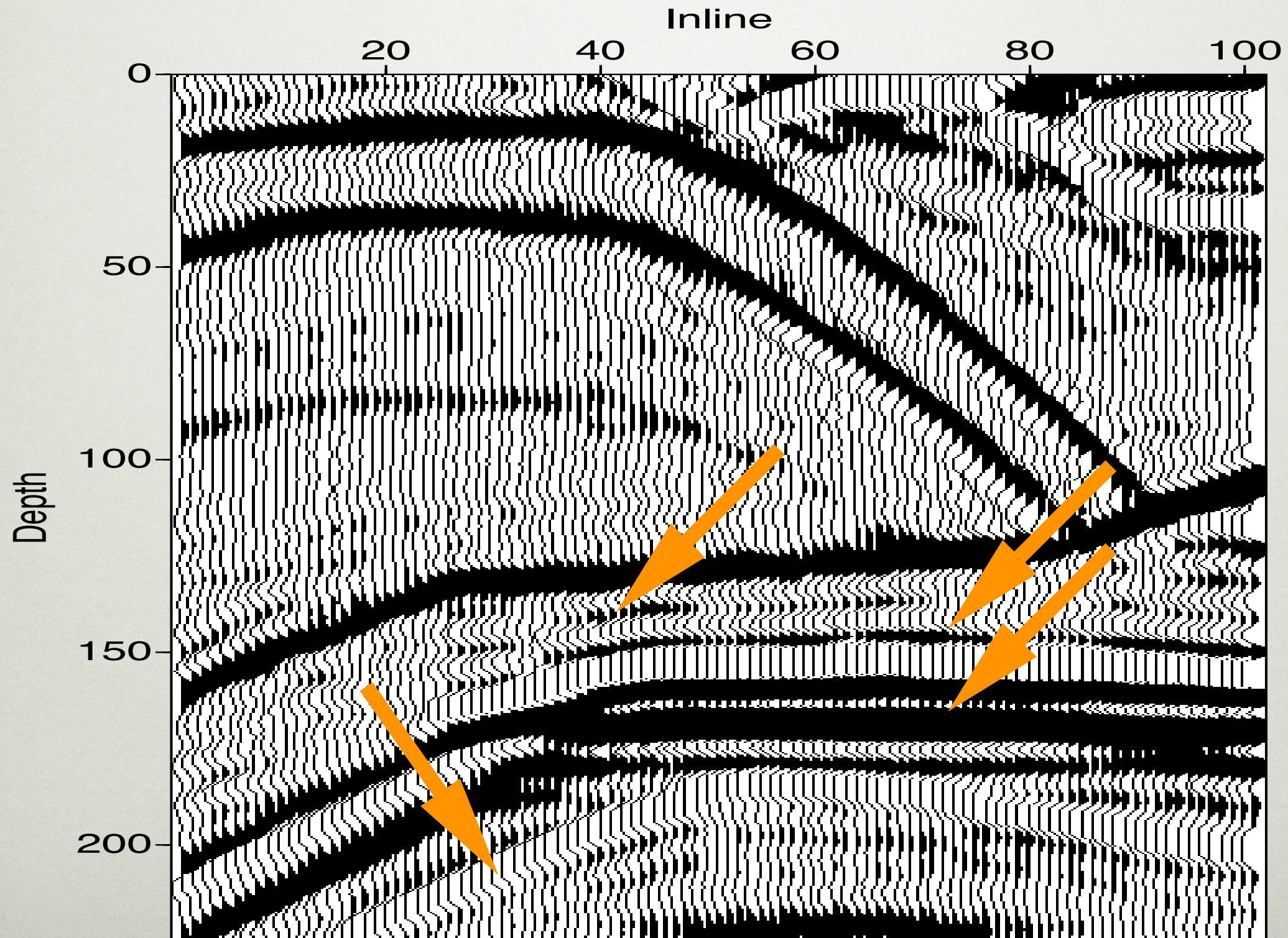
Given an estimate of the source signature:

- Boost high frequencies
- Be robust under noise
- Exploit:
 - continuity along reflectors
 - sparseness in transformed domain

DATA

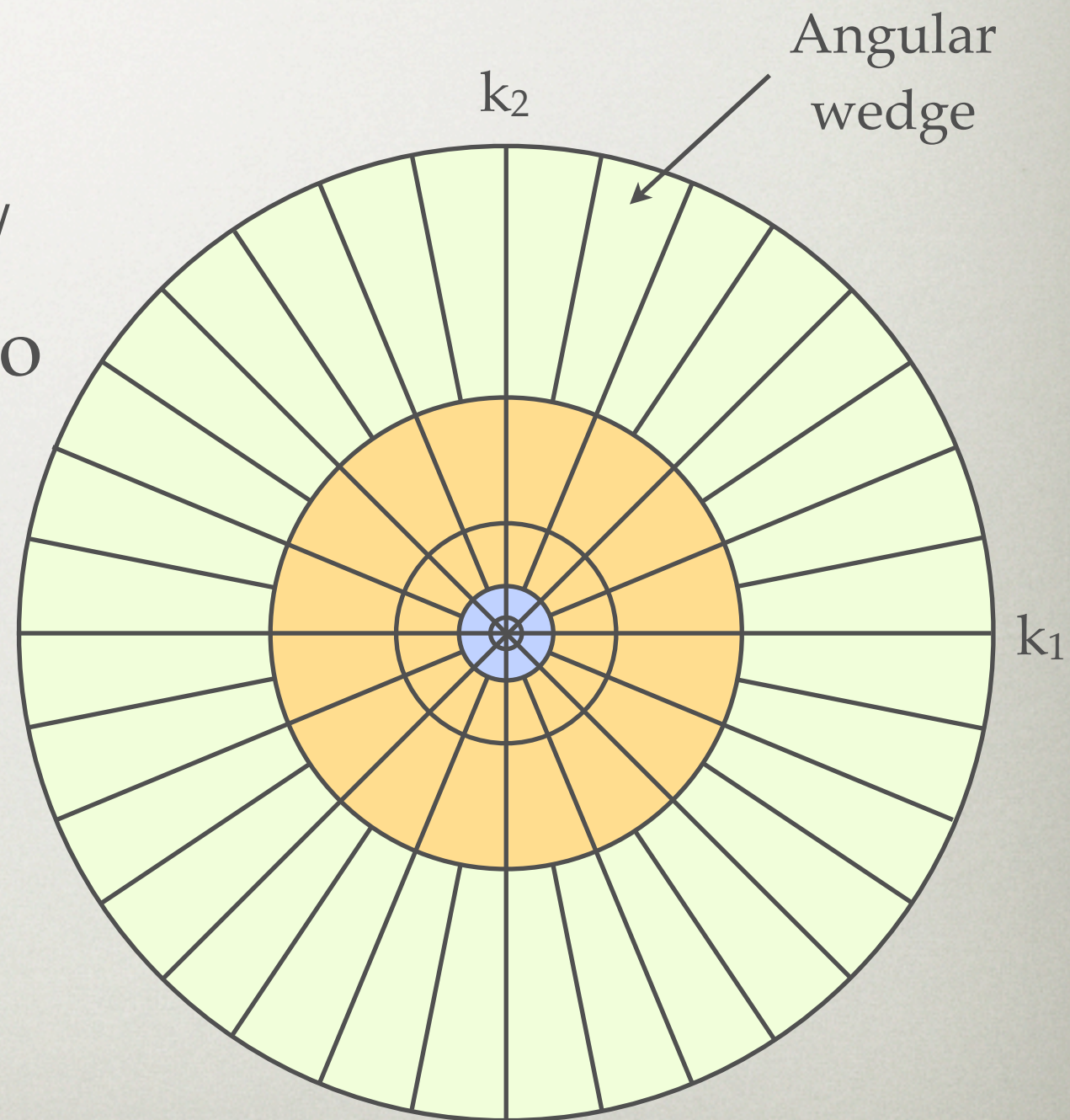


DECONVOLUTION WITH CURVELET FRAMES



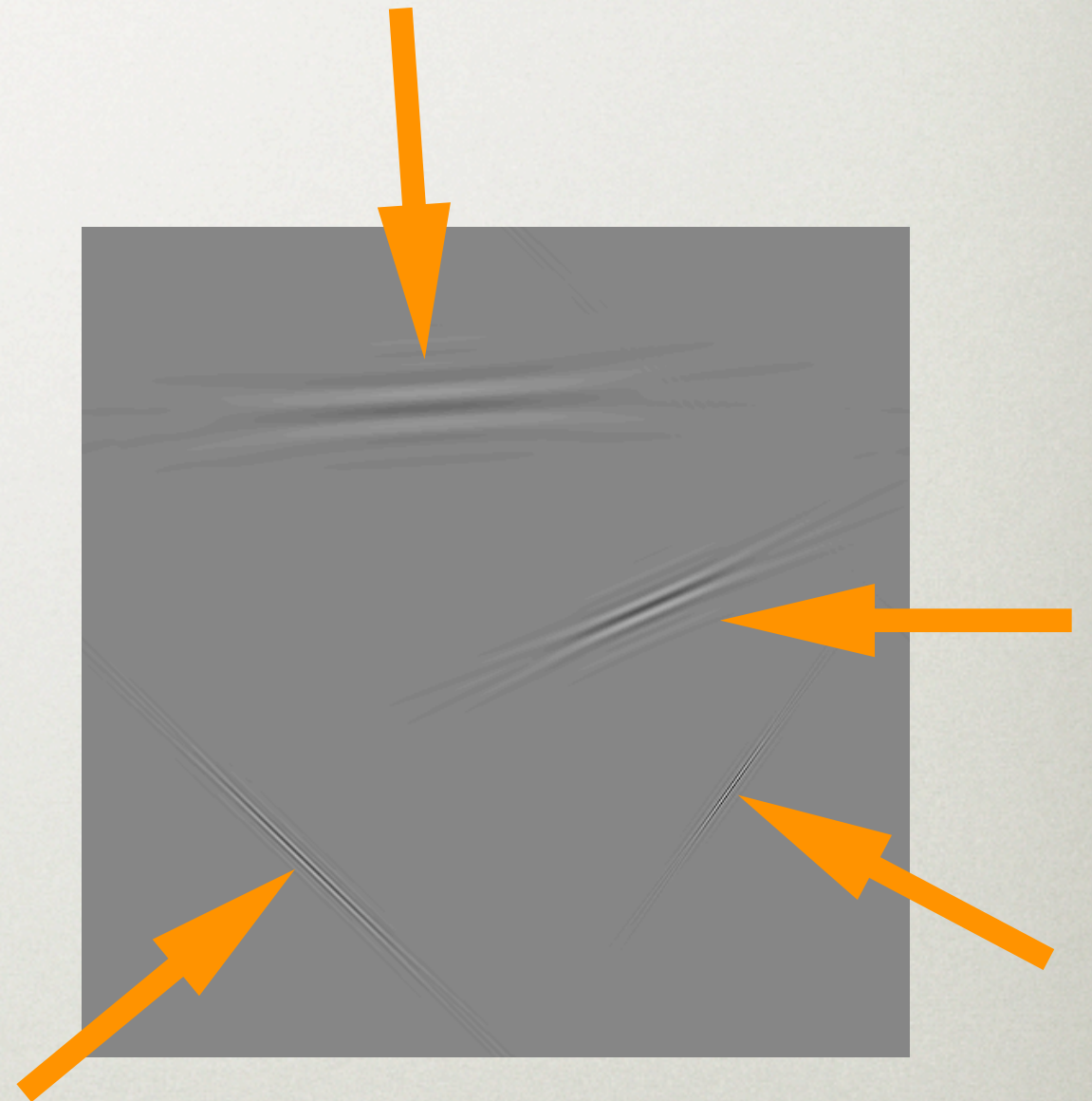
CURVELETS [Candes & Donoho, 99]

- Tight frames
- Partitioning of the 2-D / 3-D Fourier domain into angular wedges of second dyadic coronae
- Parabolic scaling law

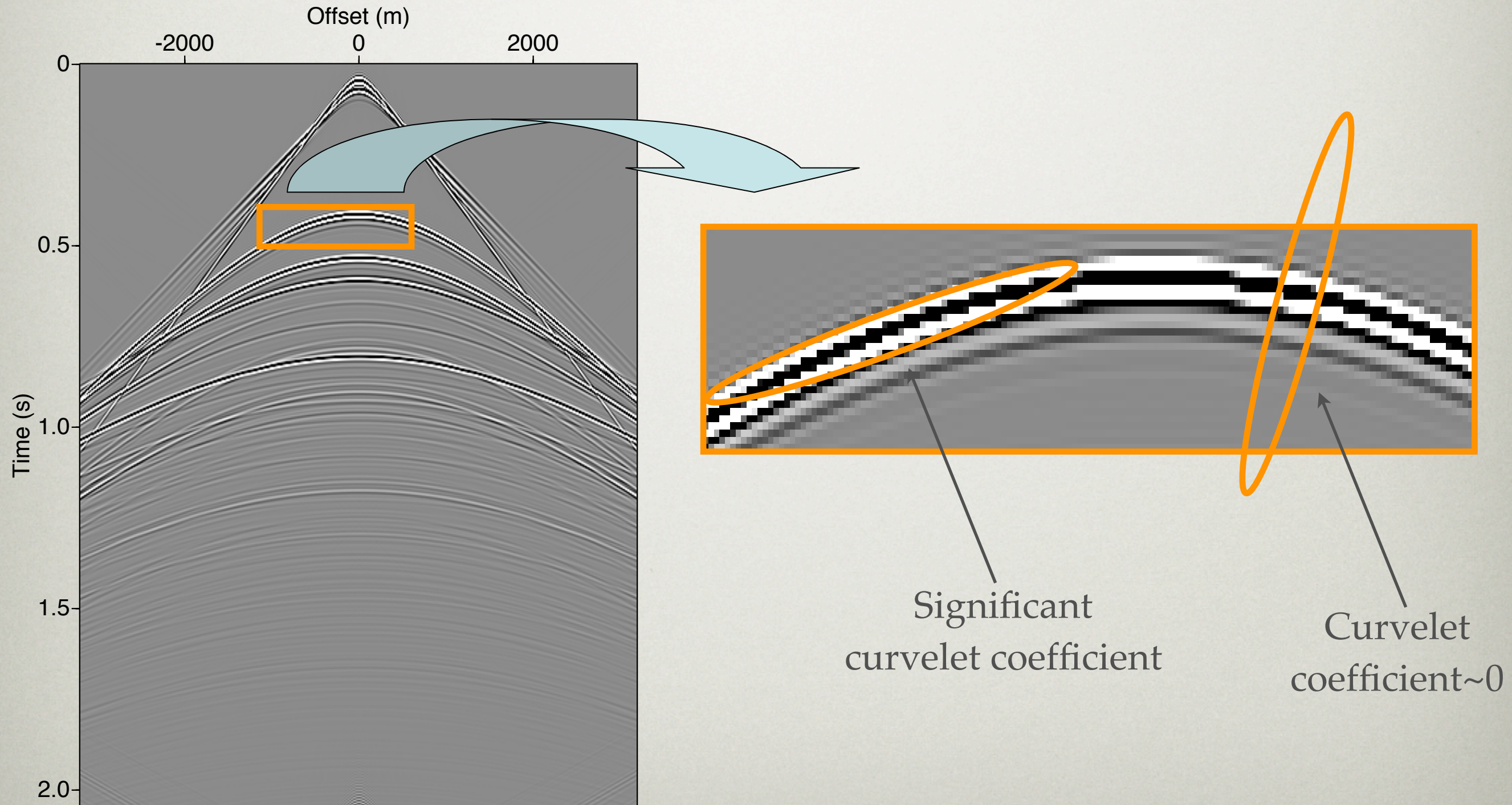


CURVELET PROPERTIES

- multi-scale
- multi-directional
- highly anisotropic
- localized both in space & frequency



CURVELETS & SEISMIC DATA



CURVELET NON-LINEAR APPROXIMATION RATE

Optimal: [Donoho, 01]

$$\|\mathbf{f} - \mathbf{f}_p^O\|_2^2 \propto p^{-2}, \quad p \rightarrow \infty$$

Fourier:

$$\|\mathbf{f} - \mathbf{f}_p^F\|_2^2 \propto p^{-1/2}, \quad p \rightarrow \infty$$

Wavelets:

$$\|\mathbf{f} - \mathbf{f}_p^W\|_2^2 \propto p^{-1}, \quad p \rightarrow \infty$$

Curvelets: [Candes & Donoho, 99]

$$\|\mathbf{f} - \mathbf{f}_p^C\|_2^2 \leq C p^{-2} (\log p)^3, \quad p \rightarrow \infty$$

SEISMIC DECONVOLUTION

Forward problem:

$$\text{data} \longrightarrow \mathbf{d} = \mathbf{K}\mathbf{m} + \mathbf{n}$$

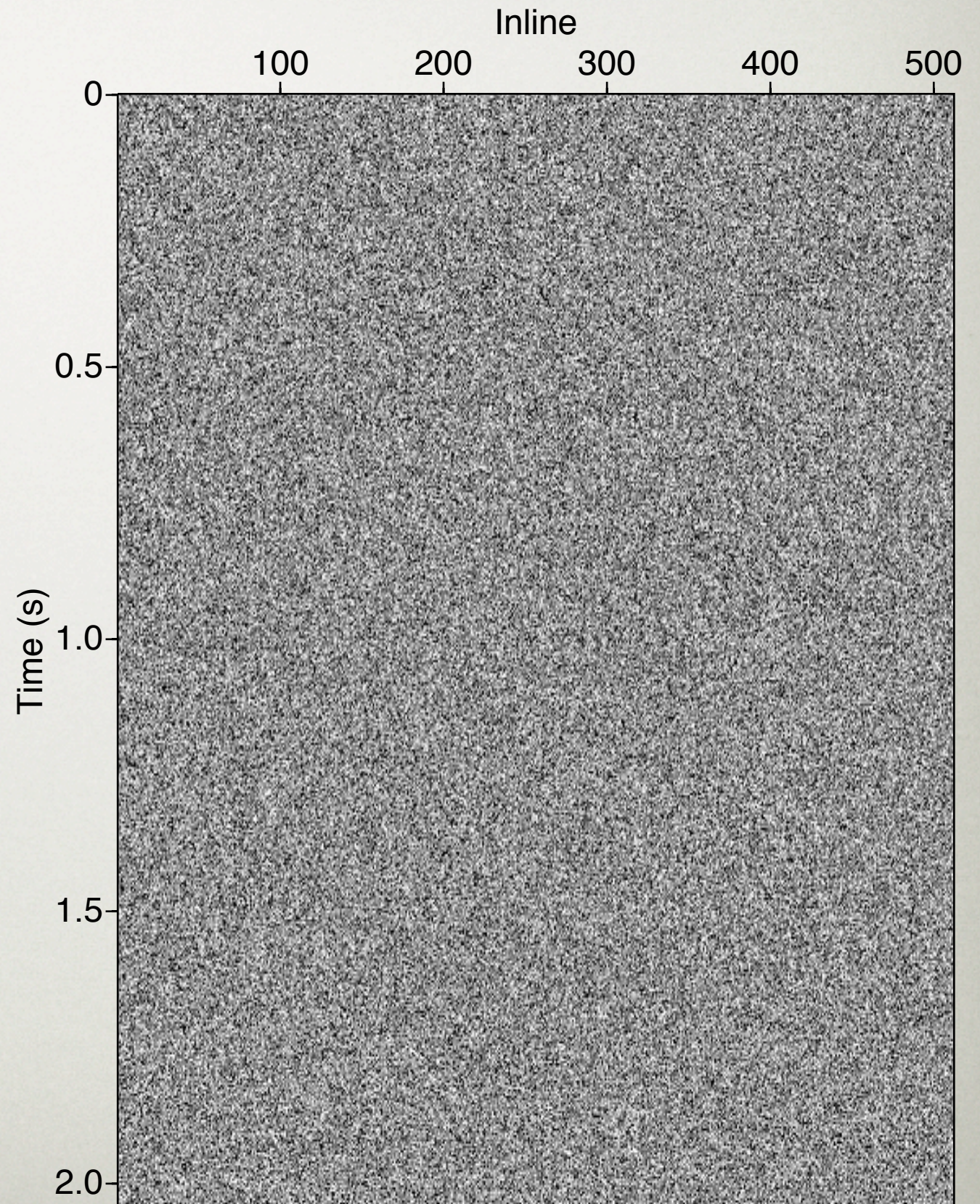
convolution operator (arrow pointing to $\mathbf{K}$)
white noise (arrow pointing to $\mathbf{n}$)
reflectivity (arrow pointing to $\mathbf{m}$)

Conventional inverse problem:

$$\hat{\mathbf{m}} = \arg \min_{\mathbf{m}} \underbrace{\frac{1}{2} \|\mathbf{d} - \mathbf{K}\mathbf{m}\|_2^2}_{\text{misfit data}} + \underbrace{\lambda \|\mathbf{m}\|_p^p}_{\text{regularization}}$$

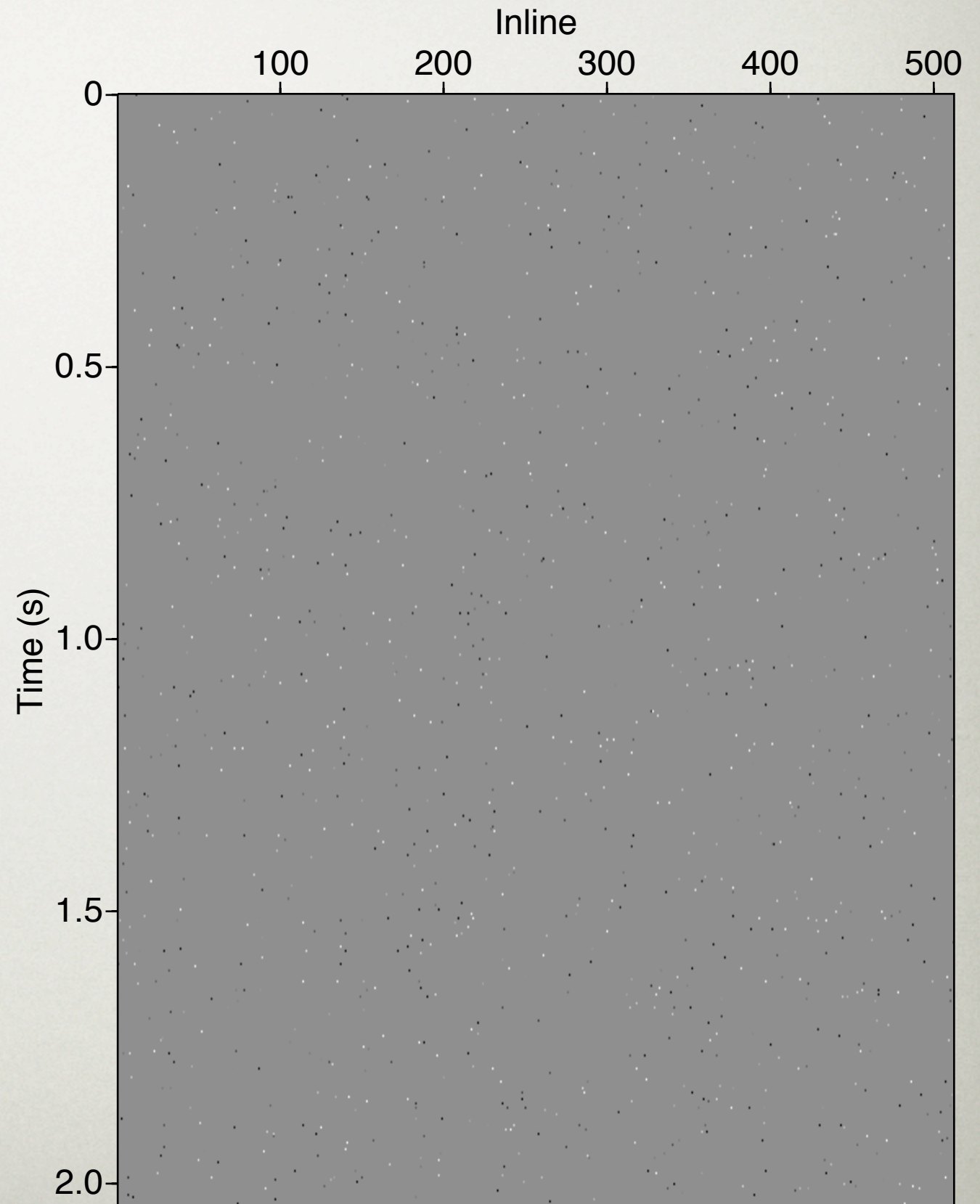
$$\hat{\mathbf{m}} = \arg \min_{\mathbf{m}} \frac{1}{2} \|\mathbf{d} - \mathbf{K}\mathbf{m}\|_2^2 + \lambda \|\mathbf{m}\|_2^2$$

- Assumption:
White spectrum
reflectivity



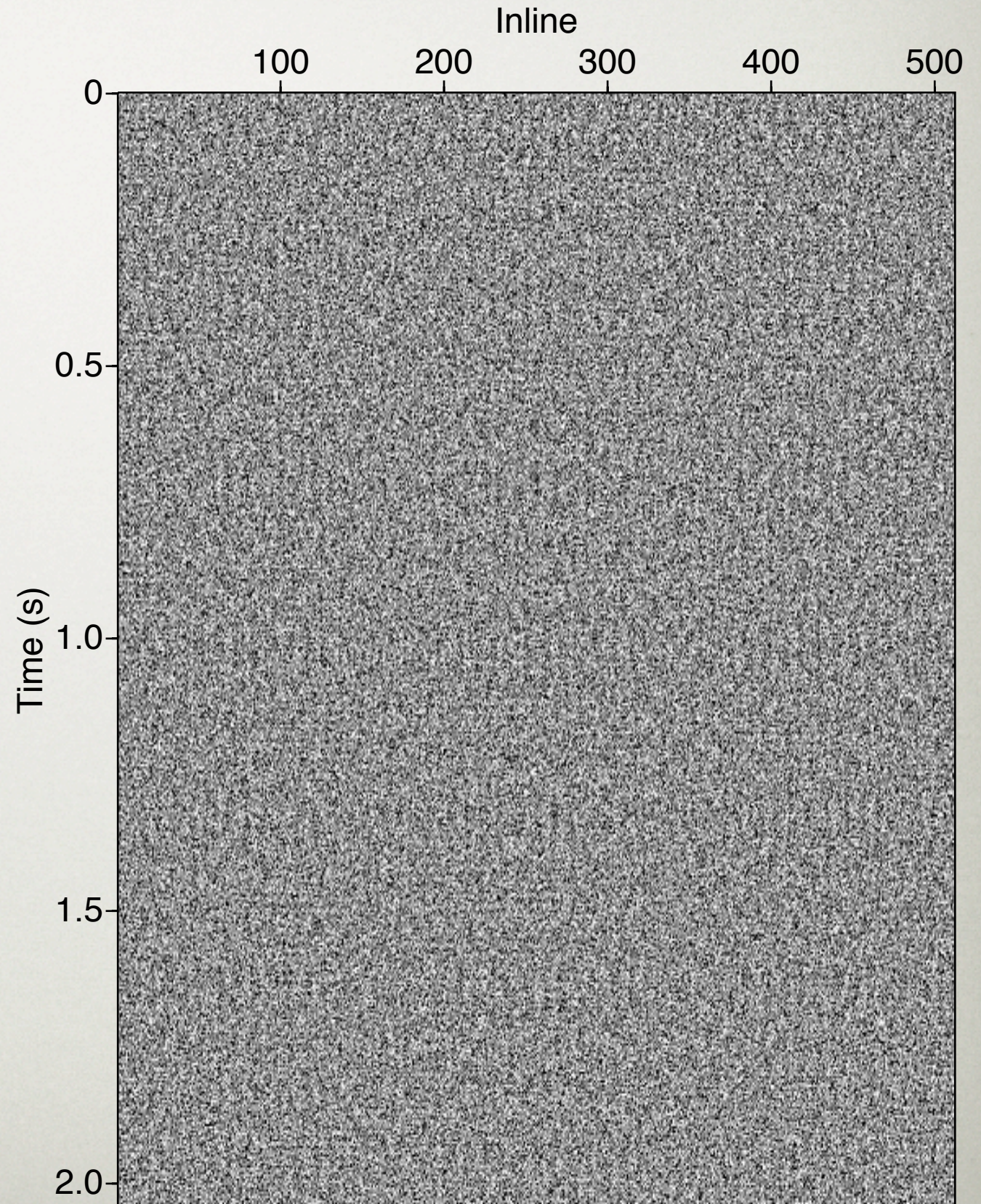
$$\hat{\mathbf{m}} = \arg \min_{\mathbf{m}} \frac{1}{2} \|\mathbf{d} - \mathbf{K}\mathbf{m}\|_2^2 + \lambda \|\mathbf{m}\|_1$$

- Assumption:
Spiky reflectivity



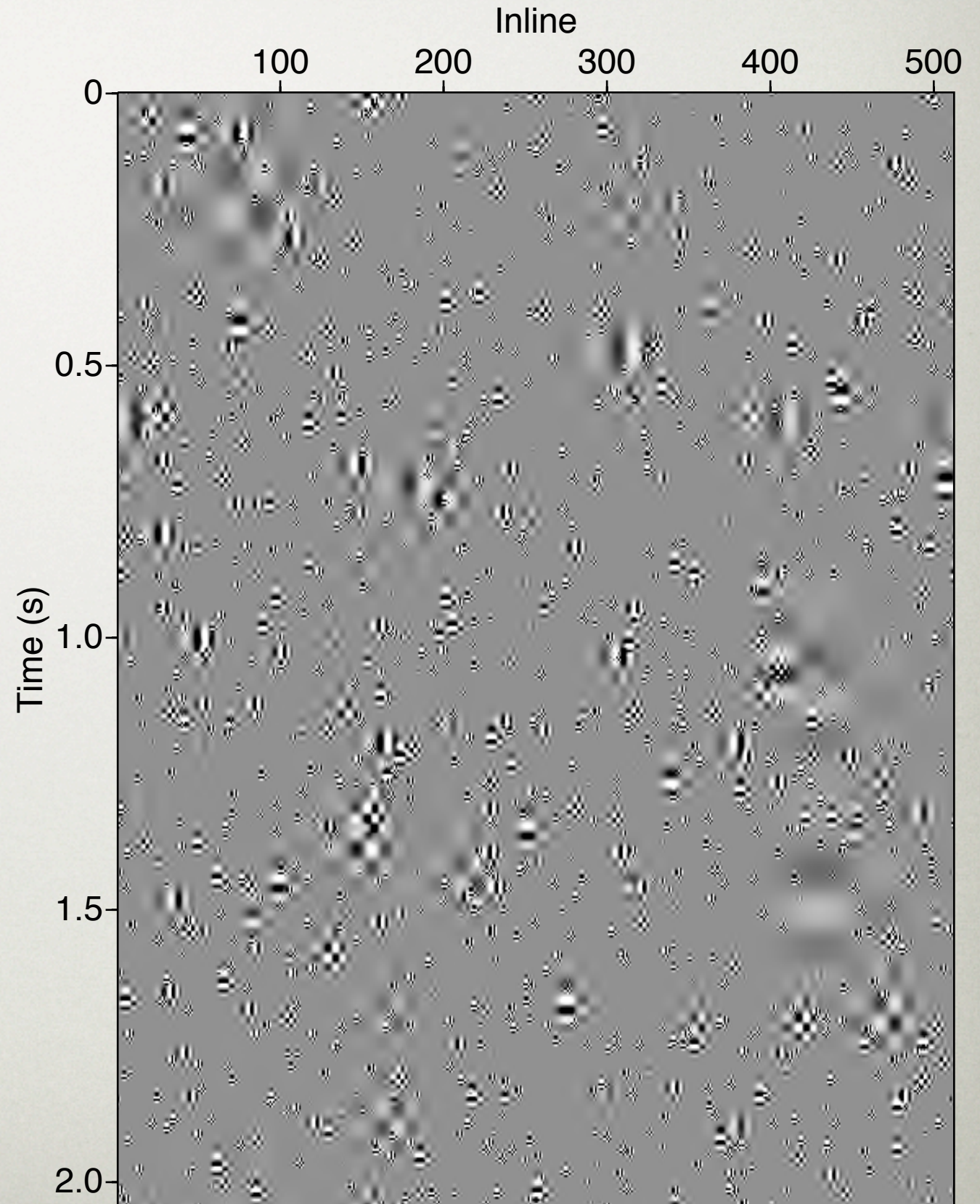
$$\hat{\mathbf{m}} = \arg \min_{\mathbf{m}} \frac{1}{2} \|\mathbf{d} - \mathbf{K}\mathbf{m}\|_2^2 + \lambda \|\mathbf{B}_F \mathbf{m}\|_1$$

- Assumption:
Fourier-like
reflectivity



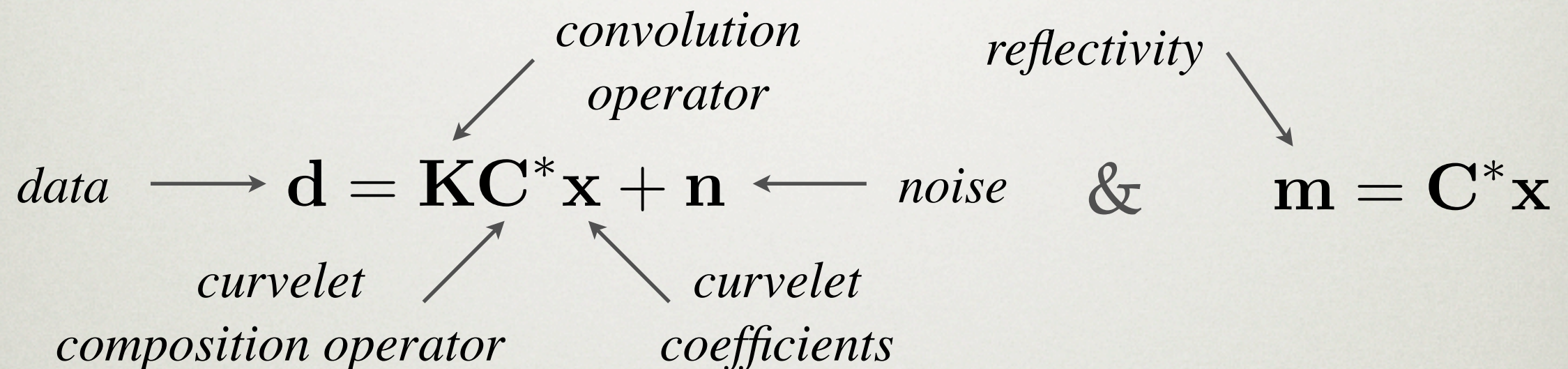
$$\hat{\mathbf{m}} = \arg \min_{\mathbf{m}} \frac{1}{2} \|\mathbf{d} - \mathbf{K}\mathbf{m}\|_2^2 + \lambda \|\mathbf{B}_w \mathbf{m}\|_1$$

- Assumption:
Wavelet-like
reflectivity



CURVELETS FOR SEISMIC DECONVOLUTION

Our forward problem:

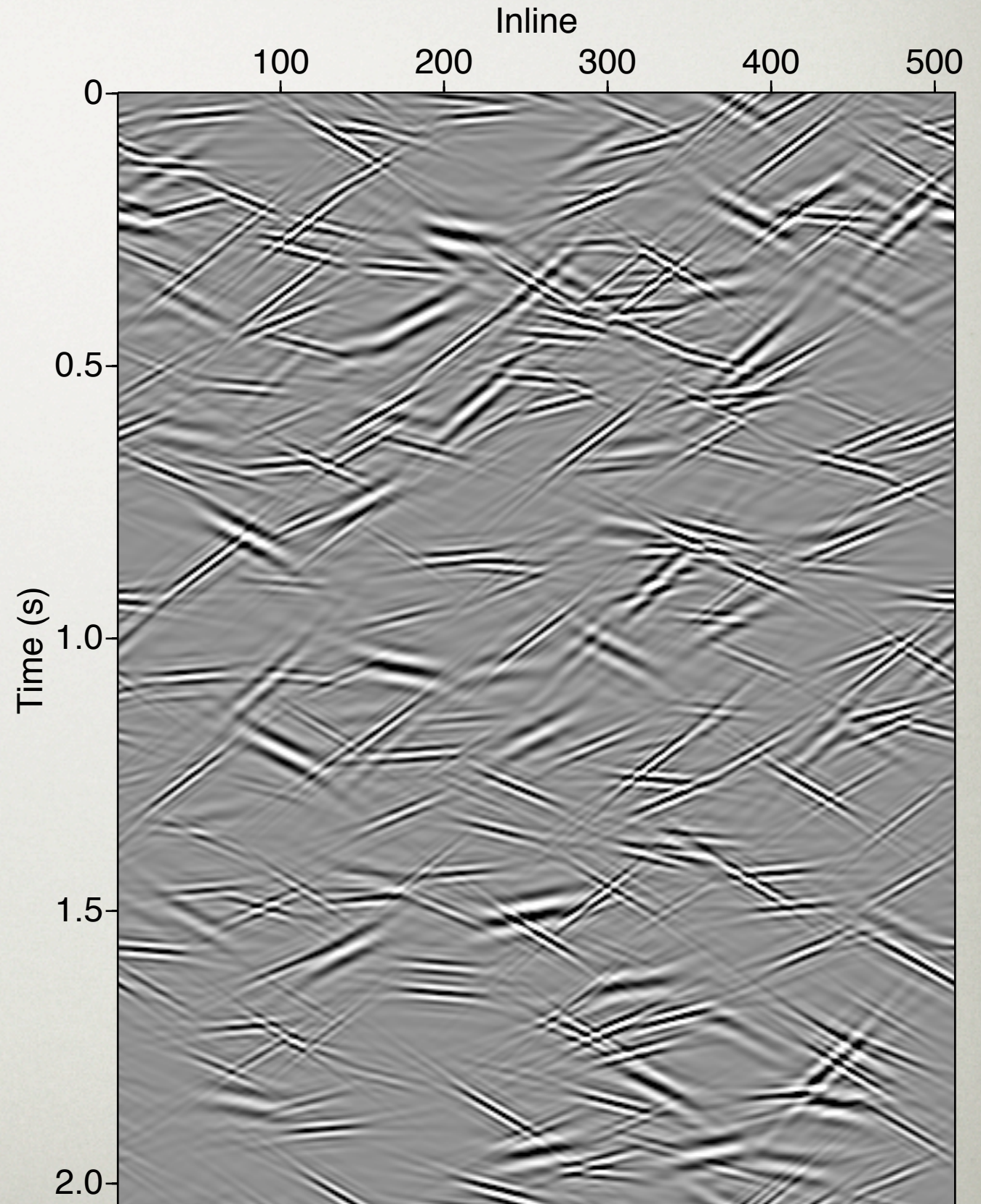


Our inverse problem:

$$\hat{\mathbf{x}} = \arg \min_{\mathbf{x}} \frac{1}{2} \|\mathbf{d} - \mathbf{F}\mathbf{x}\|_2^2 + \lambda \|\mathbf{x}\|_1 \quad \text{with} \quad \mathbf{F} = \mathbf{KC}^*$$

$$\hat{\mathbf{x}} = \arg \min_{\mathbf{x}} \frac{1}{2} \|\mathbf{d} - \mathbf{F}\mathbf{x}\|_2^2 + \lambda \|\mathbf{x}\|_1$$

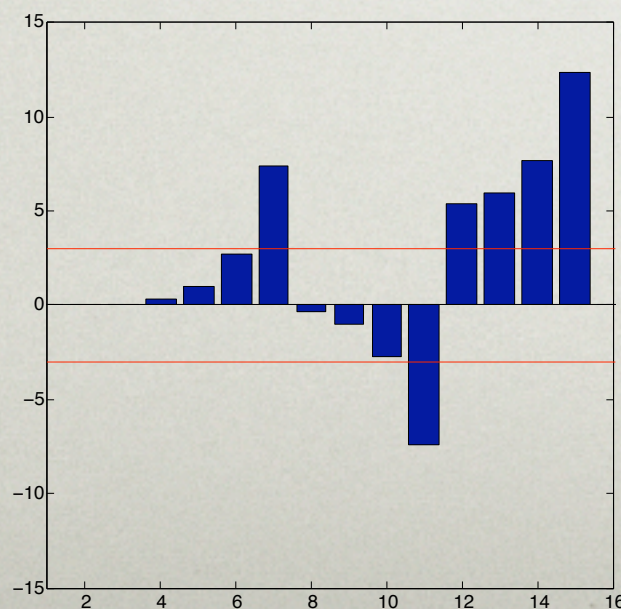
- Assumption:
Curvelet-like
reflectivity



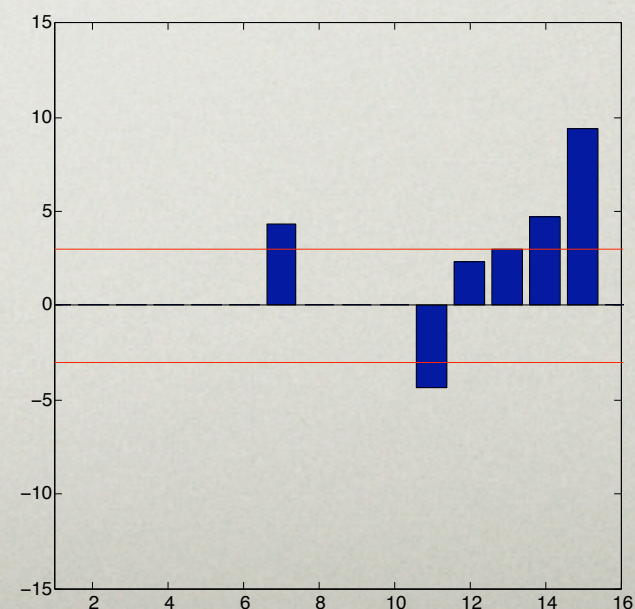
EXISTING METHODS FOR L_1 -NORM OPTIMIZATION

- Iterative Re-weighted Least-Squares (IRLS) [Gersztenkorn et al., 86]
- Landweber iterations and soft-thresholding [Daubechies, 05]

$$\mathbf{x}^m = \mathcal{S}_{\lambda_m}^s \left[\mathbf{x}^{m-1} + \mathbf{F}^* (\mathbf{d} - \mathbf{F} \mathbf{x}^{m-1}) \right]$$



$\xrightarrow{\mathcal{S}_{\lambda}^s}$



OUR METHOD

1. Initialization (initial & final threshold, number of inner & outer iterations, initial guess)

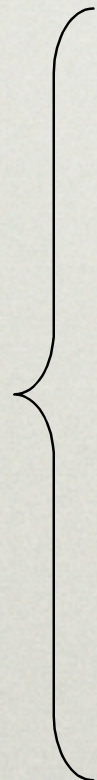
2. Inner loop

- CG iterations: estimate updated
- Estimate soft-thresholded

3. Threshold updated

4. Return to 2 until end

Restarted
CG



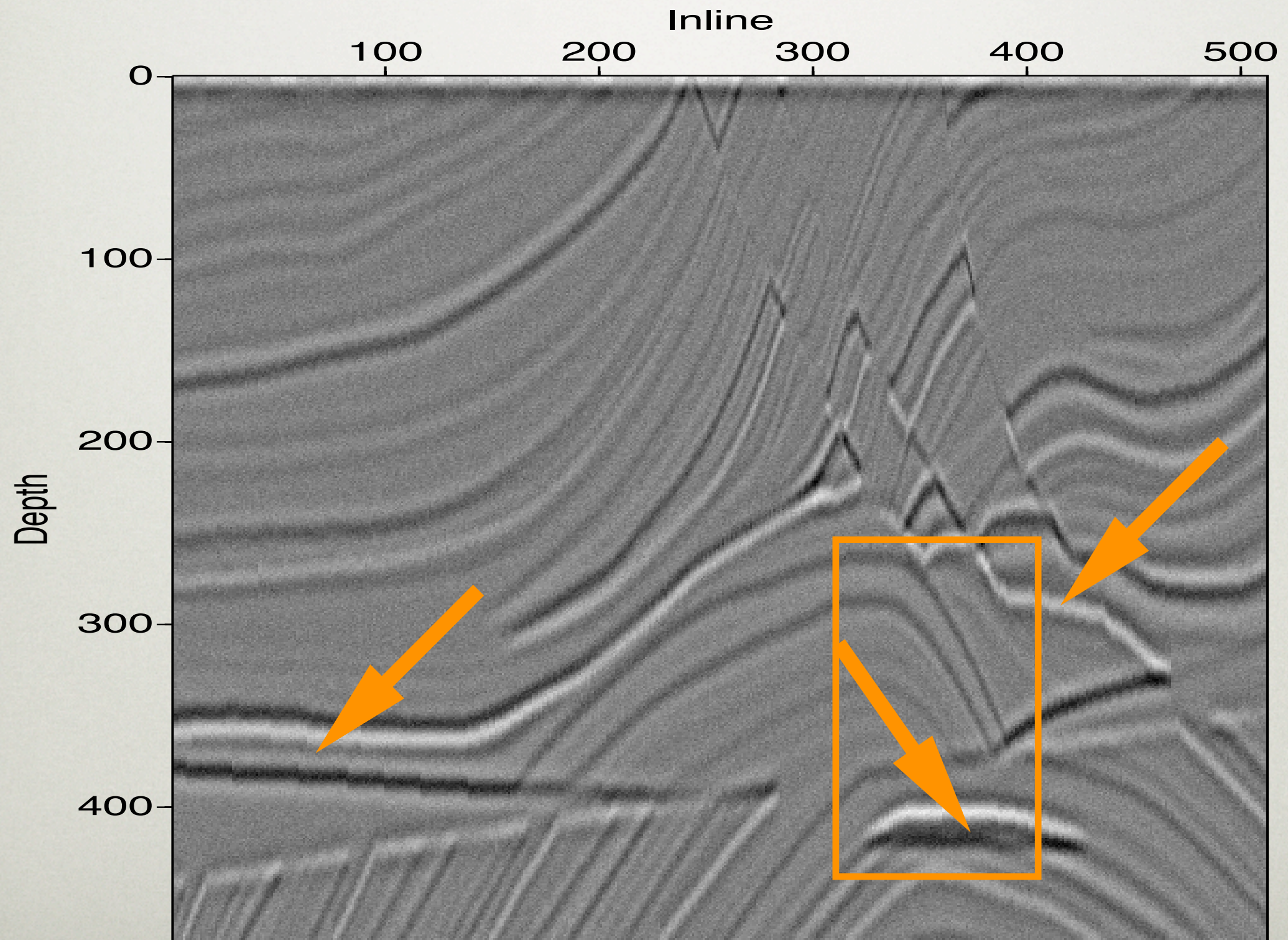
Noise
regularization
(sparseness-
constraint)



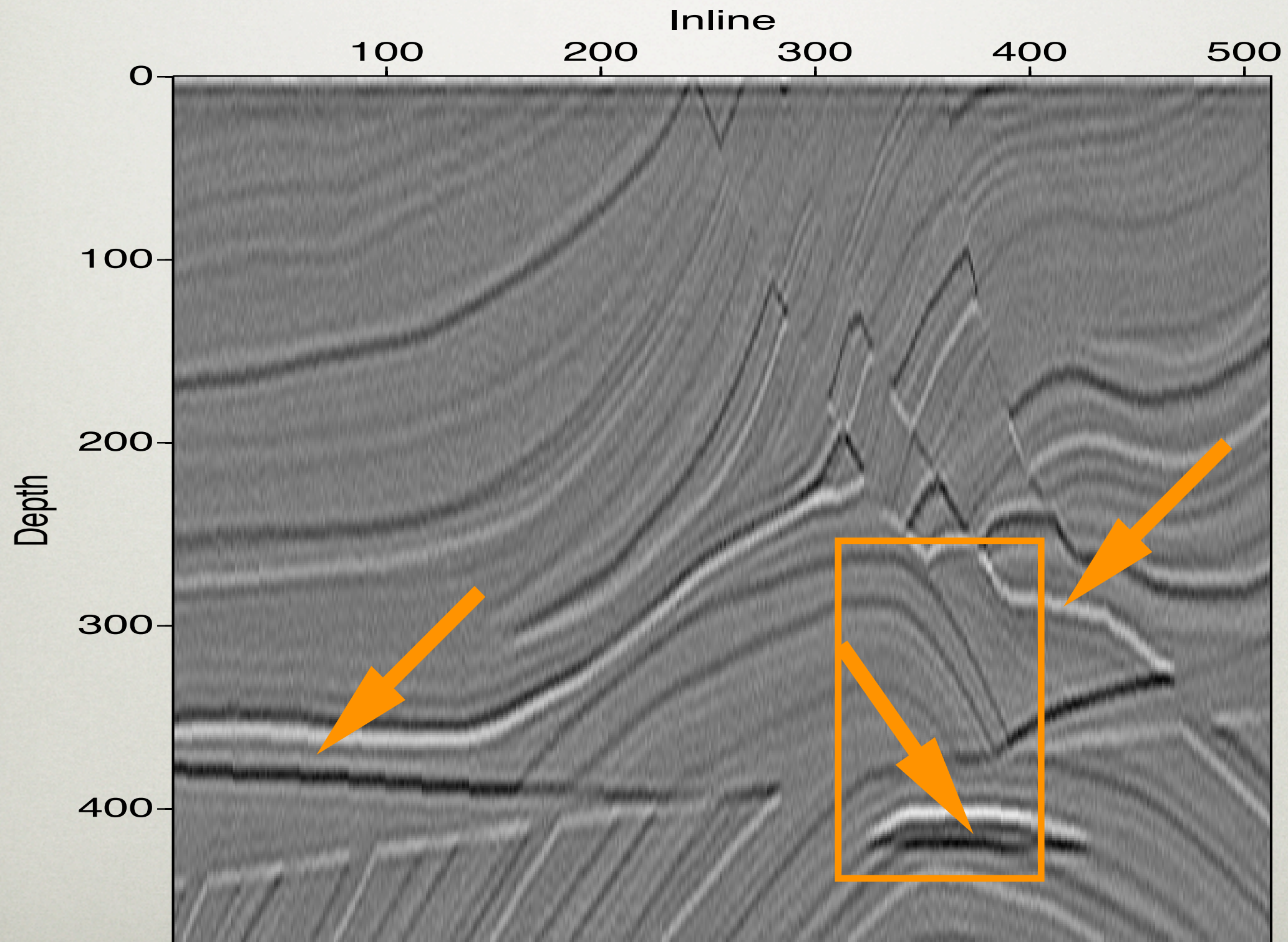
EXAMPLE

- Reflectivity:
Marmousi model
- Source:
Ricker wavelet
- Signal-to-Noise Ratio ~ 8 dB

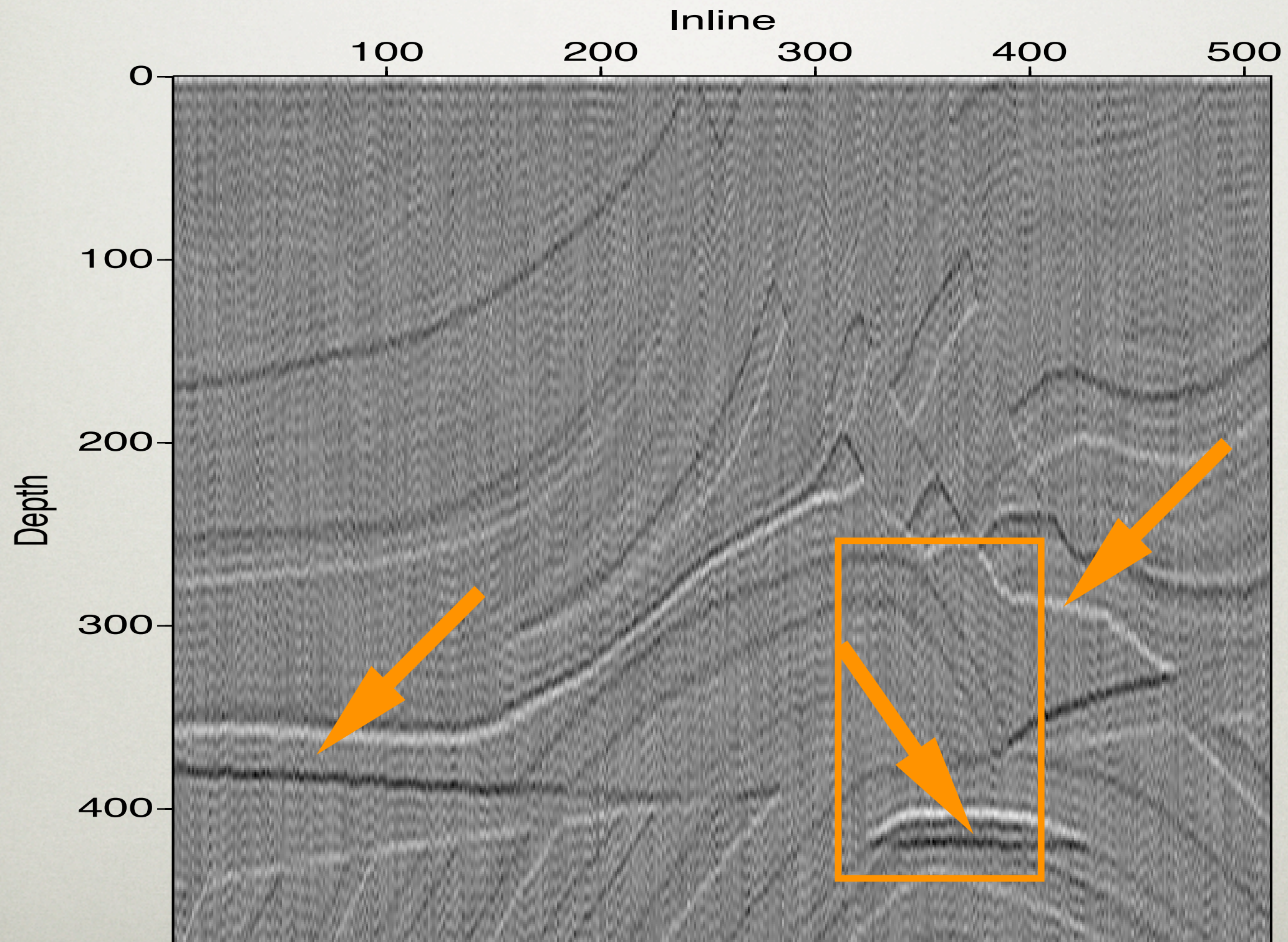
DATA



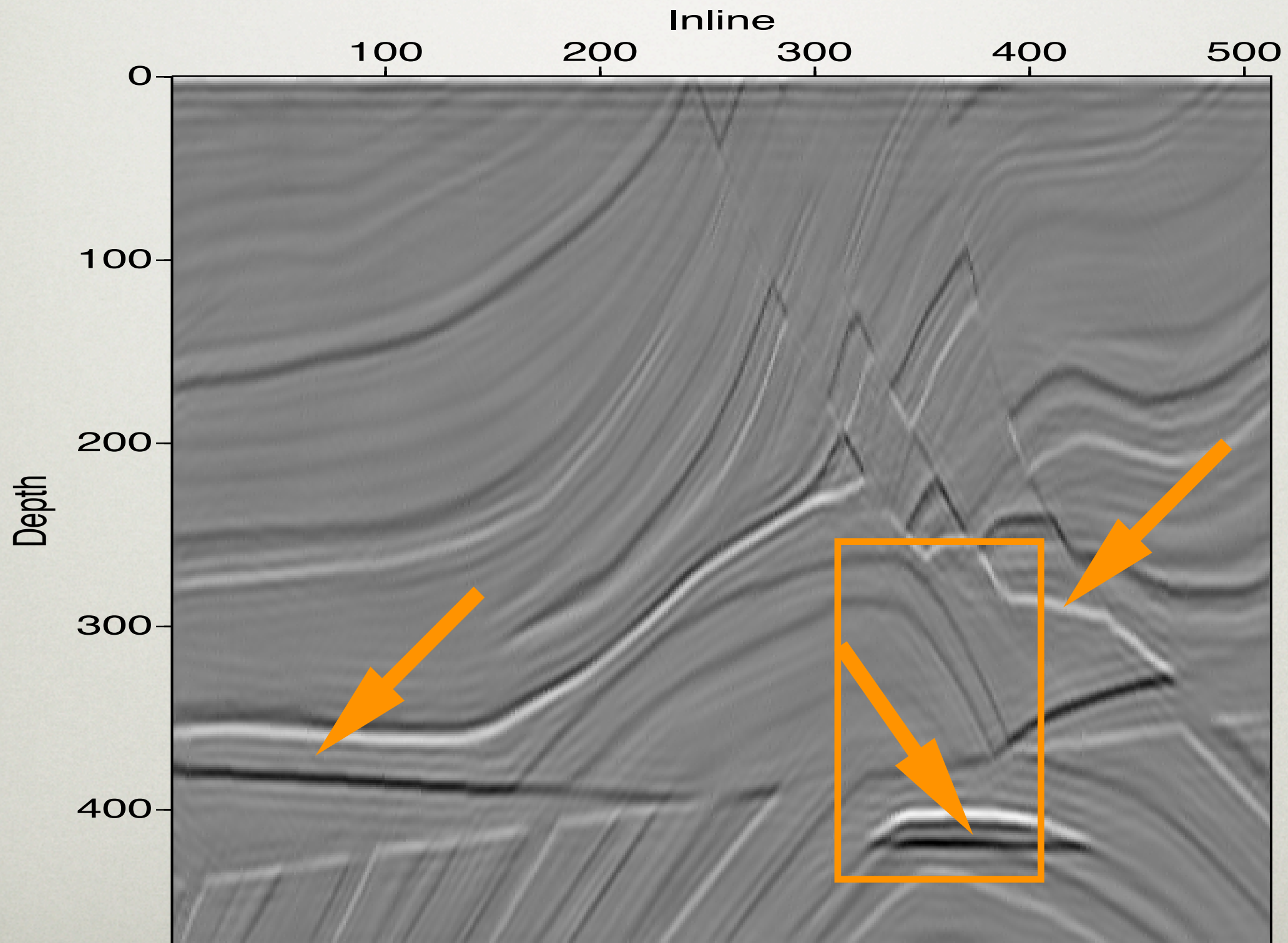
WIENER DECONVOLUTION



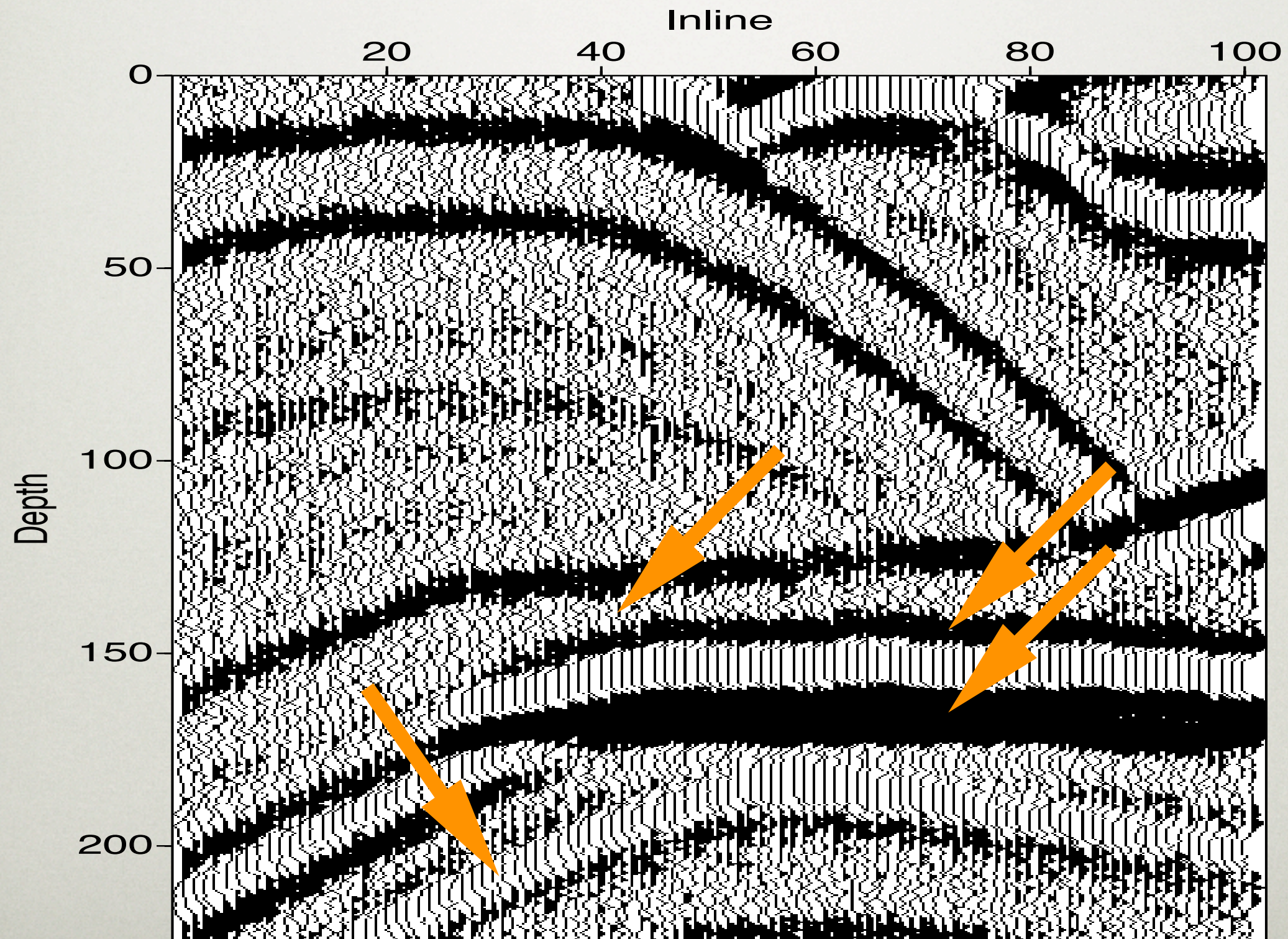
DECONVOLUTION (CG ONLY)



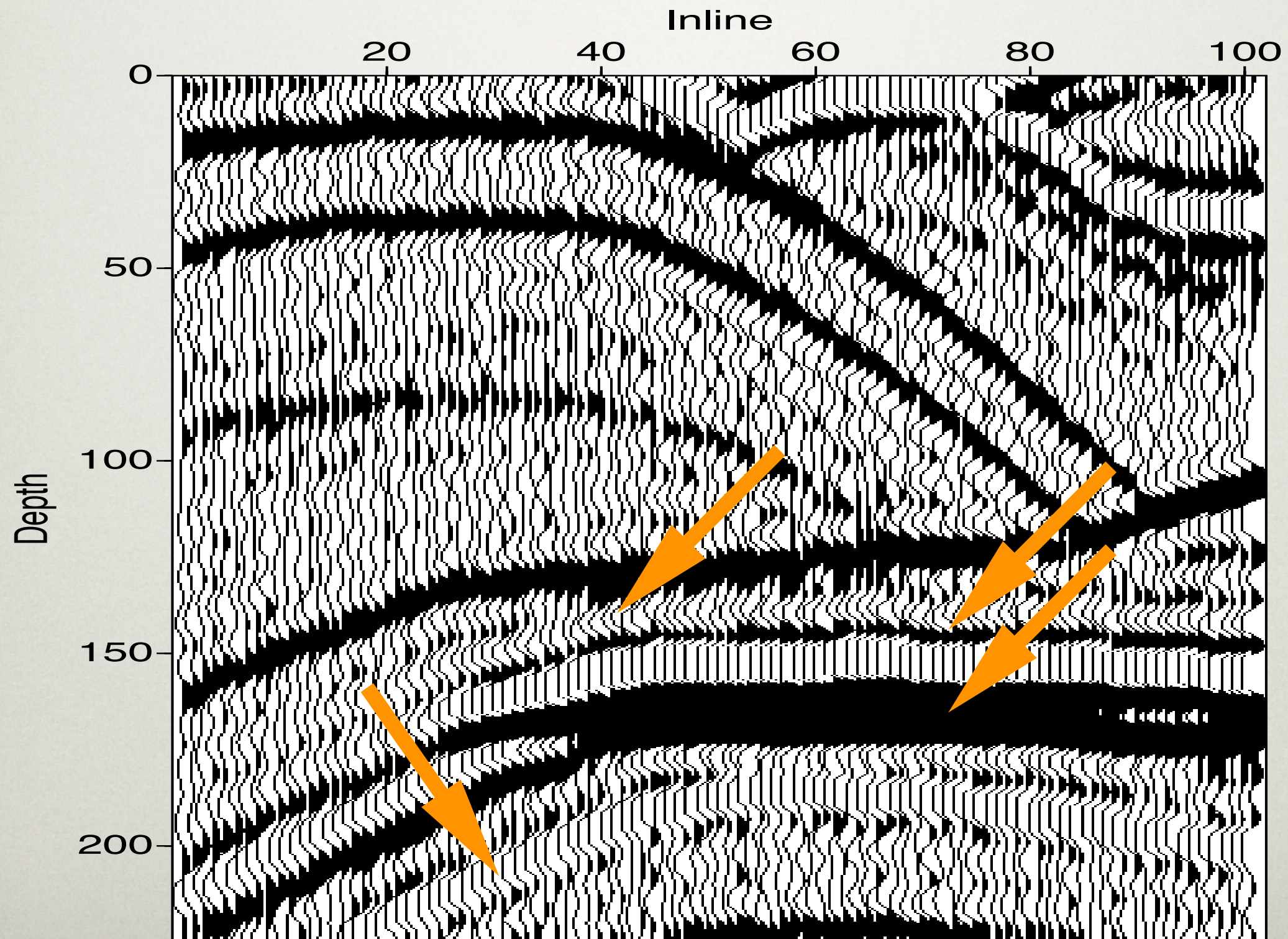
DECONVOLUTION WITH CURVELET FRAMES



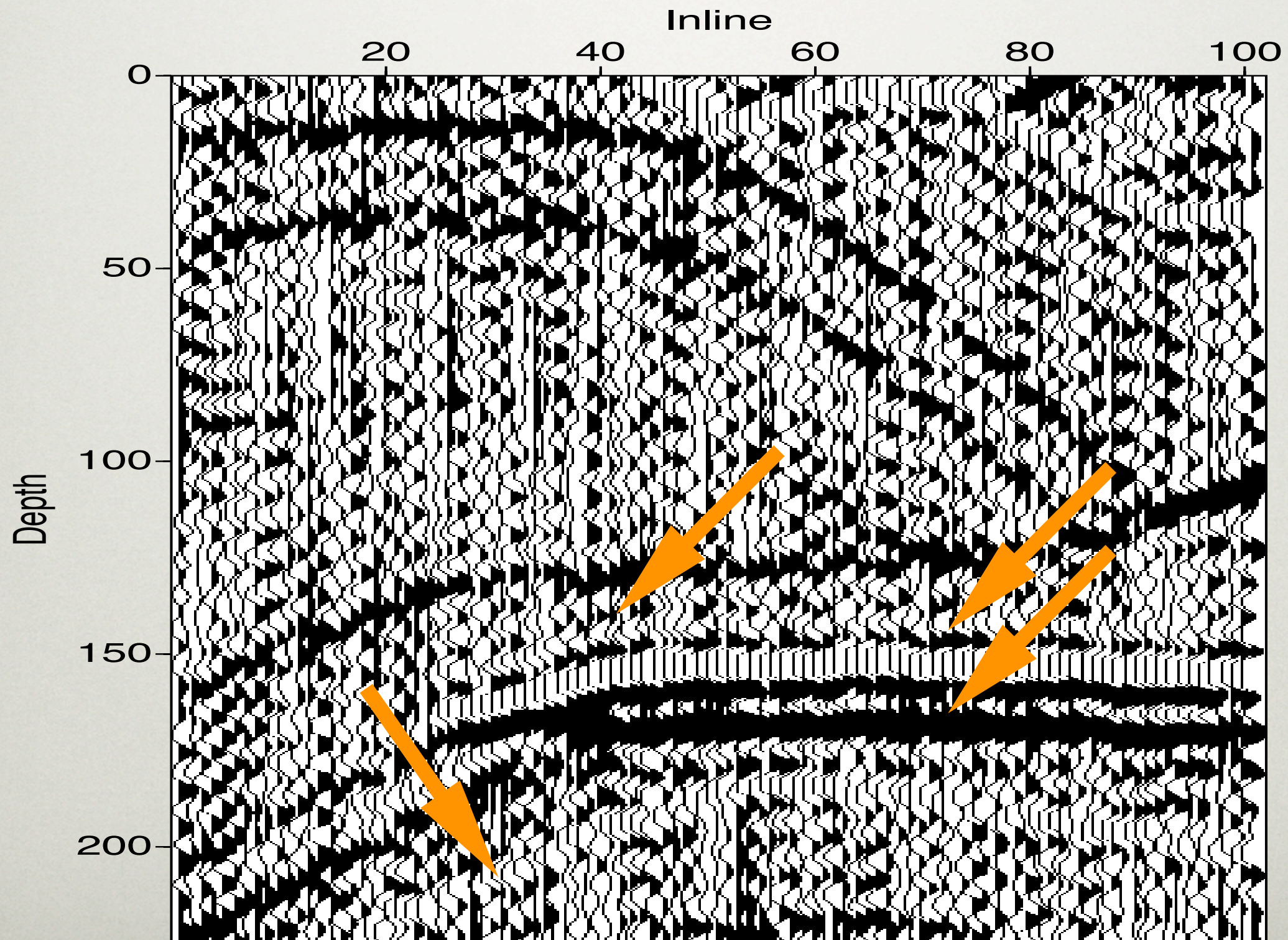
DATA



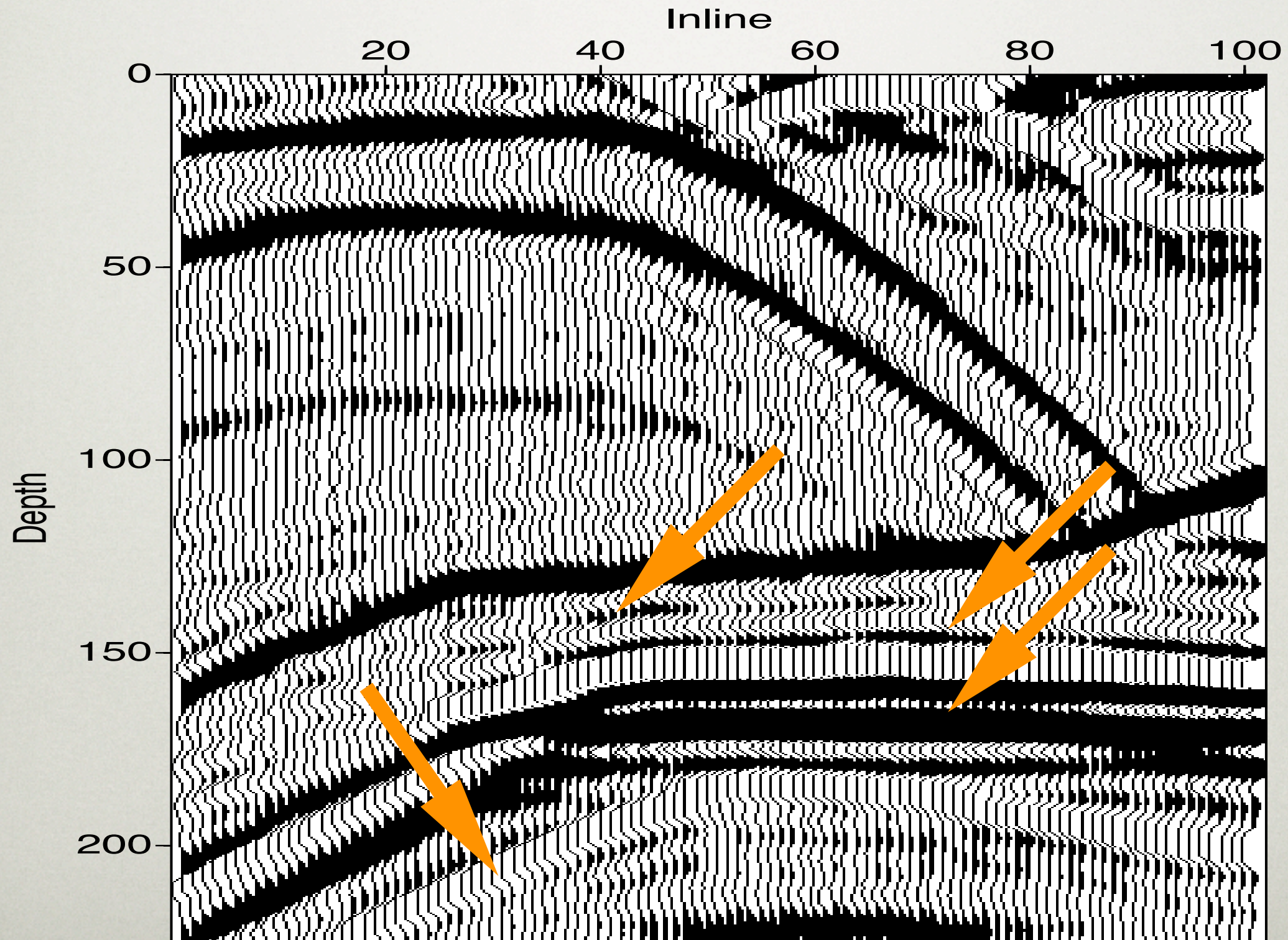
WIENER DECONVOLUTION



DECONVOLUTION (CG ONLY)



DECONVOLUTION WITH CURVELET FRAMES

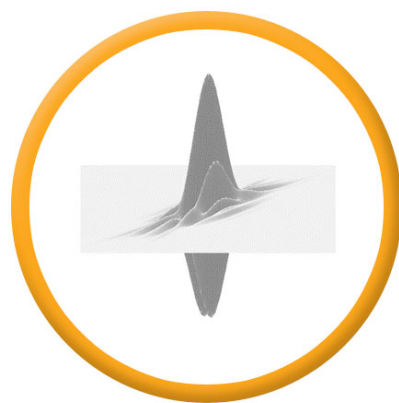


CONCLUSIONS

- 2-D deconvolution as opposed to trace-by-trace (3-D extension straightforward)
- Fast method (CG + FDCT)
- Improved continuity along reflectors
- Robust under noise

ACKNOWLEDGMENTS

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