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Curvelet-domain multiple elimination with sparseness constraints

Felix J Herrmann (EOS-UBC) and Eric J. Verschuur (Delphi, TUD)





Context

SRME (Verschuur, Guitton, Berkhout, Weglein, Innanen)

Sparse Radon (Ulrych, Sacchi, Trad, etc.)

Pattern recognition (Spitz)

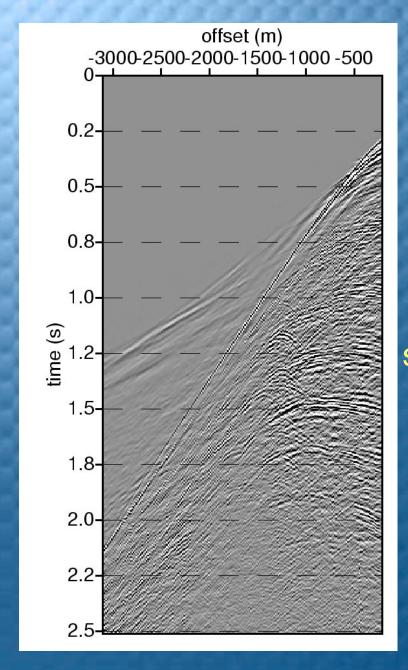
Redundant dictonaries/Morphological component separation/Pursuits (Mallat, Chen, Donoho, Starck, Elad)

2-D/3-D Curvelets (Starck, Donoho, Candes, Demanet, Ying)

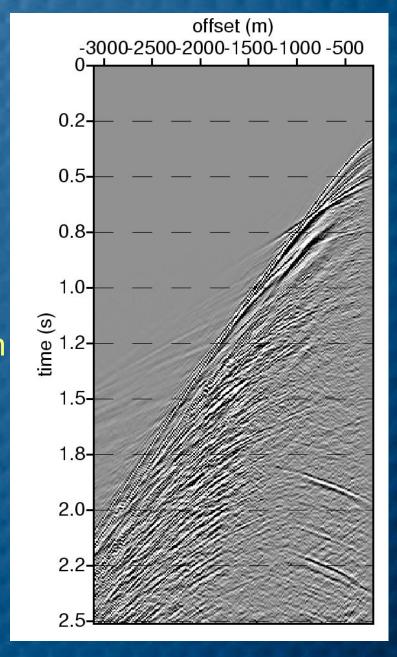
Motivation

- **☆ Geometry effects in 3D surface multiple prediction are a bottle neck!**
- > New adaptive subtraction robust under
 - phase rotations
 - misalignments
 - incoherent noise
- ★ Use latest 'optimal' results from theoretical image processing

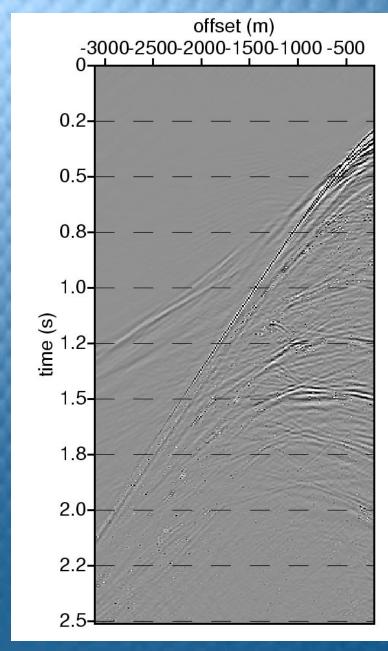
- **Multiple elimination:**
 - "denoising"/signal separation problem
- **★ Solve with Curvelets (2-D/3-D)**
 - whiten "Curvelet spectrum"
 - remove multiples with thresholding
 - separate, interpolate & denoise with iterative thresholding
- Effective when multiple prediction not too far from actual



Output SRME multi-L2 subtraction

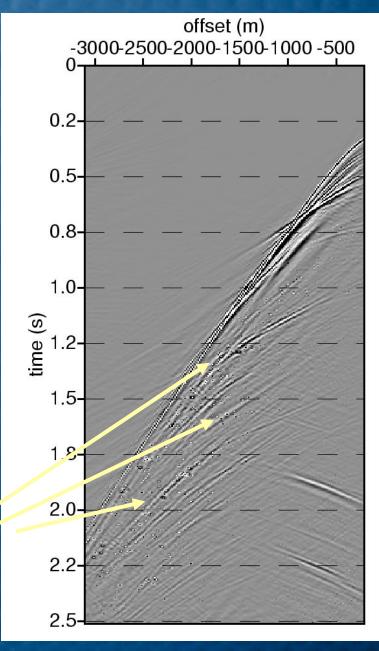


Multiple suppression with curvelets



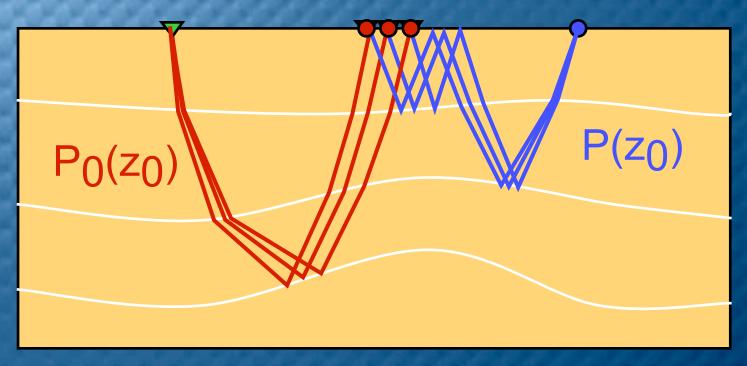
Output curvelet filtering with stronger threshold

Preserved primaries

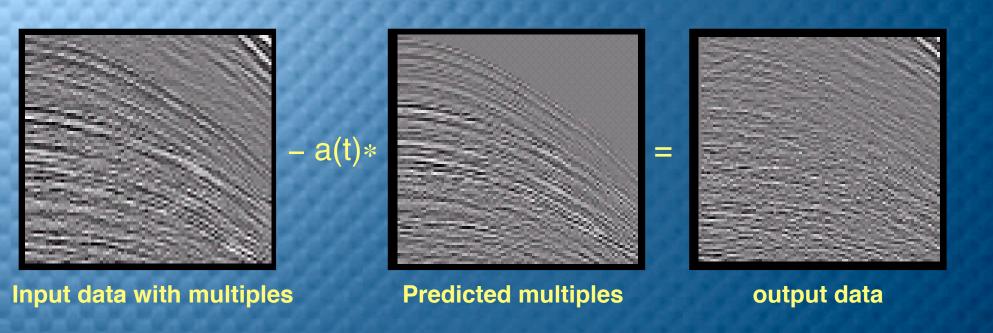


Surface multiple elimination

Multiple prediction: data convolution along surface



L2 adaptive subtraction



Adaptive subtraction based on minimum energy in the output

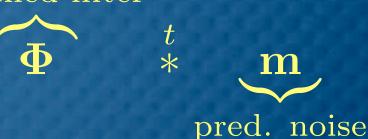
L2/L1 matched filter

Matched filter:

denoise

$$\begin{array}{c|c} \vdots & \min = \| & \mathbf{d} & - \\ \Phi & \text{noisy data} \end{array}$$

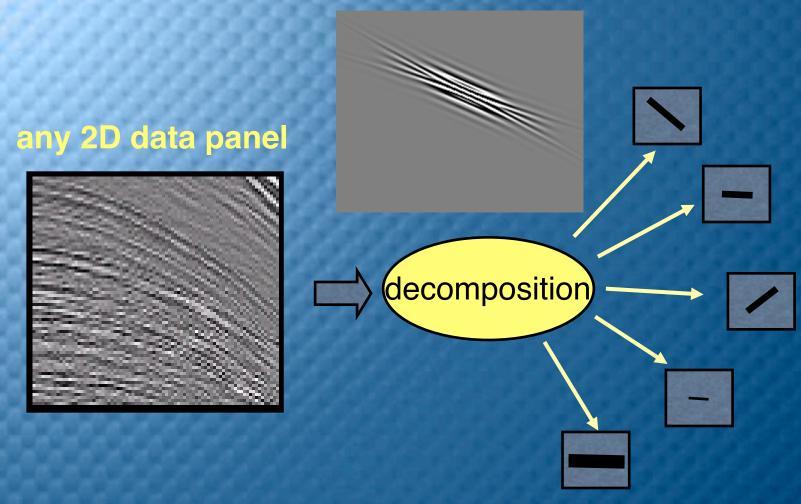
matched filter



- ★ p=1 enhances sparseness
- * residue is the denoised data
- risk of over fitting

Guitton& Verschuur'04 May loose primary reflection events ...

Curvelet domain

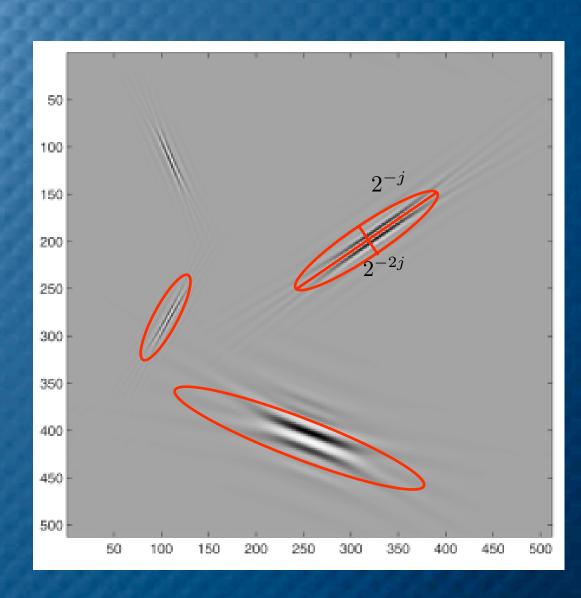


- Almost orthogonal decomposition into multiscale basis functions with local frequency and local dip properties
- Natural basis for wave equations
- Consist of plane wavelets invariant under convolution

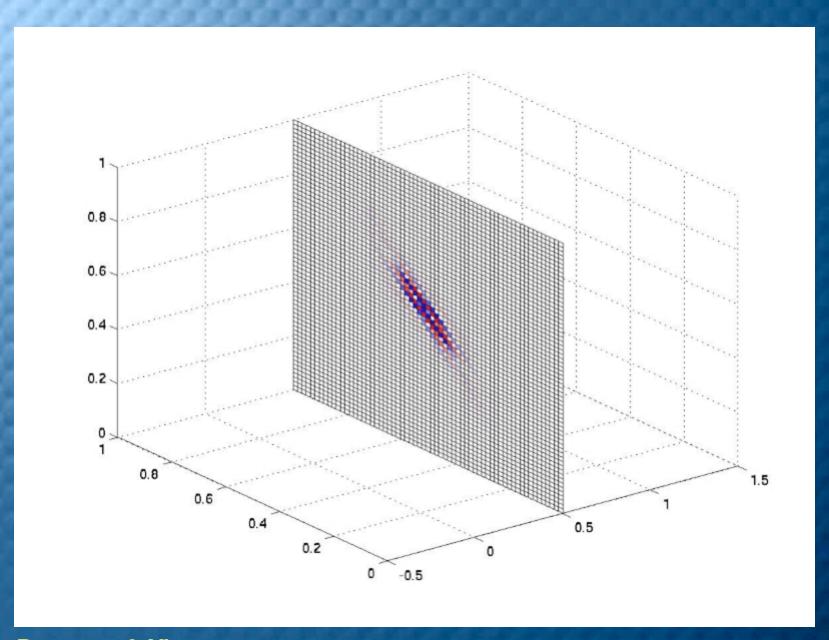
Why curvelets

- Nonseparable
- Local in 2-D space
- Local in 2-D Fourier
- Anisotropic
- Multiscale
- Almost orthogonal
- Tight frame $B^TB = I$

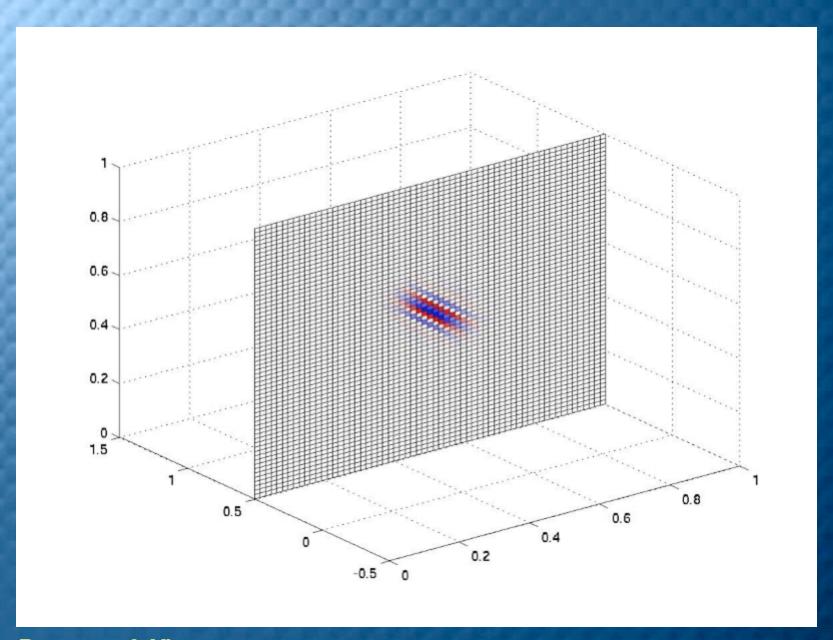




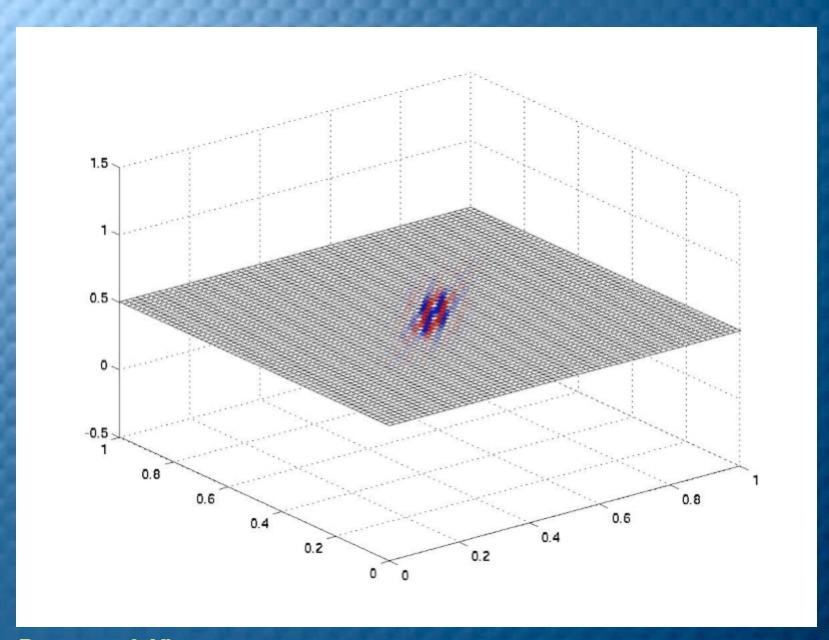
3-D Curvelets



3-D Curvelets

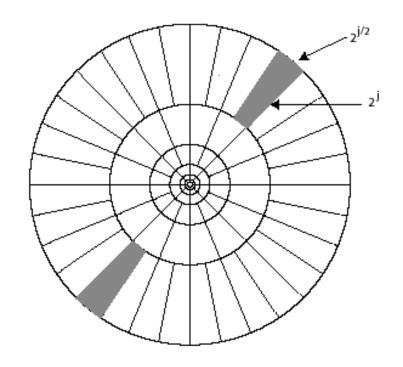


3-D Curvelets



Why curvelets

$$\mathbf{W}_j = \{ \zeta, \quad 2^j \le |\zeta| \le 2^{j+1}, |\theta - \theta_J| \le \pi \cdot 2^{\lfloor j/2 \rfloor} \}$$



second dyadic partitioning

Fourier/SVD/KL

$$||f - \tilde{f}_m^F|| \propto m^{-1/2}, \ m \to \infty$$

Wavelet

$$||f - \tilde{f}_m^W|| \propto m^{-1}, \ m \to \infty$$

Optimal data adaptive

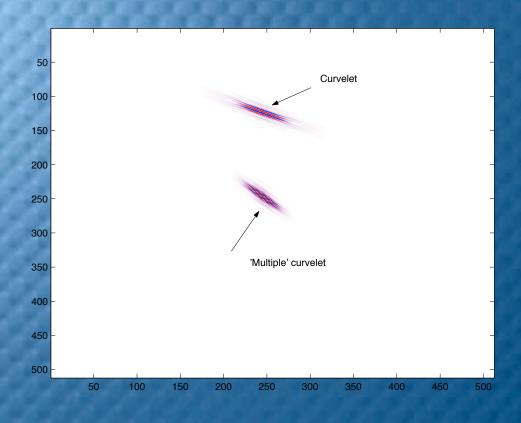
$$||f - \tilde{f}_m^A|| \propto m^{-2}, \ m \to \infty$$

Close to optimal Curvelet

source: Candes'01, Stein '90

$$||f - \tilde{f}_m^C|| \le C \cdot m^{-2} (\log m)^3, \ m \to \infty$$

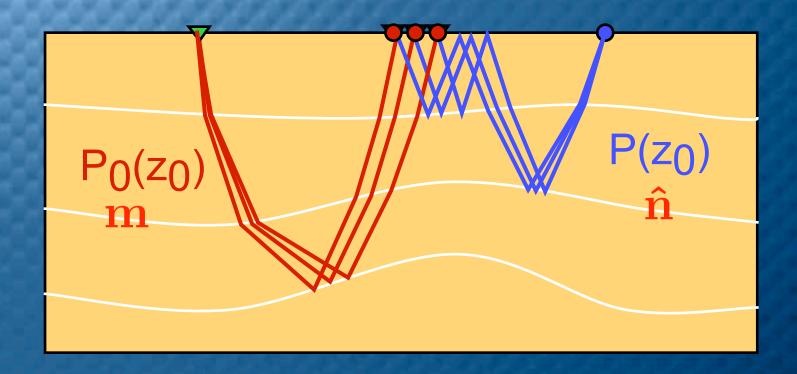
Curvelet 'Multiples'



- Almost diagonalize Green's functions (Candes & Demanet '04)
- Natural basis for wave equations
- Invariant under convolution, i.e. 'multiple multiple' = curvelet-like
- Curvelets sense local dip and local frequency content and can discriminate on these properties

Curvelet adaptive subtraction

Remainder no longer primaries
Primaries are model m
Multiples are noise n
Predicted multiples are $\hat{\mathbf{n}}$



Colored denoising

$$\frac{1}{d} = m + \frac{\text{col. noise}}{n}$$

Denoising:

$$\hat{\mathbf{m}} = \arg\min_{\mathbf{m}} \frac{1}{2} \|\mathbf{C}_n^{-1/2} (\mathbf{d} - \mathbf{m})\|_2^2 + J(\mathbf{m})$$

with covariance

$$\mathbf{C}_n \equiv \mathbf{E}\{\mathbf{n}\mathbf{n}^T\}$$

and both m, n related to PDE

Weighted thresholding

Covariance model & noise near diagonal:

$$\mathbf{BC}_{n \text{ or } m} \mathbf{B}^T \approx \mathbf{\Gamma}^2$$
 near diagonal

For ortho basis and app. noise prediction:

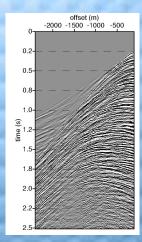
$$\hat{m} = \mathbf{B}^T S_{\lambda \Gamma} \left(\mathbf{Bd} \right)$$

equivalent to

$$\hat{\mathbf{m}} = \mathbf{B}^T \arg\min_{\tilde{m}} \frac{1}{2} \|\mathbf{\Gamma}^{-1} \left(\tilde{\mathbf{d}} - \tilde{\mathbf{m}}\right)\|_2^2 + \|\tilde{\mathbf{m}}\|_{1,\lambda}$$

$$\tilde{\mathbf{d}} = \mathbf{Bd}, \quad \tilde{\mathbf{m}} = \mathbf{Bm} \quad \text{and} \quad \Gamma = [\operatorname{diag}\{\operatorname{diag}\{\mathbf{B}\hat{\mathbf{n}}\}\}]^{1/2}$$

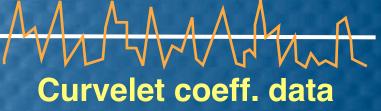
Multiple suppression with curvelets



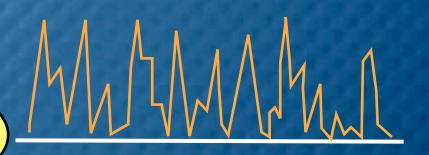
Input data with multiples



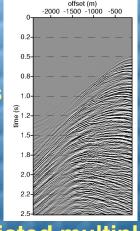
Threshold



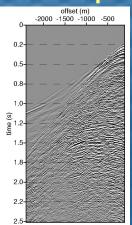
Bd



Curvelet coeff. pred. multiples



predicted multiples

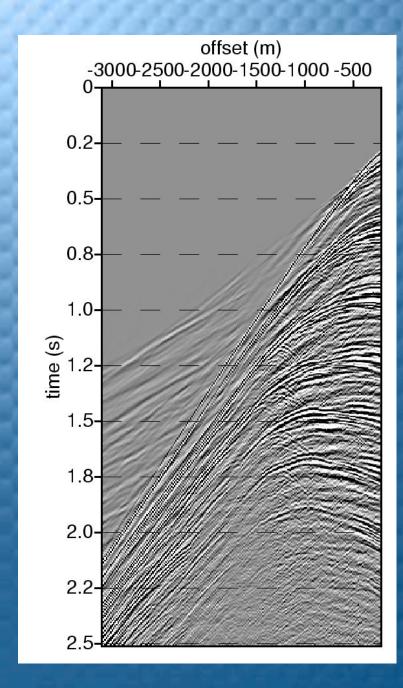




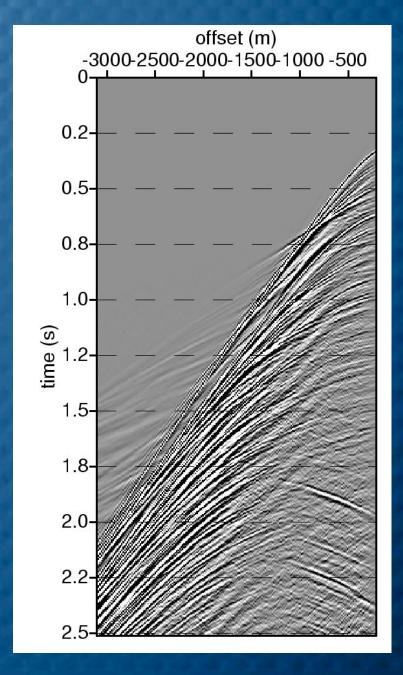


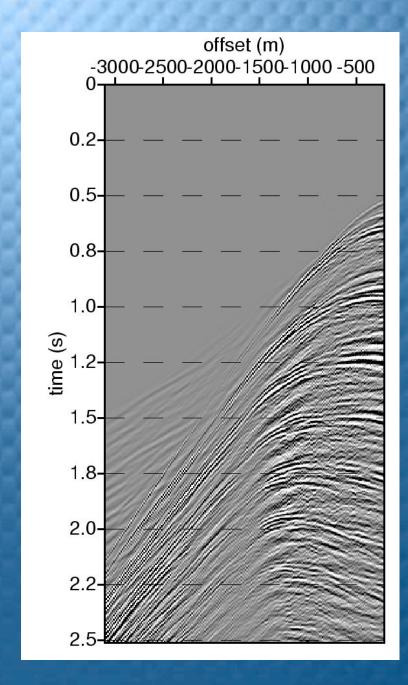
Curvelet coeff. primaries

Filtered input data

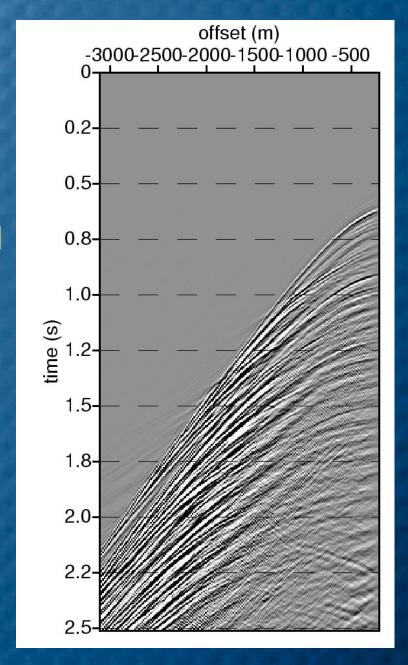


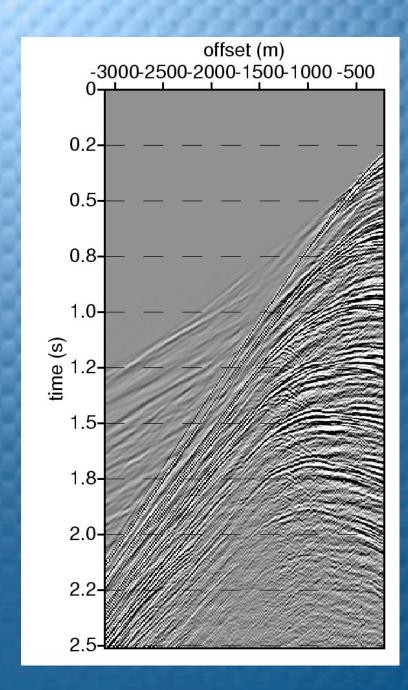
Input with multiples



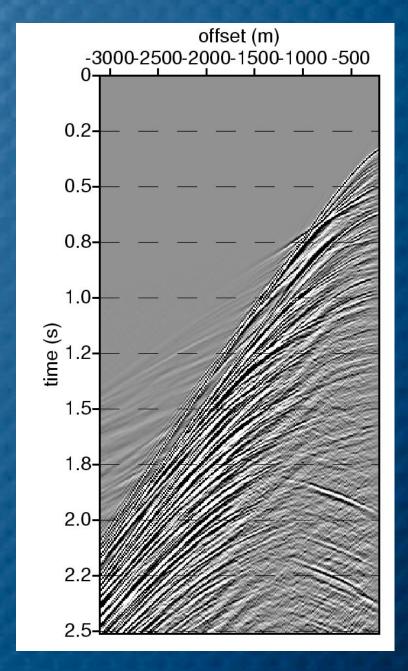


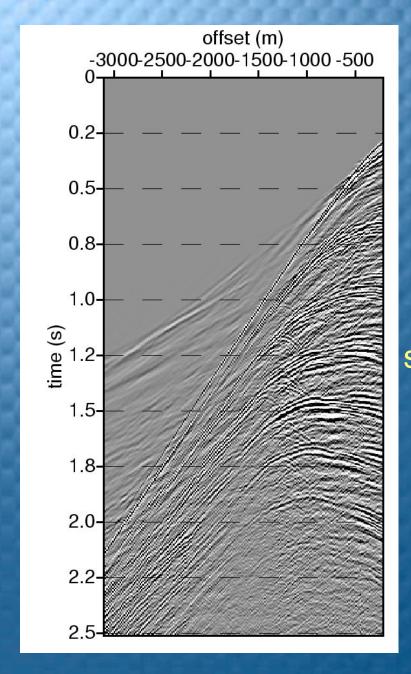
predicted multiples



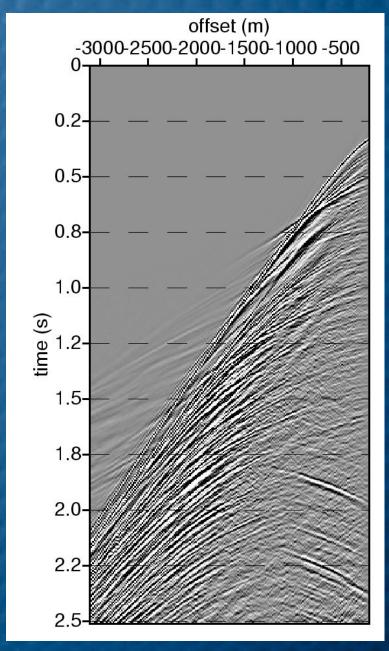


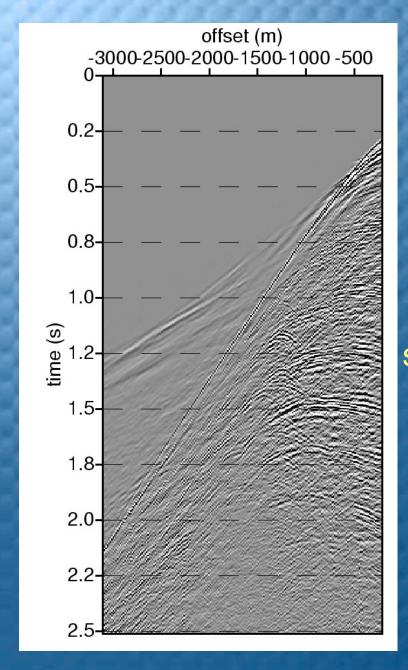
Input with multiples



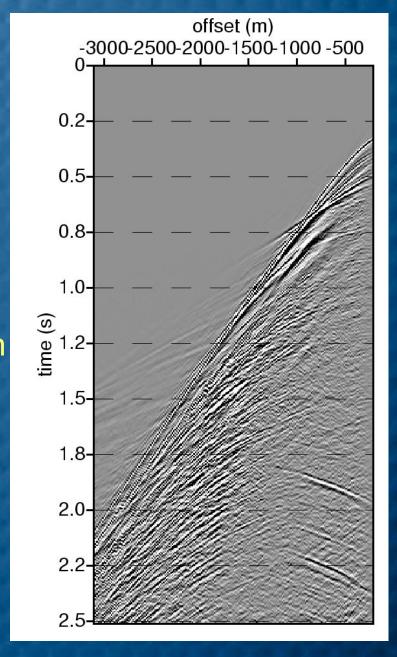


Output
SRME
L2
subtraction

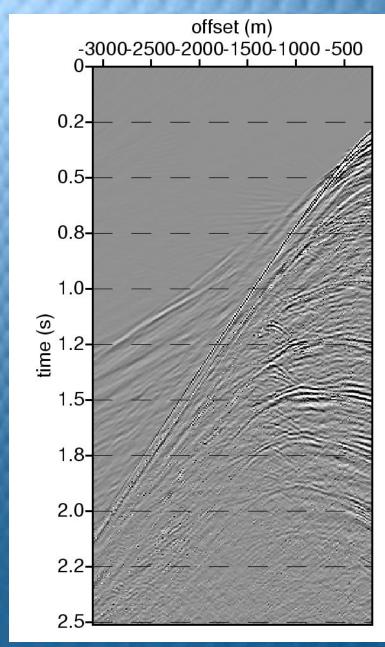




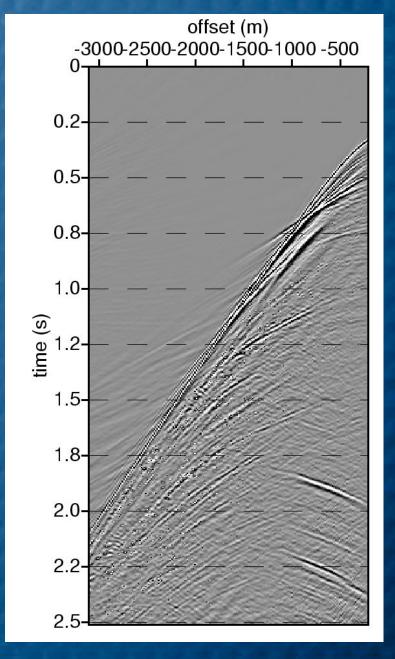
Output SRME multi-L2 subtraction



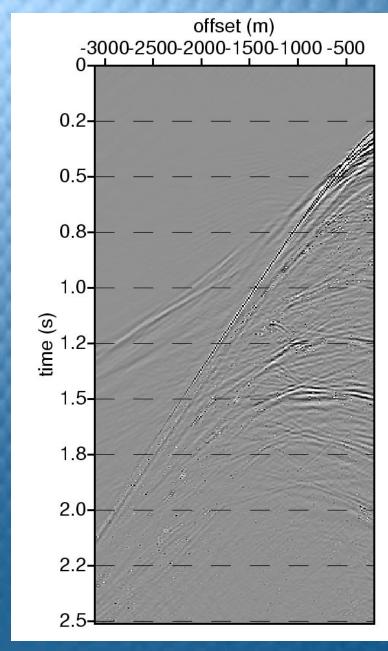
Multiple suppression with curvelets



Output curvelet filtering

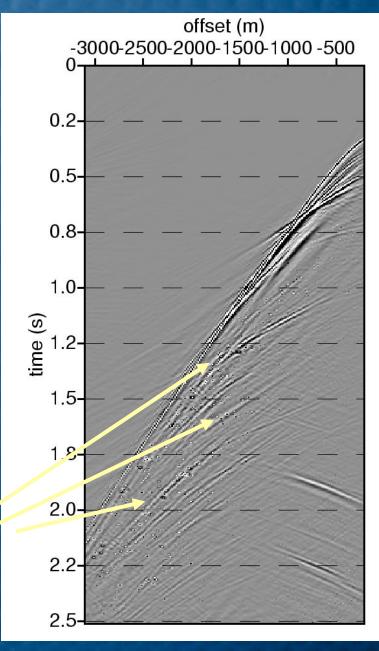


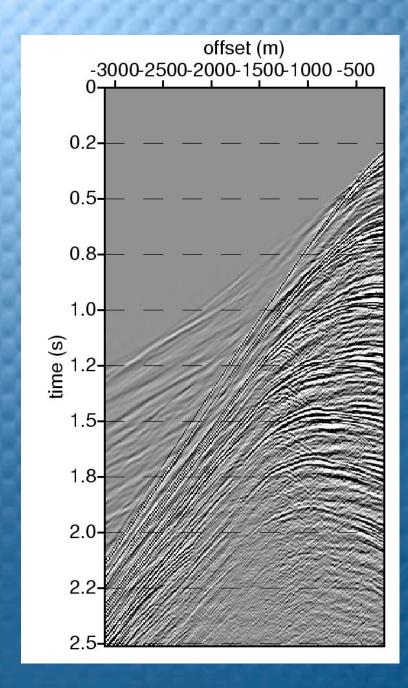
Multiple suppression with curvelets



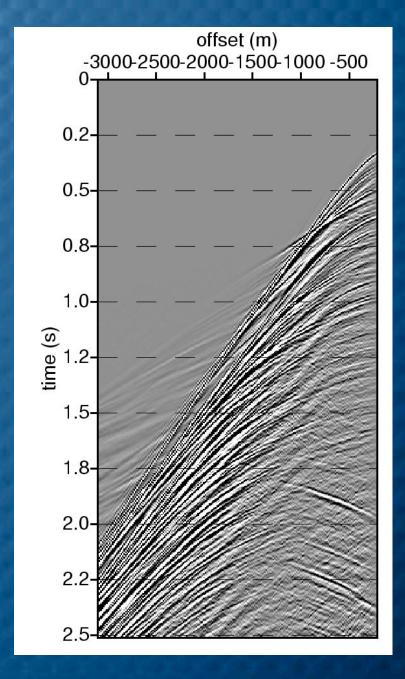
Output curvelet filtering with stronger threshold

Preserved primaries

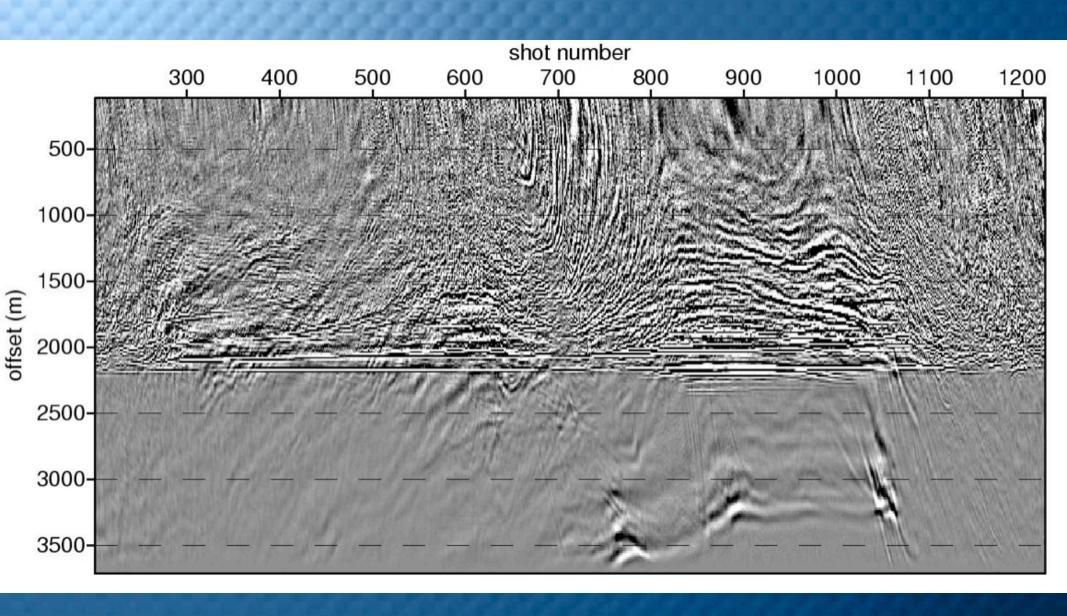




Input with multiples

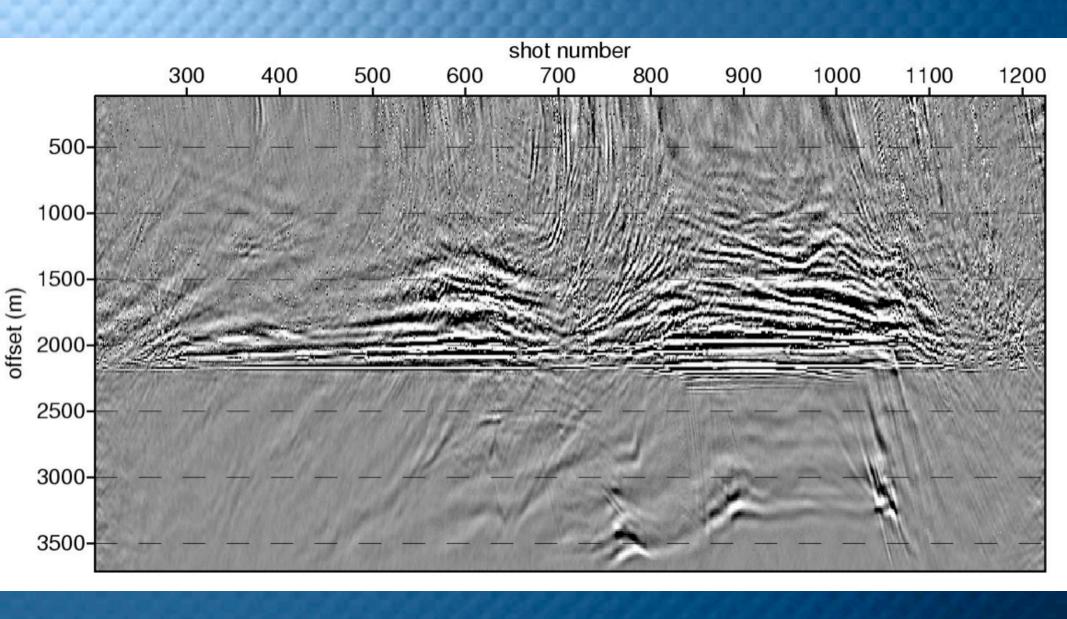


Time slices



Time slices

curvelet



Observations

Used 3D SRME to predict noise

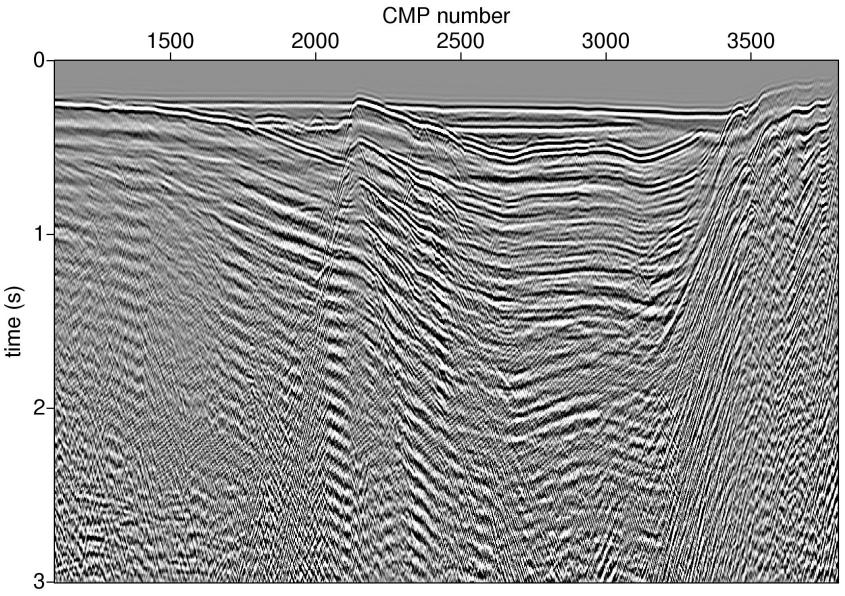
Can use other noise predictions (e.g. Radon)

We do **NOT** subtract rather mute

- put to zero or preserve coherent features
- * less sensitive to errors

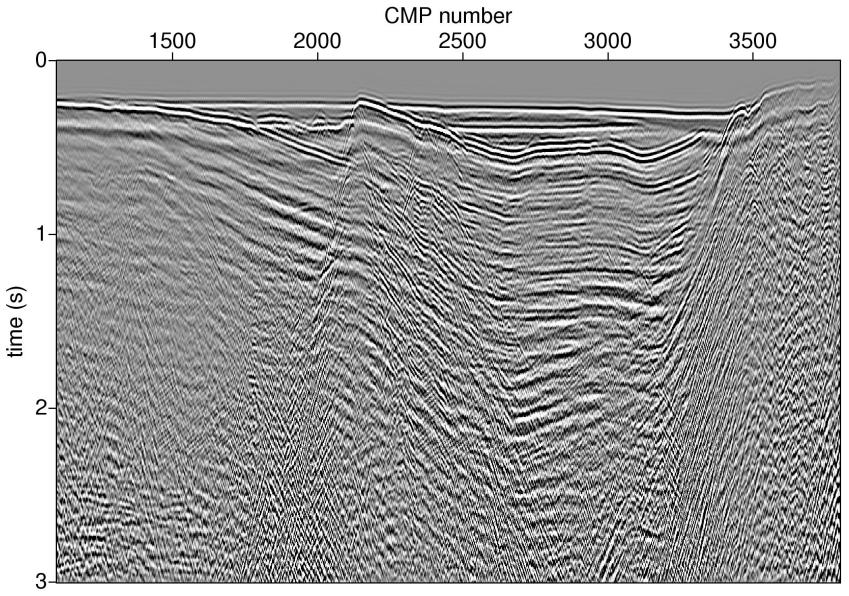
Preserve the edges & primaries!

Stack section with multiples



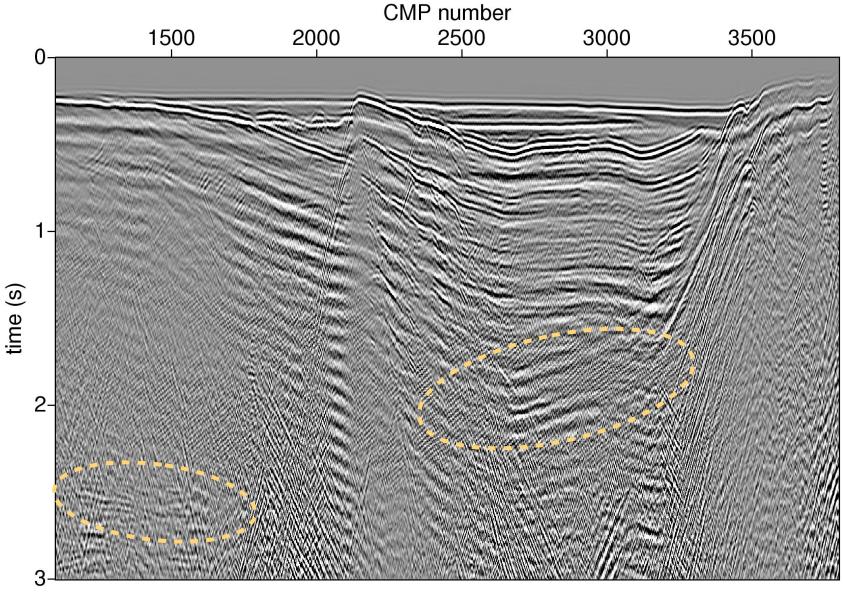
Data from offshore Scotland courtesy Total

Stack section after L.S. subtraction

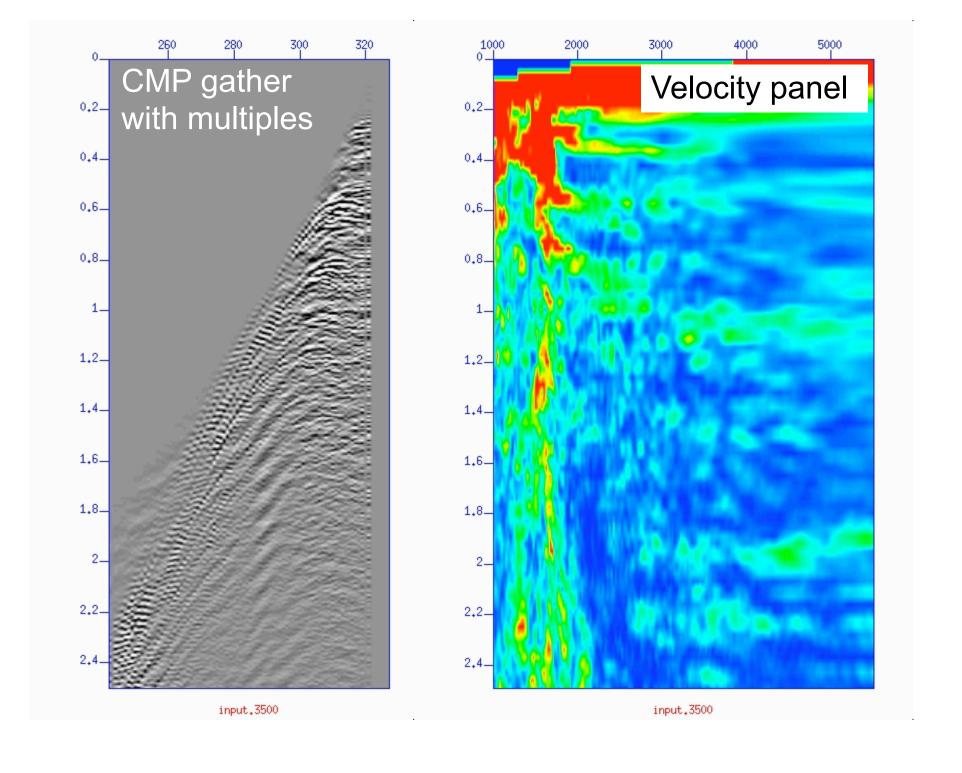


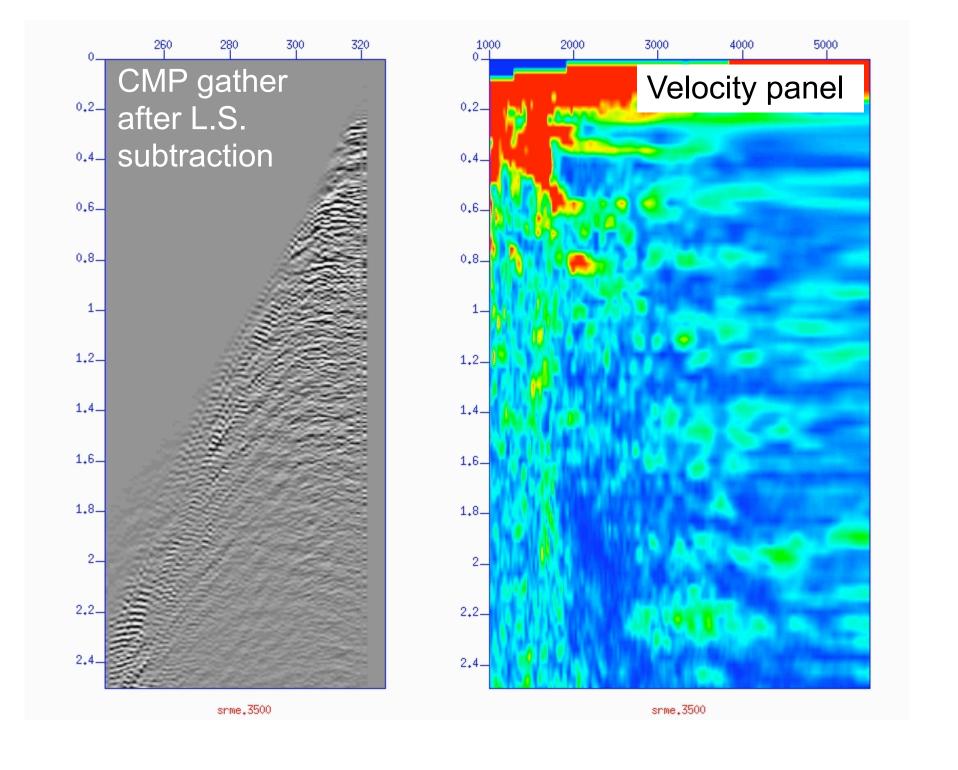
Data from offshore Scotland courtesy Total

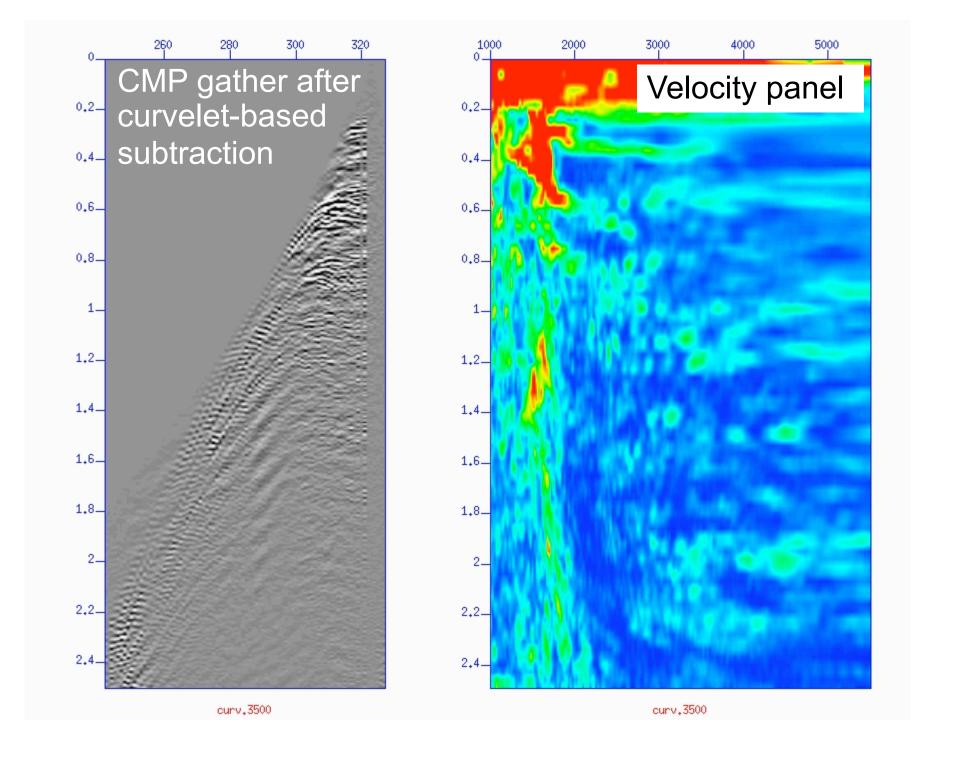
Stack section after curvelet-based subtraction

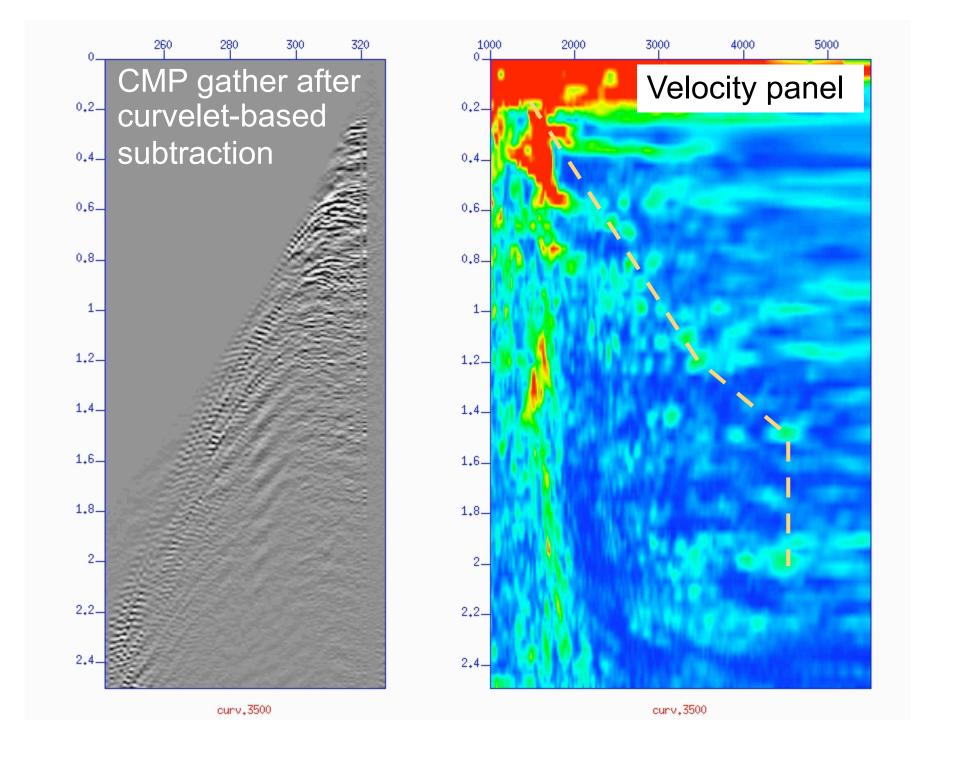


Data from offshore Scotland courtesy Total









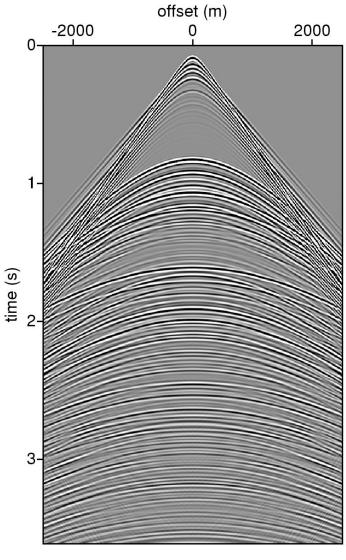
Iterative thresholding

Curvelets are Frames:

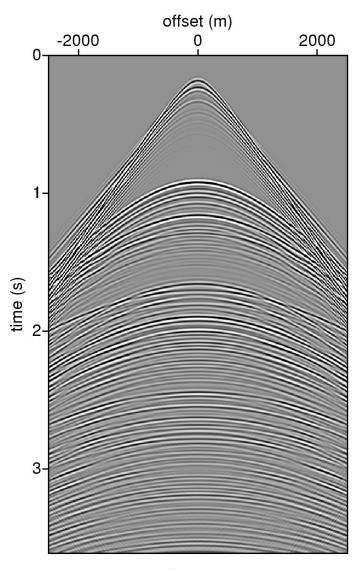
- redundant (factor 7.5-4)
- thresholding does not solve:

$$\hat{\mathbf{m}} = \mathbf{B}^T \arg\min_{\tilde{m}} \frac{1}{2} \|\mathbf{\Gamma}^{-1} \left(\tilde{\mathbf{d}} - \tilde{\mathbf{m}}\right)\|_2^2 + \|\tilde{\mathbf{m}}\|_{1,\lambda}$$

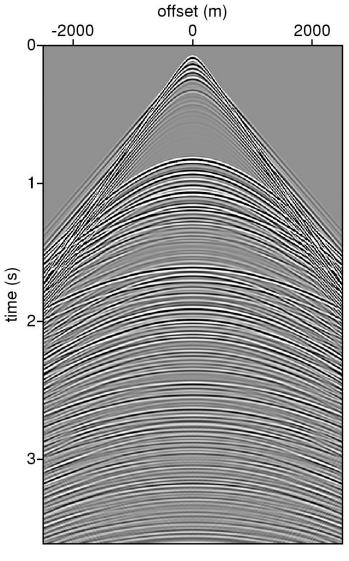
Alternative formulation by iterative thresholding!



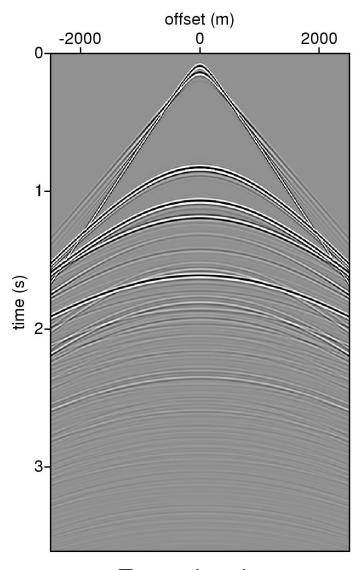
Input data with multiples



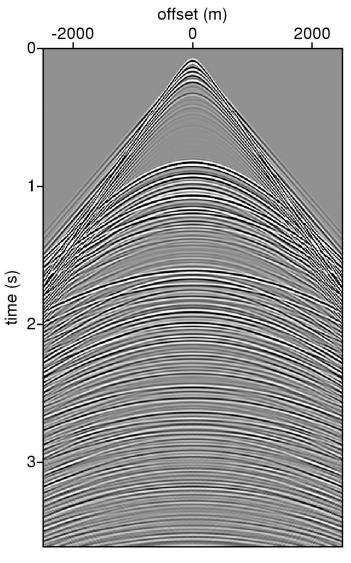
True surface multiples



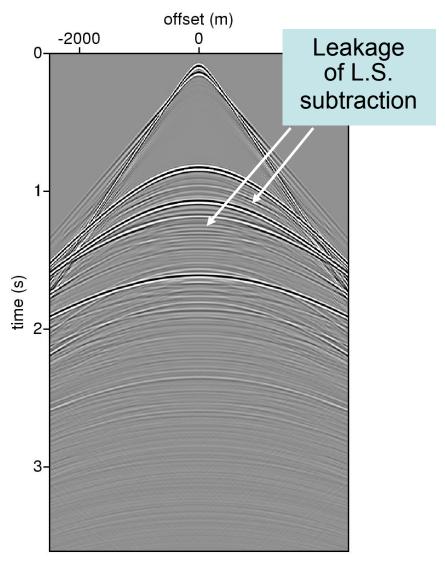
Input data with multiples



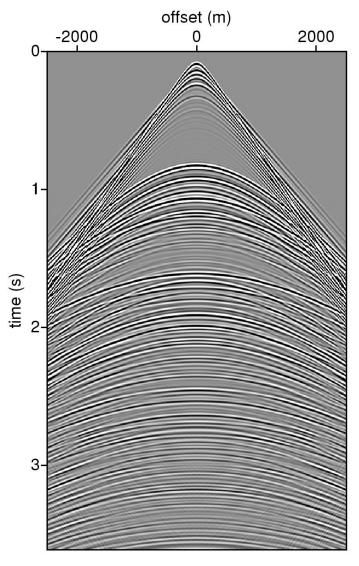
True primaries



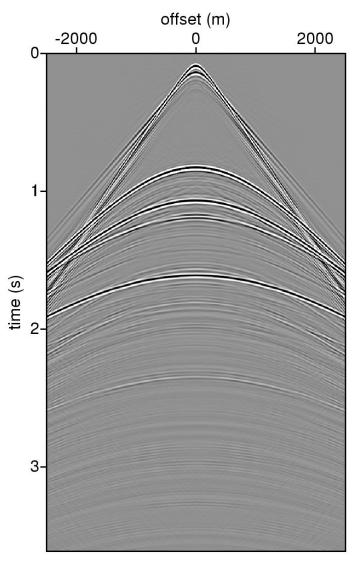
Input data with multiples



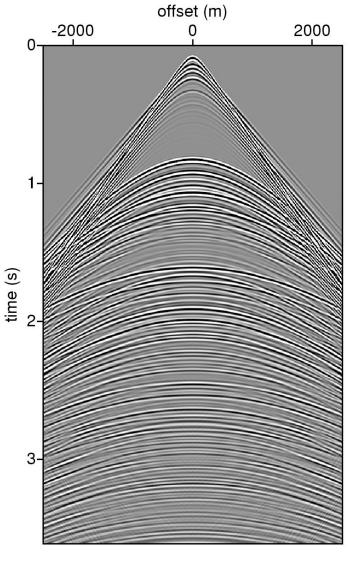
Result L.S. subtraction



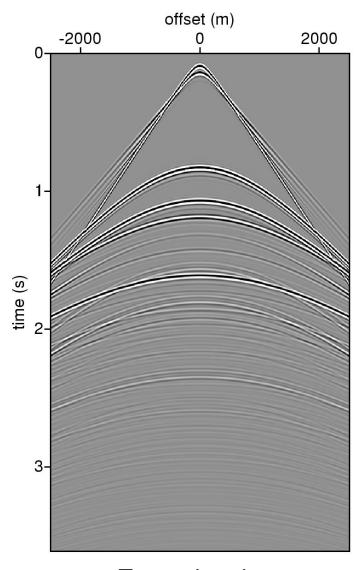
Input data with multiples



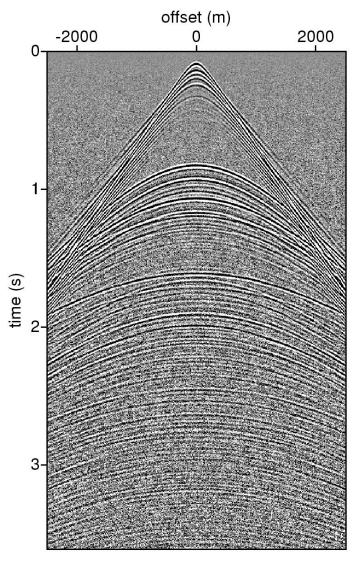
Result curvelet-based subtraction



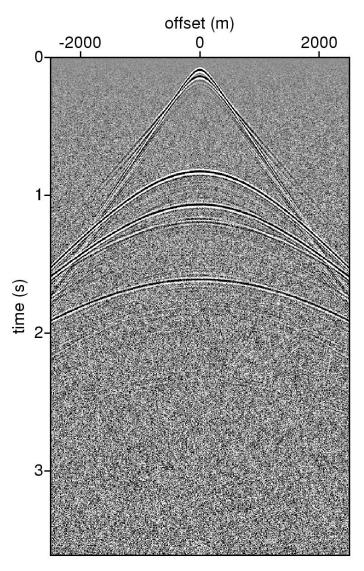
Input data with multiples



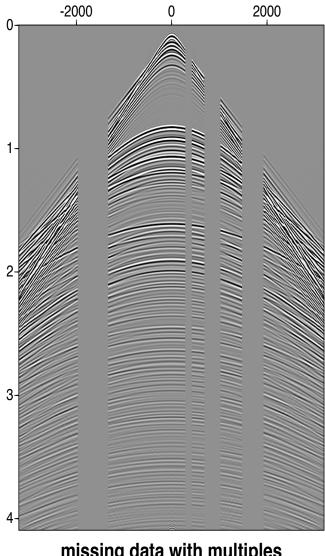
True primaries



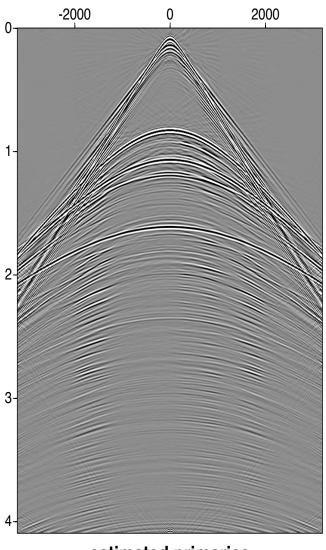
Input data with multiples and noise



Result curvelet-based subtraction

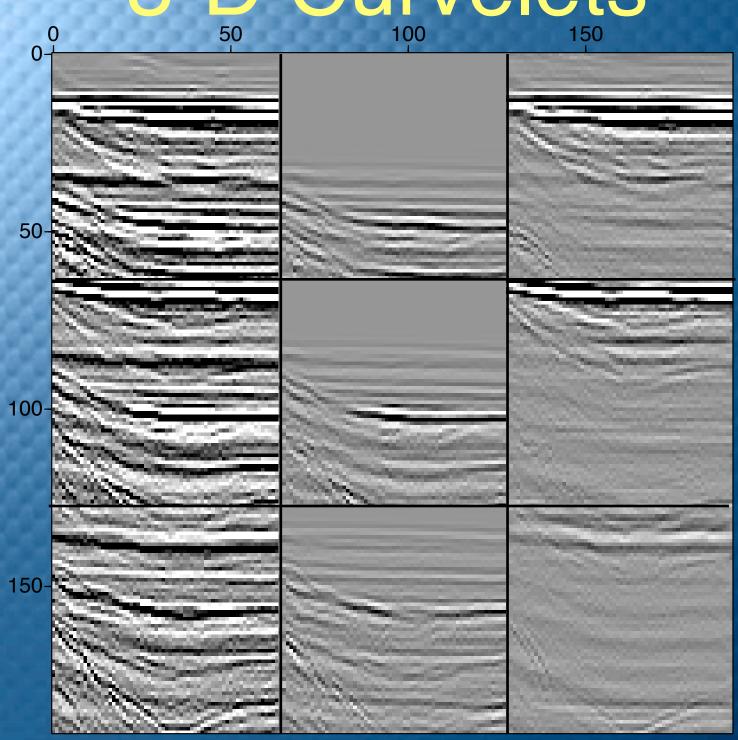


missing data with multiples



estimated primaries

3-D Curvelets



Conclusions

- For 3D SRME the acquisition geometry determines the prediction quality and possibilities
- New domains extend the adaptive subtraction toolbox and hence the quality of the end result
- Non-linear Curvelet thresholding adds robustness
 - under incoherent noise
 - under missing data
- Extended to 3-D

Acknowledgements

Frank Kempe (Cray) for conducting the 3D SRME tests on the Cray-X1 and George Stephenson (Cray) for his support

Candes, Donoho, Demanet & Ying for making their Curvelet code available.

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