Recent Developments In Preconditioning the FWI Hessian - A Dimensionality Reduction Approach

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Abstract: Various techniques in performing least-squares migration revolve around the mathematical approximation of the so-called Gauss-Newton Hessian or normal operator (that is, demigration followed by migration) as a pseudo-differential operator. In this project, we extend the ideas presented originally in L. Demanet et al., which attempt to recover the action of the inverse Hessian by observing its action on a few random test vectors, to a dimensionality-reduction scenario by using simultaneous sources. Despite the noise introduced into the image by the simultaneous sources, the preconditioner is able to reasonably compensate for the amplitude distortion introduced by the normal operator.

Motivation and approach:
• Using the complete data in least-squares migration is far too costly (from both a memory and a time perspective)
• Even with a dimensionality reduction approach such as employing simultaneous sources, using iterative solvers such as LSQR for least-squares migration is still prohibitively expensive and we must employ a preconditioner
• Under certain assumptions, the action of the Hessian (and the inverse Hessian) can be approximated as a pseudo-differential operator

Operator Expansion
• We can approximately expand the symbol as a linear combination of known functions

\[ a(x, k) \approx \sum_{\lambda, q_1, q_2} c_{\lambda, q_1, q_2} e^{2\pi i \lambda \cdot x} e^{iq_1 \theta} TL_{q_2} (|k|) |k|^\varepsilon \]

• This decomposition lets us compactly write

\[ H \approx \sum_j c_j B_j \]

or alternatively

\[ H^{-1} \approx \sum_j d_j B_j \]

for unknown coefficient vectors \( c_j \) or \( d_j \) and known operators \( B_j \).

• We solve for these coefficients by the so-called method of matrix-probing, i.e. by enforcing

\[ H^{-1} y_k \approx \sum_j d_j B_j y_k \]

for known suitable known vectors \( y_k \) and solving the resulting linear system for \( d_j \)

If \( J \) is our demigration operator, then

\[ Hm(x) = J^* Jm(x) \]

\[ \approx \int e^{2\pi ik \cdot x} a(x, k) \hat{m}(k) dk \]

The symbol, \( a(x, k) \), is a smooth function which satisfies

\[ |\partial_\alpha^\alpha \partial_\beta^\beta a(x, k)| \leq C_{\alpha\beta} (1 + |k|^2)^{e - |\alpha|}/2 \]

\[ \alpha = (\alpha_1, \alpha_2), \partial_k^\alpha = \frac{\partial^{\alpha_1}}{\partial k_1^{\alpha_1}} \frac{\partial^{\alpha_2}}{\partial k_2^{\alpha_2}} \]

Dimensionality Reduction via Simultaneous Sources
• This is this approach outlined in L. Demanet et al. [1]

• We use these ideas in conjunction with simultaneous sources, to further enhance the convergence of our iterative solver and while also decreasing the overall work involved in least-squares migration.

• We consider a synthetic clay model with data generated from 101 sources (10 simultaneous sources, respectively) and a random sample of 26 frequencies from 1.5Hz to 19.5Hz.
Acknowledgements

Pseudodifferential Approximation (Ideal Case)

Pseudodifferential Approximation of the Inverse Hessian
- Simultaneous sources, zero order Hessian

Preconditioned Images
- Simultaneous sources, zero order Hessian

Future Work
- Determine the role of each expansion parameter in the accuracy of the preconditioner
- Apply this preconditioner in the context of a sparsity promoting program
- Modify the preconditioner construction in order to preserve positive semidefiniteness (of the true Hessian and inverse Hessian)

References: