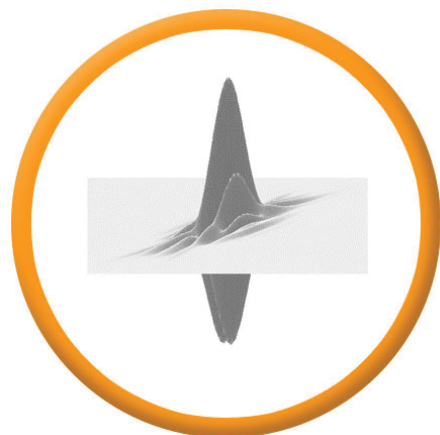




Seismic wavefield inversion with curvelet-domain sparsity promotion



Felix J. Herrmann*

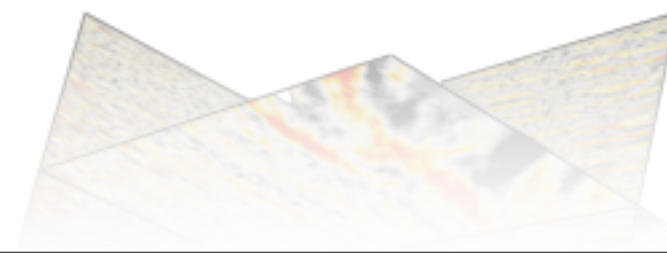
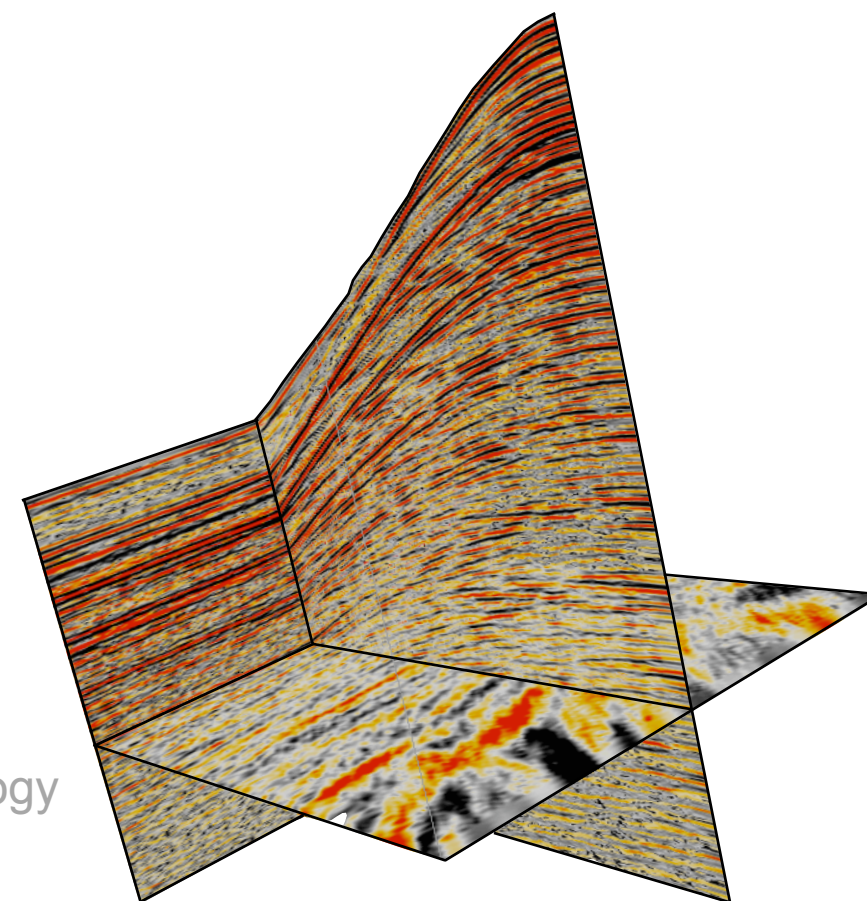
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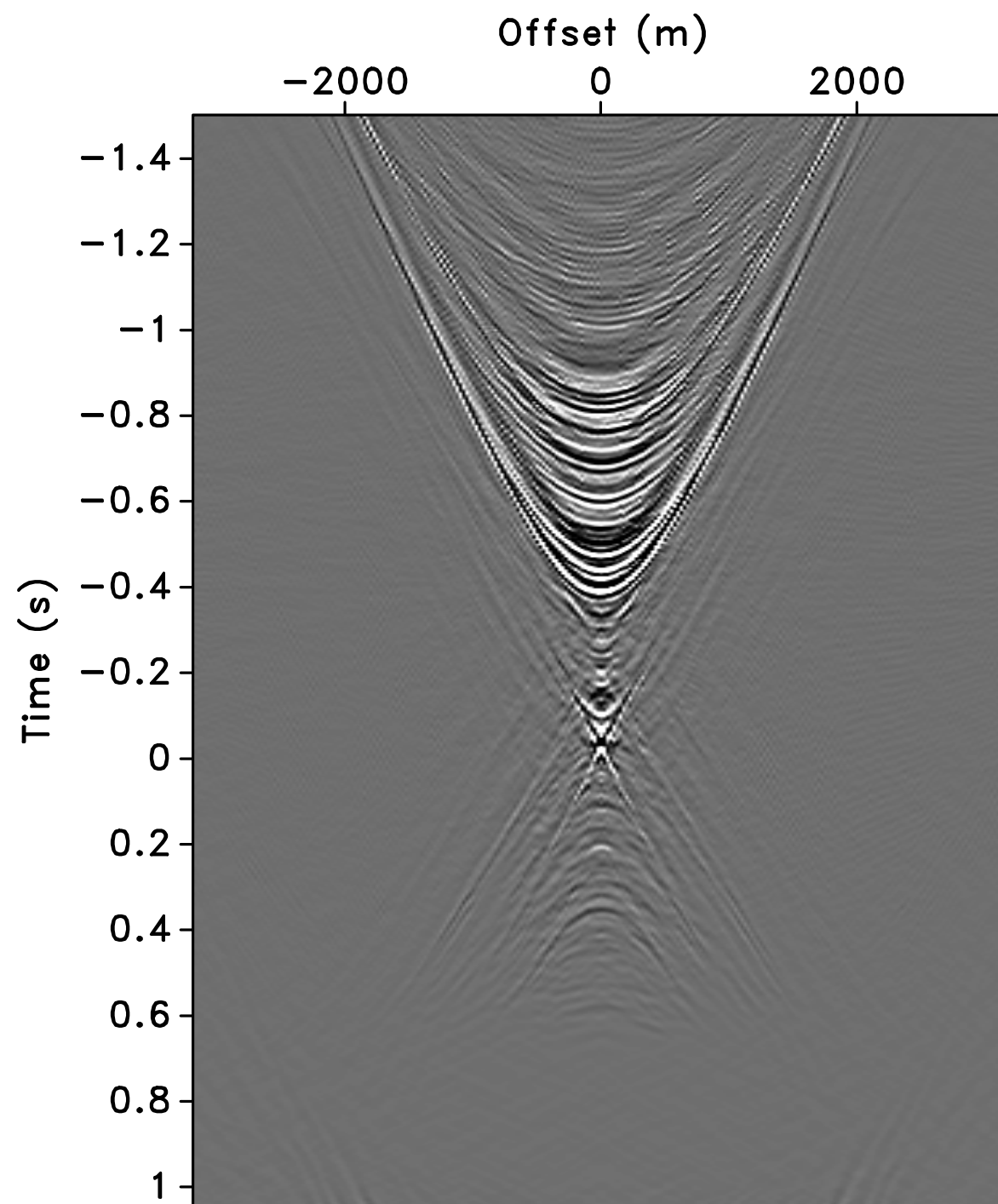
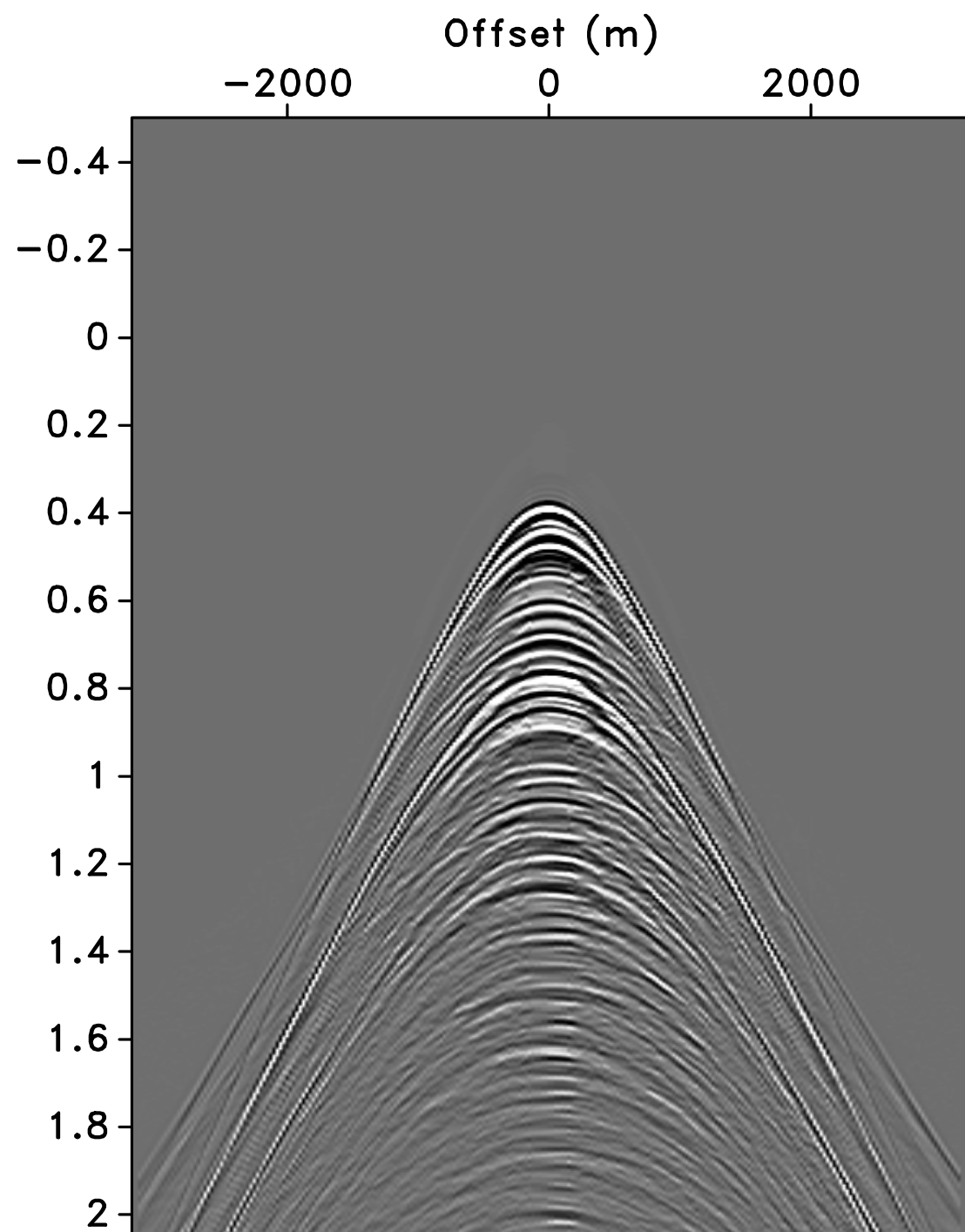
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General statement

- Recent resurgence of wavefield inversions
 - *imaging* where the ‘sunken’ source & data-residue wavefields are inverted [Claerbout, Berkout and others]
 - *focal transform* where primaries are deconvolved to focus data [Berkhout ‘06]
 - *interferometric deconvolution* where wavefields are inverted [Vasconcelos & Snieder ‘08, Wapenaar ‘08]
 - *data inverse* where the data itself is inverted [Berkhout ‘06]
- Challenge is to ***stably*** invert these *wavefields*
 - in the presence of noise, finite aperture, and source signatures
 - for incomplete & simultaneously acquired data
- Propose a *regularization* based on curvelet-domain sparsity promotion enforced by nonlinear optimization ...

Inverse data-matrix



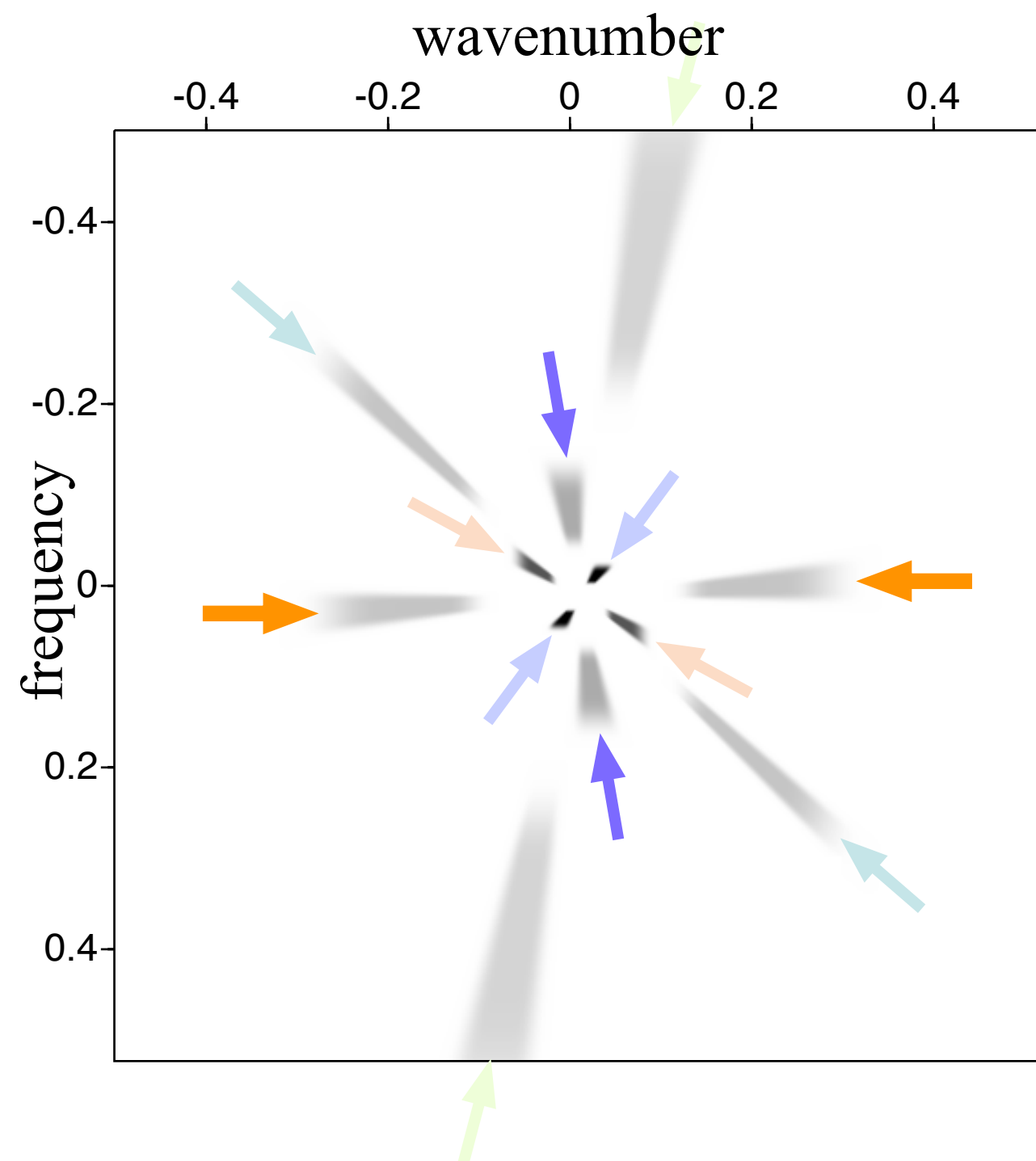
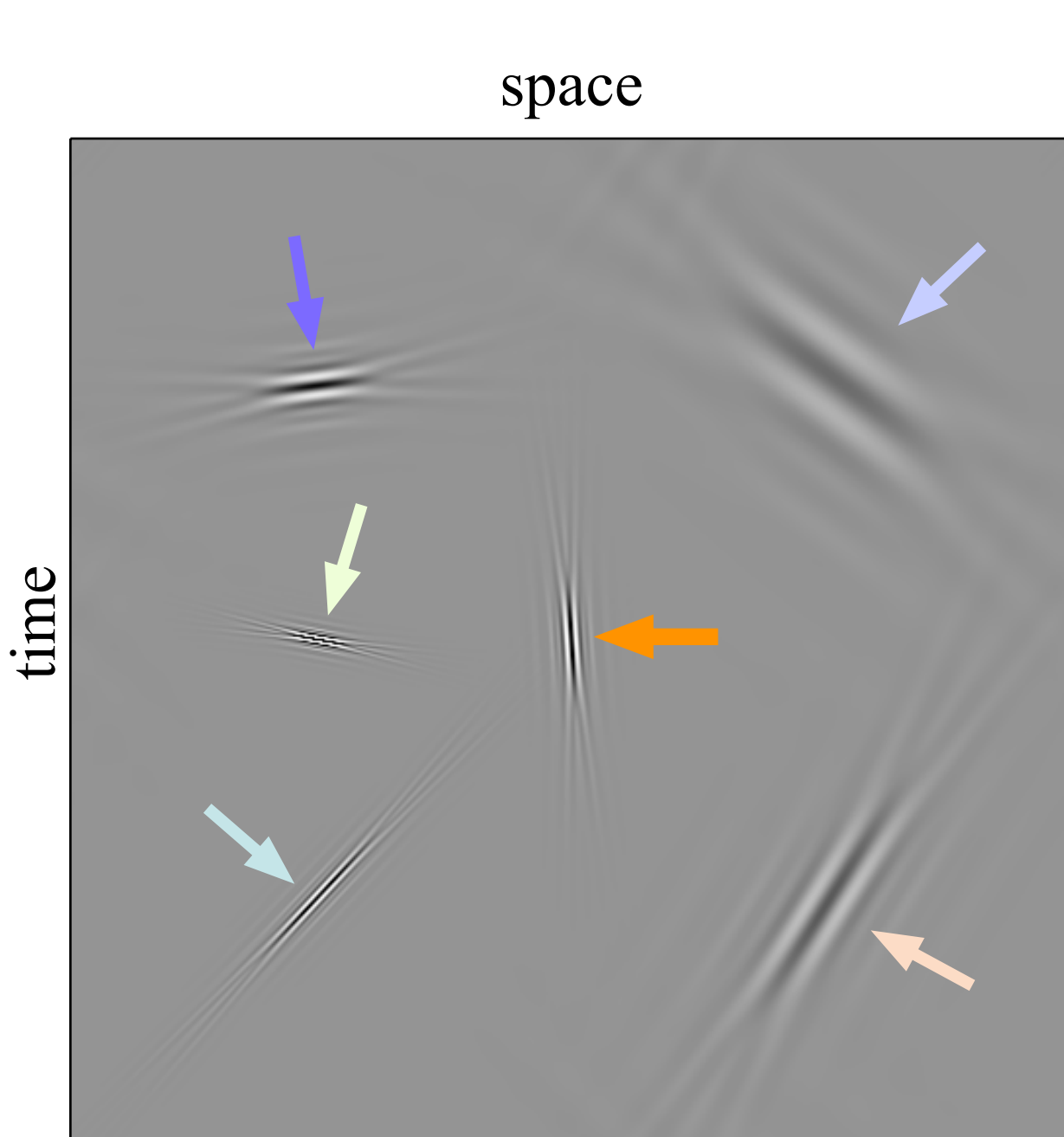
Problem statement

- Seismic wavefield inversions = multi-D deconvolutions
- Corresponds to the inversion of Berkhout's ['82] data matrix
 - monochromatic
 - inverted by damped & weighted least-squares matrix inversion [Wapenaar '08]
- Suffers from instabilities that limit applicability to real data
 - noise
 - finite acquisition
 - incomplete data
- **Present a framework for stable inversion with sparsity promotion.**

Motivation

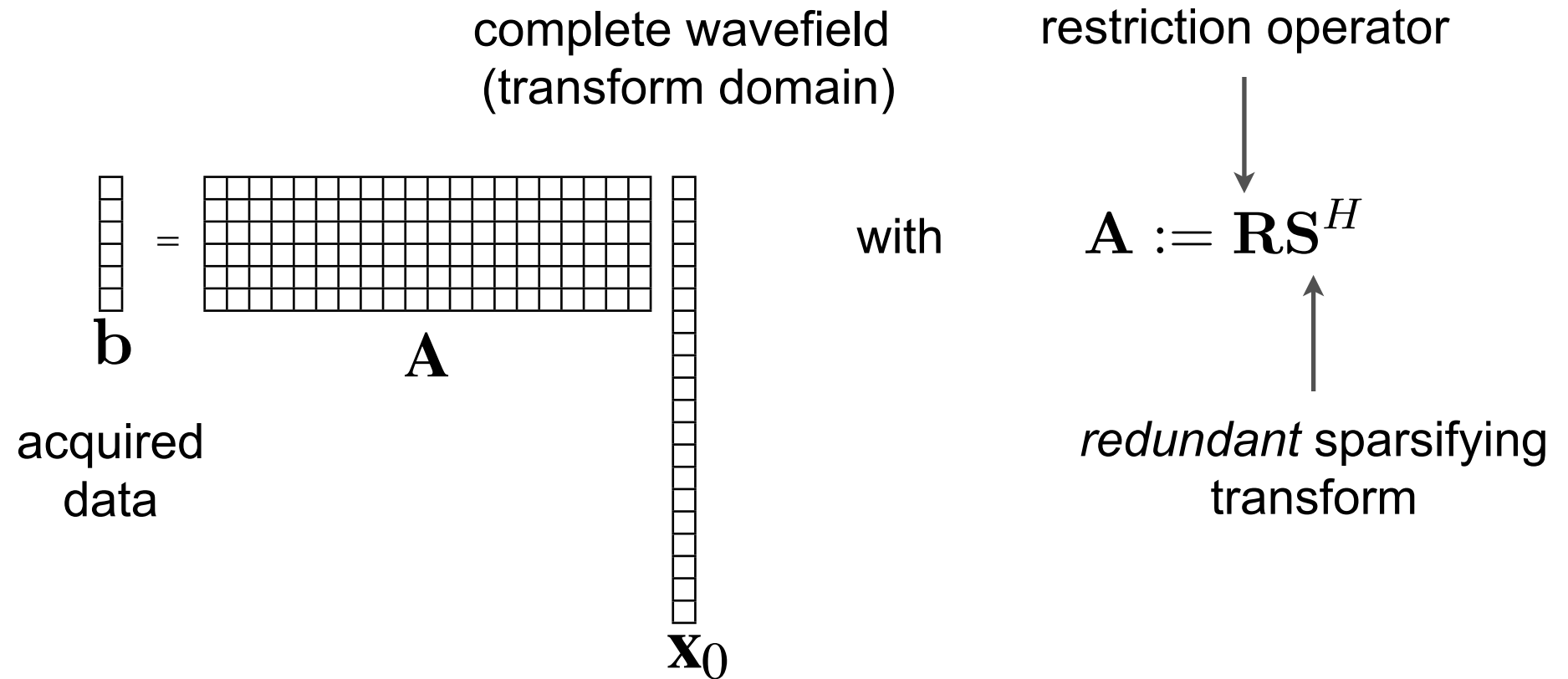
- Successful application of curvelets
 - wavefield recovery from missing traces [F.J.H & Hennenfent '08, Hennenfent & F.J.H '08]
 - wavefield recovery from compressive simultaneous simulations [F.J.H et. al '08]
 - curvelet-transform [Candes et. al. '06] based sparsity promotion
- Robustness & uplift of *focused* curvelet-based wavefield recovery
 - curvelet-regularized inversion of the primary-data-matrix operator [F.J.H et. al. '07-'08]
 - incorporation of *a priori* information
 - improved wavefield recovery from missing traces
- Insights from compressive sampling [Donoho '06, Candes et.al '06, Lin & F.J. H '07]
 - jittered sampling [Hennefent & F.J.H]
 - blended-source design [F.J.H et.al '08]
 - one-norm solvers [Hennefent et. al. '08]
- Move from multi-D *correlations* to multi-D *deconvolutions*

2D discrete curvelets



Sparsity-promoting program

Solve for \mathbf{x}_0



with

$$\mathbf{P}_\epsilon : \begin{cases} \tilde{\mathbf{x}} = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_1 & \text{s.t.} & \|\mathbf{Ax} - \mathbf{y}\|_2 \leq \epsilon \\ \tilde{\mathbf{g}} = \mathbf{S}^H \tilde{\mathbf{x}} \end{cases}$$

Observations:

- exploits *sparsity* in the curvelet domain as a *prior*
- finds the sparsest set of curvelet coefficients that match (incomplete) data
- inverts an *underdetermined* system

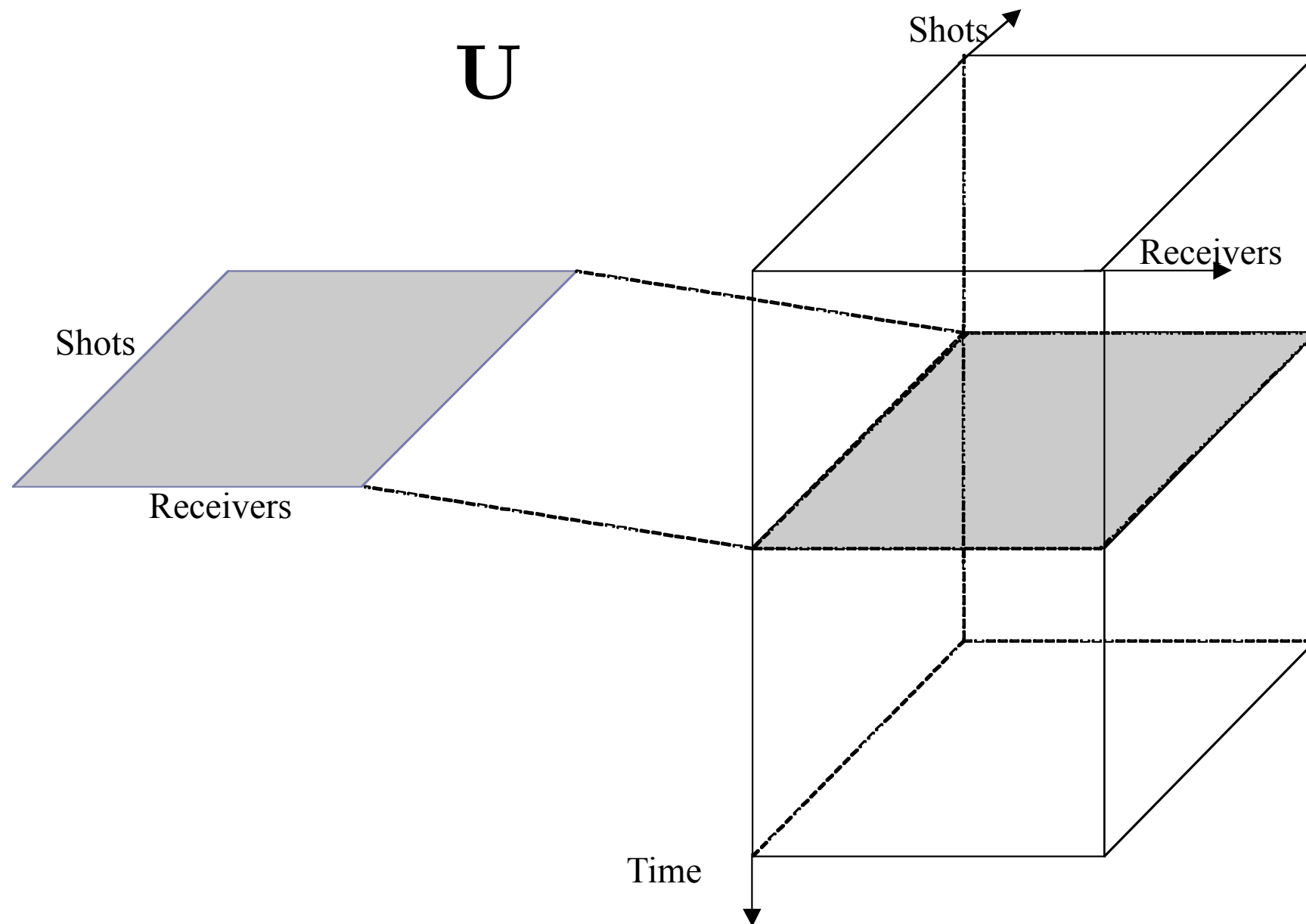
[Sacchi et al.'98]

[Xu et al.'05]

[Zwartjes and Sacchi'07]

[F.J.H and Hennenfent'08]

Data matrix (2D seismic line)



Subsampling by restriction (picking)

For each *time-slice* along *source-receiver* coordinates

$$\mathbf{B} = \overbrace{\mathbf{R}^{\Sigma_r}}^{\text{remove rows}} \mathbf{U} \overbrace{\left(\mathbf{R}^{\Sigma_s}\right)^*}^{\text{remove cols}}$$

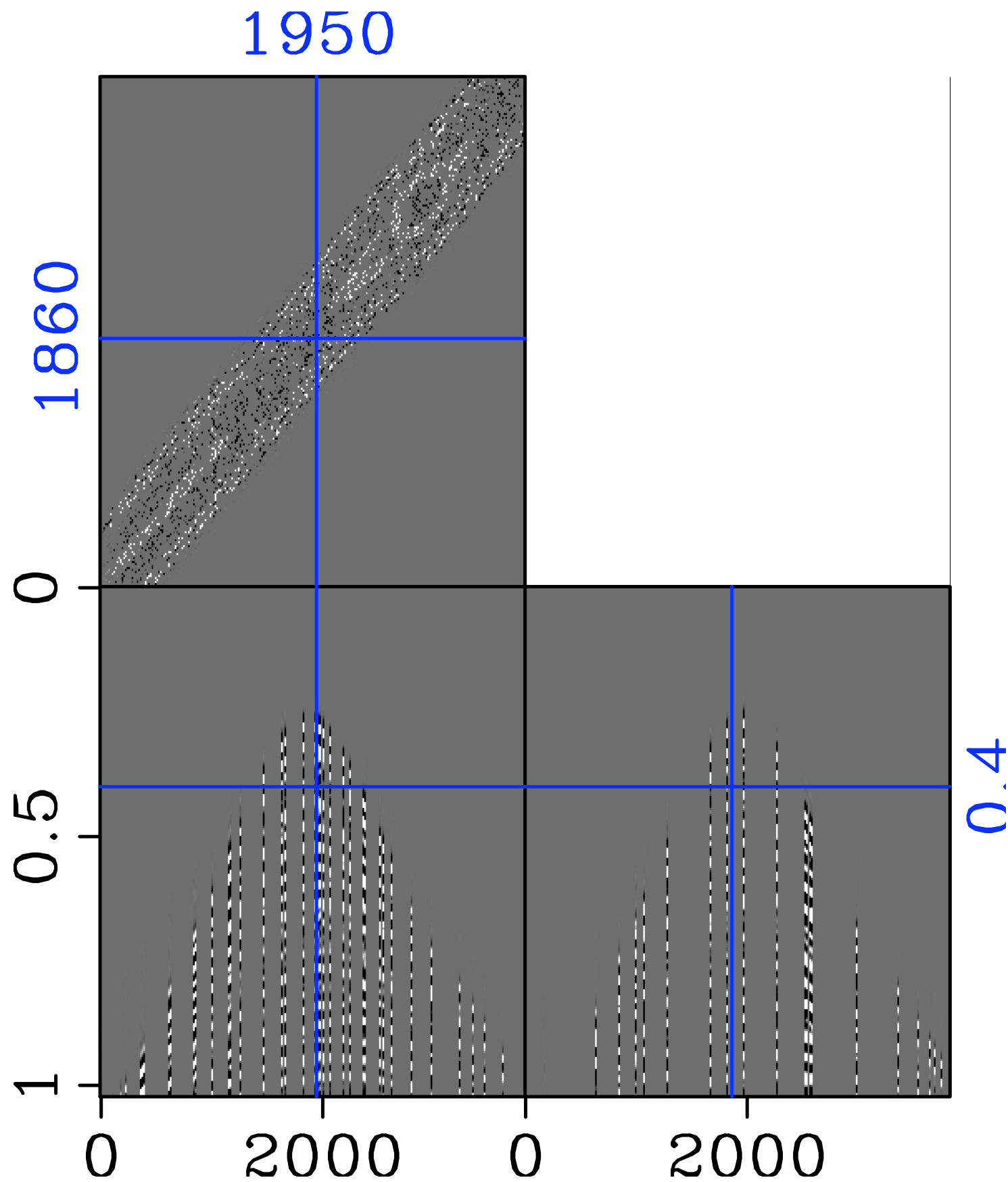
or more succinctly with Kronecker products

$$\mathbf{b} = \left(\mathbf{R}^{\Sigma_s} \otimes \mathbf{R}^{\Sigma_r}\right) \text{vec}(\mathbf{U})$$

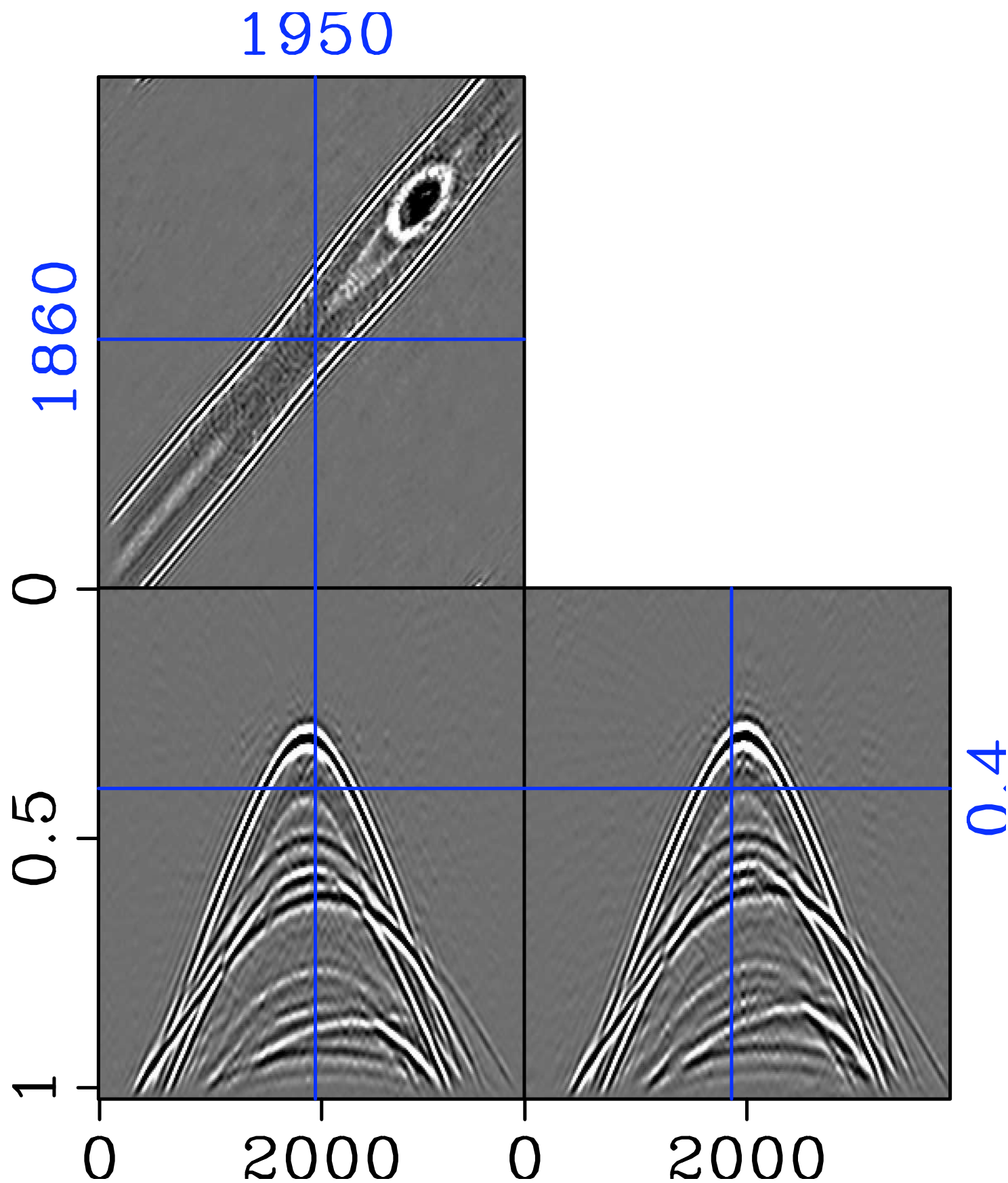
For all time slices in the data matrix, we have

$$\mathbf{R} = \left(\mathbf{R}^{\Sigma_s} \otimes \mathbf{R}^{\Sigma_r} \otimes \mathbf{I}\right)$$

Incomplete data



Curvelet-domain sparsity promotion



Wavefield recovery by sparsity promotion

$$\left\{ \begin{array}{l} \mathbf{R} = \left(\mathbf{R}^{\Sigma_s} \otimes \mathbf{R}^{\Sigma_r} \otimes \mathbf{I} \right) \quad (\text{source-receiver restriction}) \\ \mathbf{b} = \mathbf{R} \text{vec}(\mathbf{U}) \quad (\text{incomplete data}) \\ \mathbf{A} = \mathbf{R} \mathbf{S}^H \\ \tilde{\mathbf{x}} = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \text{s.t.} \quad \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2 \leq \epsilon \\ \tilde{\mathbf{U}} = \text{vec}^{-1} \left(\mathbf{S}^T \tilde{\mathbf{x}} \right) \quad (\text{recovered data}) \end{array} \right.$$

Curvelet sparsity underlies success of wavefield recovery

- from large percentages of traces missing [F.J.H & Hennenfent '08]
- improvements from jittered subsampling [Hennenfent & F.J.H '08]

Formulation

- only exploits curvelet-domain sparsity
- misses focusing with wavefields

Can we extend this formalism to invert wavefields?

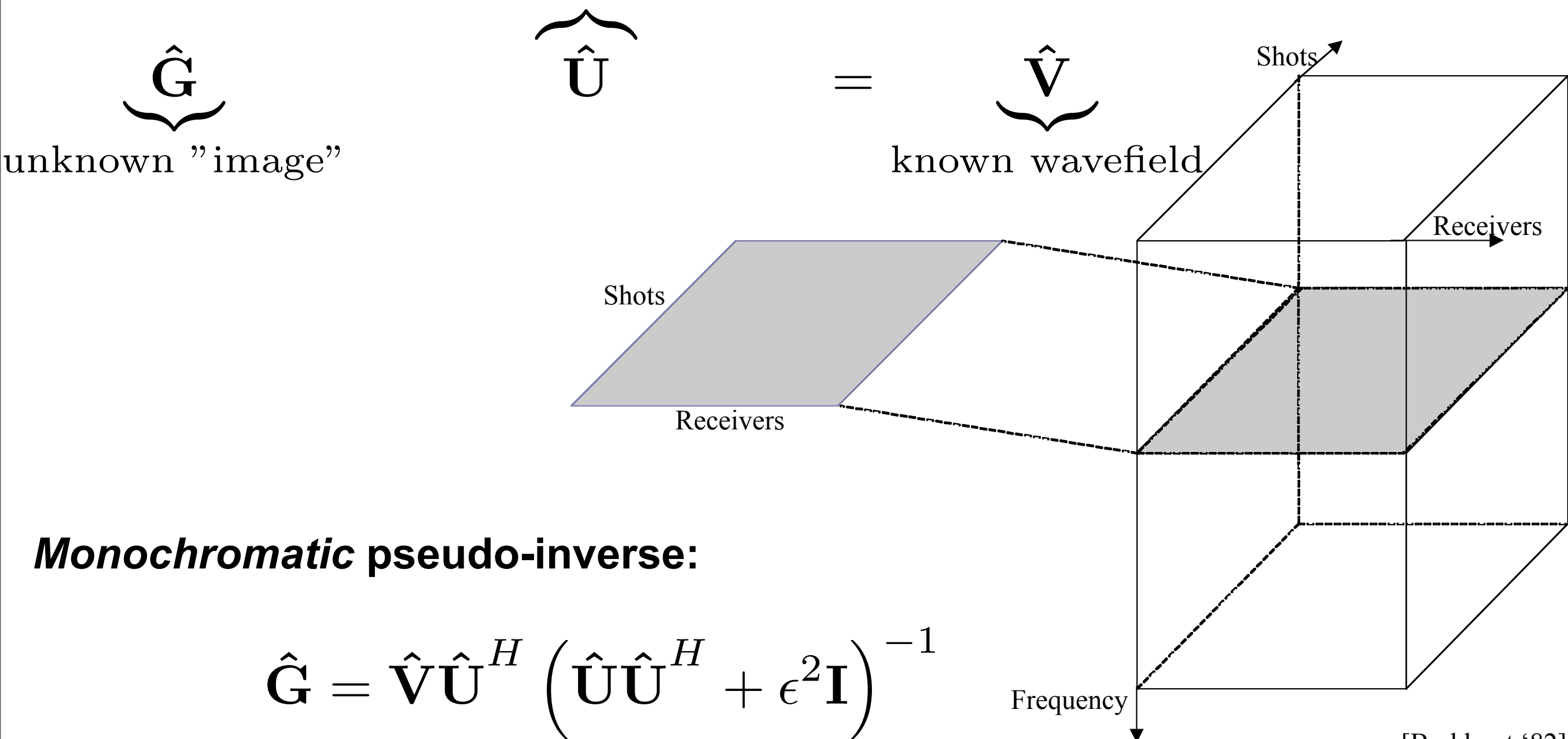
Common-problem formulation

- Extension of curvelet-based wavefield recovery to include (de)focusing with data-matrices defined by wavefields [F.J.H et.al '07-'08]
 - define *linear* data-matrix operators
 - multi-D *convolutions*
 - and their adjoint multi-D *correlations*
- Incorporates *prior* information
- Use transform-domain sparsity to stably invert for all frequencies
- Combination of sparsity and focusing

Common approach: damped least-squares

Monochromatic forward model:

to be inverted wavefield



Monochromatic pseudo-inverse:

$$\hat{\mathbf{G}} = \hat{\mathbf{V}} \hat{\mathbf{U}}^H \left(\hat{\mathbf{U}} \hat{\mathbf{U}}^H + \epsilon^2 \mathbf{I} \right)^{-1}$$

[Berkhout '82]
 [F.J.H '07-'08]
 [Wapenaar '08]

Curvelet-based wavefield inversion (CWI)

Cast into rigorous *linear-algebra* framework, i.e.

$$\hat{\mathbf{G}}_i \hat{\mathbf{U}}_i = \hat{\mathbf{V}}_i, \quad i = 1 \cdots n_f$$

which with the Kronecker identity

$$\text{vec}(\mathbf{AXB}) = \left(\mathbf{B}^H \otimes \mathbf{A} \right) \text{vec}(\mathbf{X})$$

becomes for each *frequency*

$$\left(\mathbf{I} \otimes \hat{\mathbf{U}}_i \right) \text{vec} \left(\hat{\mathbf{G}}_i \right) = \text{vec} \left(\hat{\mathbf{V}}_i \right), \quad i = 1 \cdots n_f$$

Set up a system for ***all frequencies*** and incorporate the ***temporal Fourier*** transform

Curvelet-based wavefield inversion (CWI)

$$\overbrace{\left(\mathbf{F}^H \begin{bmatrix} \mathbf{I} & \otimes & \hat{\mathbf{U}}_1 \\ \vdots & & \\ \mathbf{I} & \otimes & \hat{\mathbf{U}}_{n_f} \end{bmatrix} \mathbf{F} \right)}^{\mathbf{U}} \text{vec} \overbrace{\left(\begin{bmatrix} \mathbf{G}_1 \\ \vdots \\ \mathbf{G}_{n_f} \end{bmatrix} \right)}^{\mathbf{g}} = \text{vec} \overbrace{\left(\begin{bmatrix} \mathbf{V}_1 \\ \vdots \\ \mathbf{V}_{n_f} \end{bmatrix} \right)}^{\mathbf{v}}$$

with $\mathbf{F} = (\mathbf{I} \otimes \mathbf{I} \otimes \mathcal{F})$ (*temporal* Fourier transform)

Linear system is

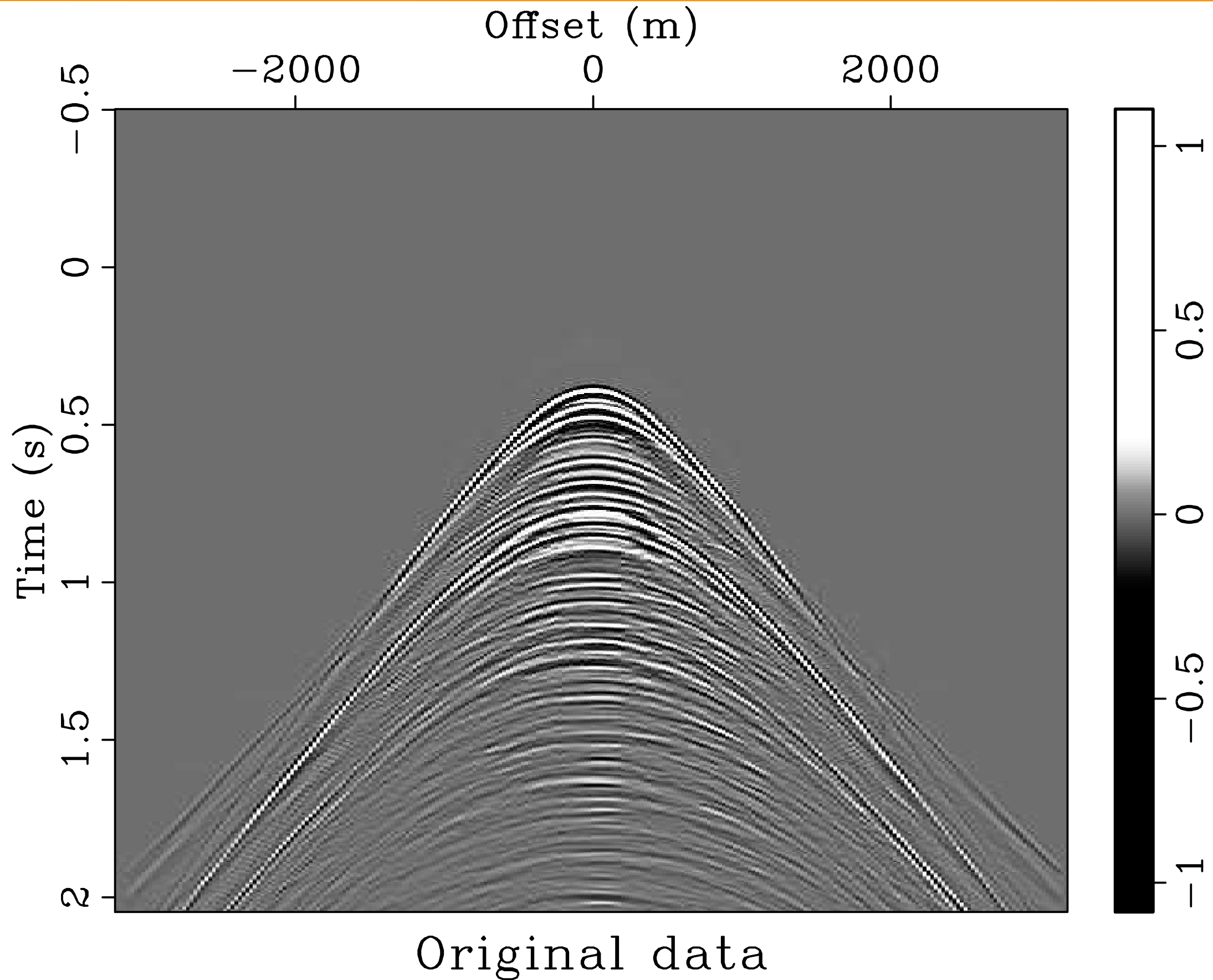
- conducive to curvelet-based wavefield *inversion* with *sparsity* promotion
- versatile
- conducive to compressive subsampling (e.g. missing trace or blended acquisition)

Focal transform [Berkhout '06, F.J.H et.al '07-'08]

$$\left\{ \begin{array}{ll} \mathbf{U} & = \mathbf{\Delta P} & \text{(primary data-matrix operator)} \\ \mathbf{V} & = \mathbf{P} & \text{(total data matrix)} \\ \mathbf{b} & = \text{vec}(\mathbf{V}) & \\ \mathbf{A} & = \mathbf{UC}_3^H & \text{(focused 3-D curvelet transform)} \\ \tilde{\mathbf{x}} & = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \text{s.t.} \quad \|\mathbf{Ax} - \mathbf{b}\|_2 \leq \epsilon & \\ \tilde{\mathbf{G}} & = \text{vec}^{-1} \left(\mathbf{C}_3^H \tilde{\mathbf{x}} \right) & \text{(focused data)} \end{array} \right.$$

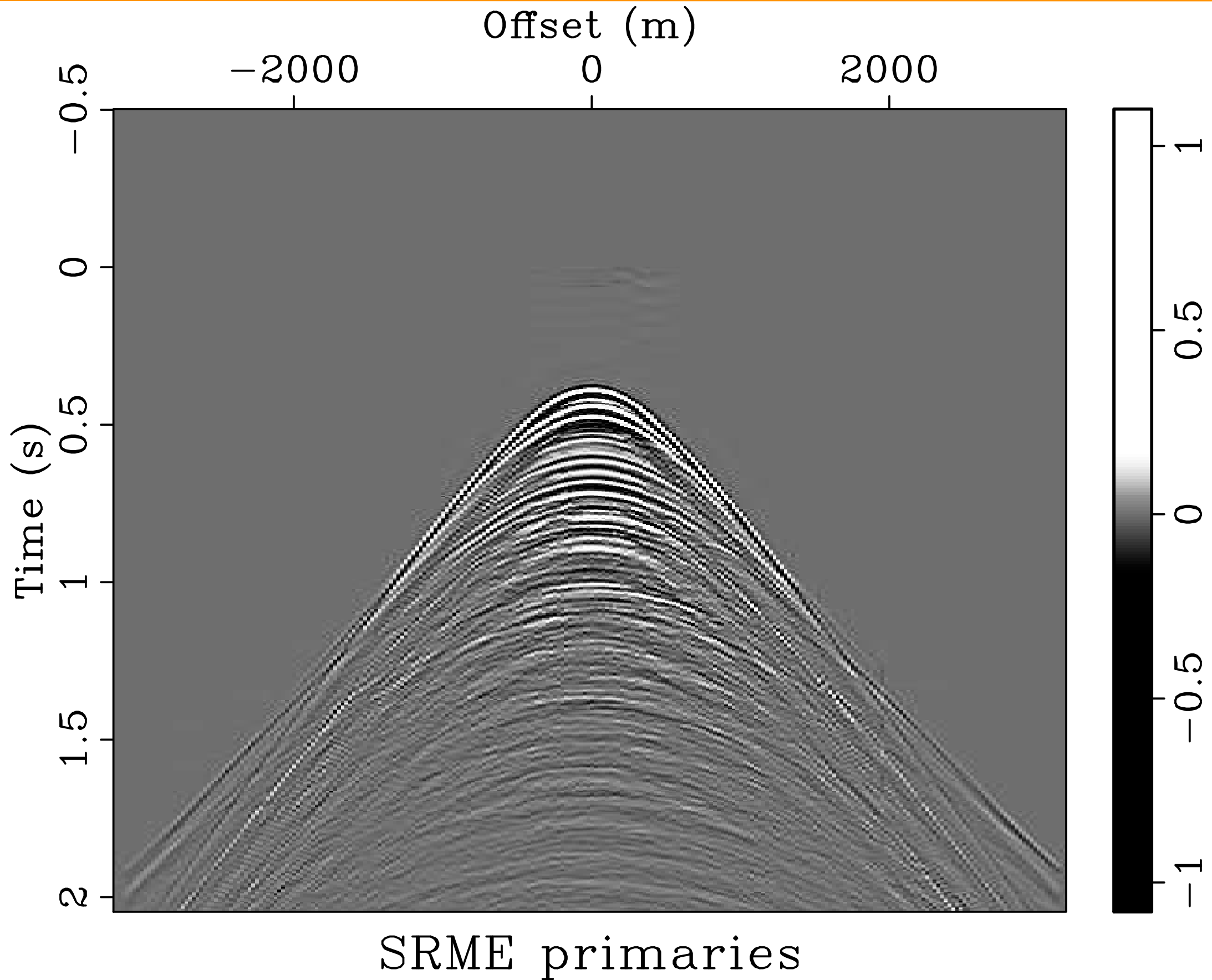
- *primary data-matrix operator is inverted*
- *total data multi-D deconvolved with the primaries*
- *primaries focused to a directional source*
- *first-order multiples mapped to primaries*

Slice from the total data matrix (V)



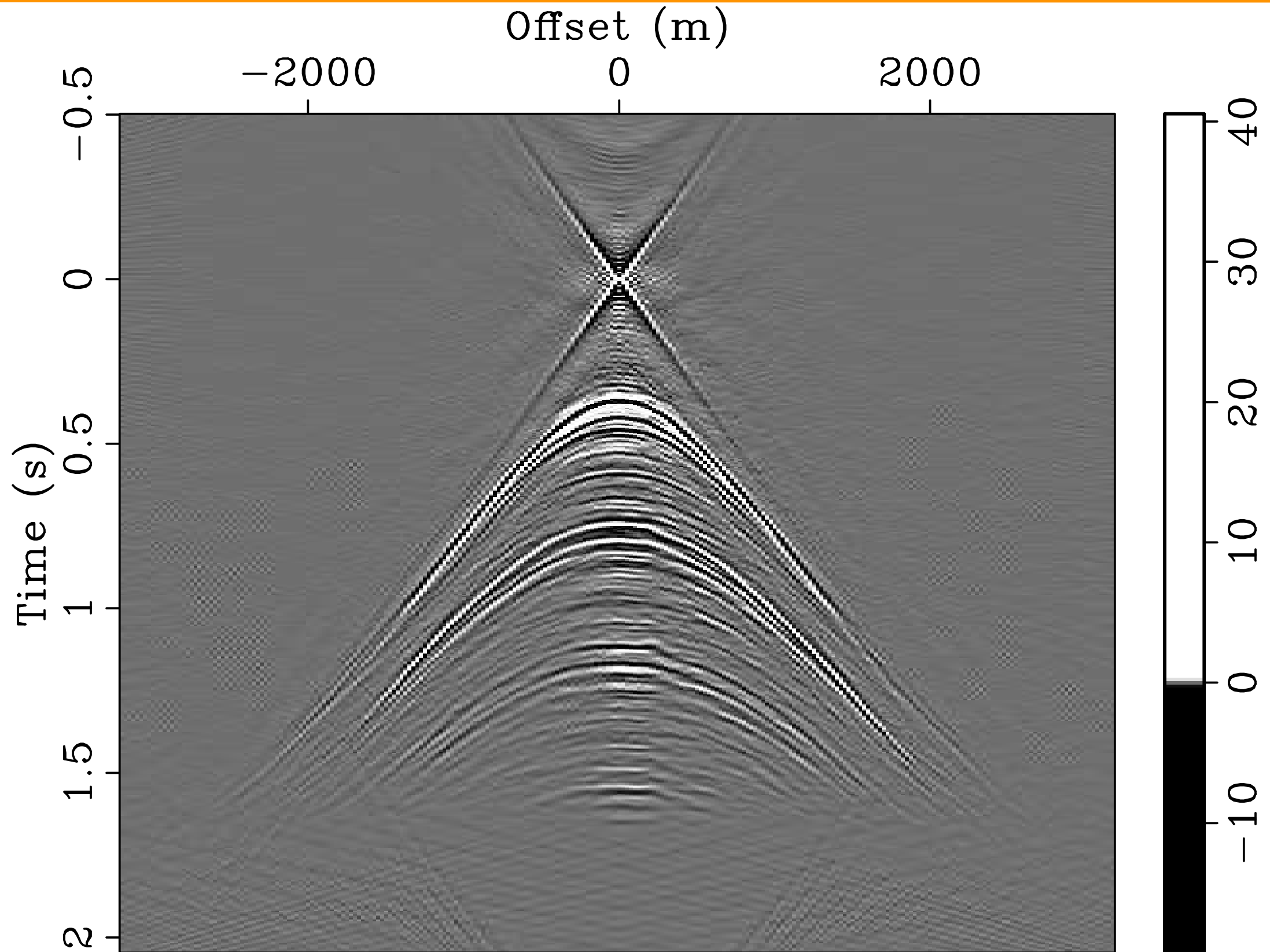
Original data

Slice from primary data-matrix operator (U)



SRME primaries

Focused/multi-D deconvolved data (G)



Curvelet-based wavefield inversion (CWI)

$$\mathbf{P}_\epsilon : \begin{cases} \mathbf{b} &= \text{vec}(\mathbf{V}) \\ \mathbf{A} &= \mathbf{U}\mathbf{S}^H \\ \tilde{\mathbf{x}} &= \arg \min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \text{s.t.} \quad \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2 \leq \epsilon \\ \tilde{\mathbf{G}} &= \text{vec}^{-1}(\mathbf{S}^T \tilde{\mathbf{x}}) \approx \underbrace{\mathbf{U}^\dagger}_{\text{"inverse"}} \mathbf{V} \end{cases}$$

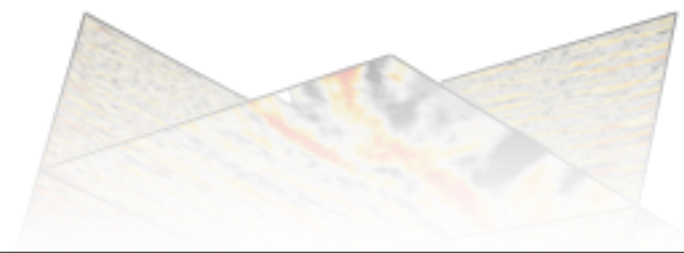
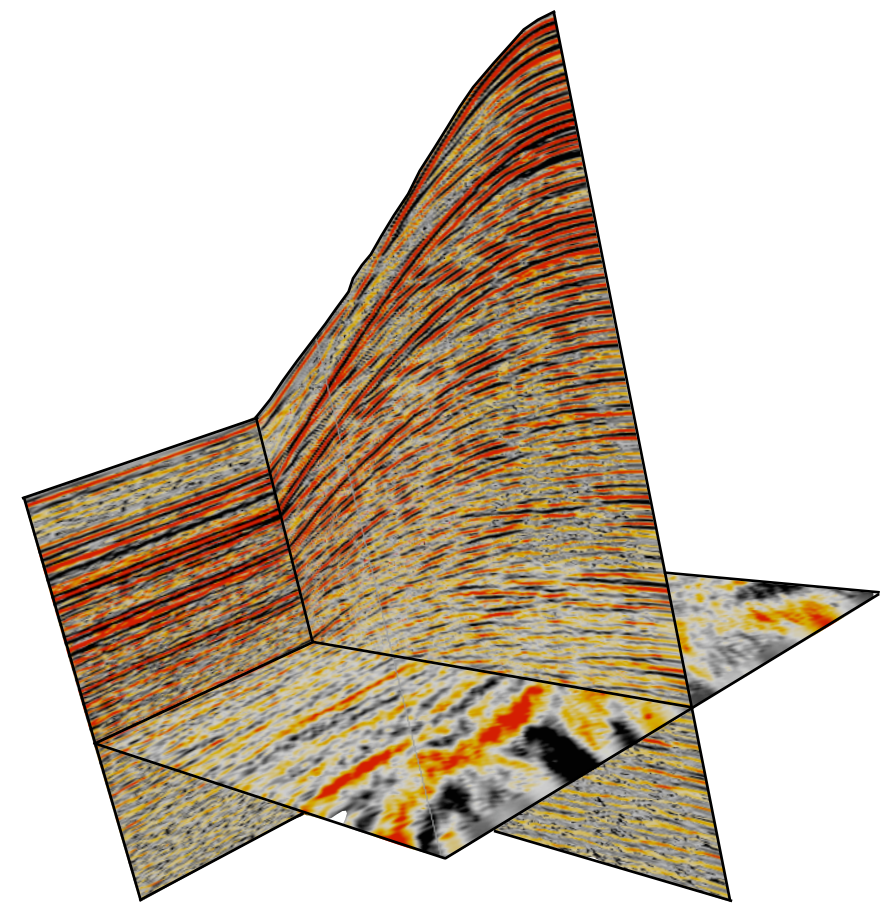
Corresponds to

- curvelet-sparsity *regularized* inversion
- multi-D *deconvolution* of the wavefield in the data matrix \mathbf{U} with respect to the wavefield in the data matrix \mathbf{V}

Applications

- *focused* wavefield recovery
- *defocussed* multiple prediction
- data *inverse*
- imaging of *blended* data

Focused wavefield recovery



Motivation

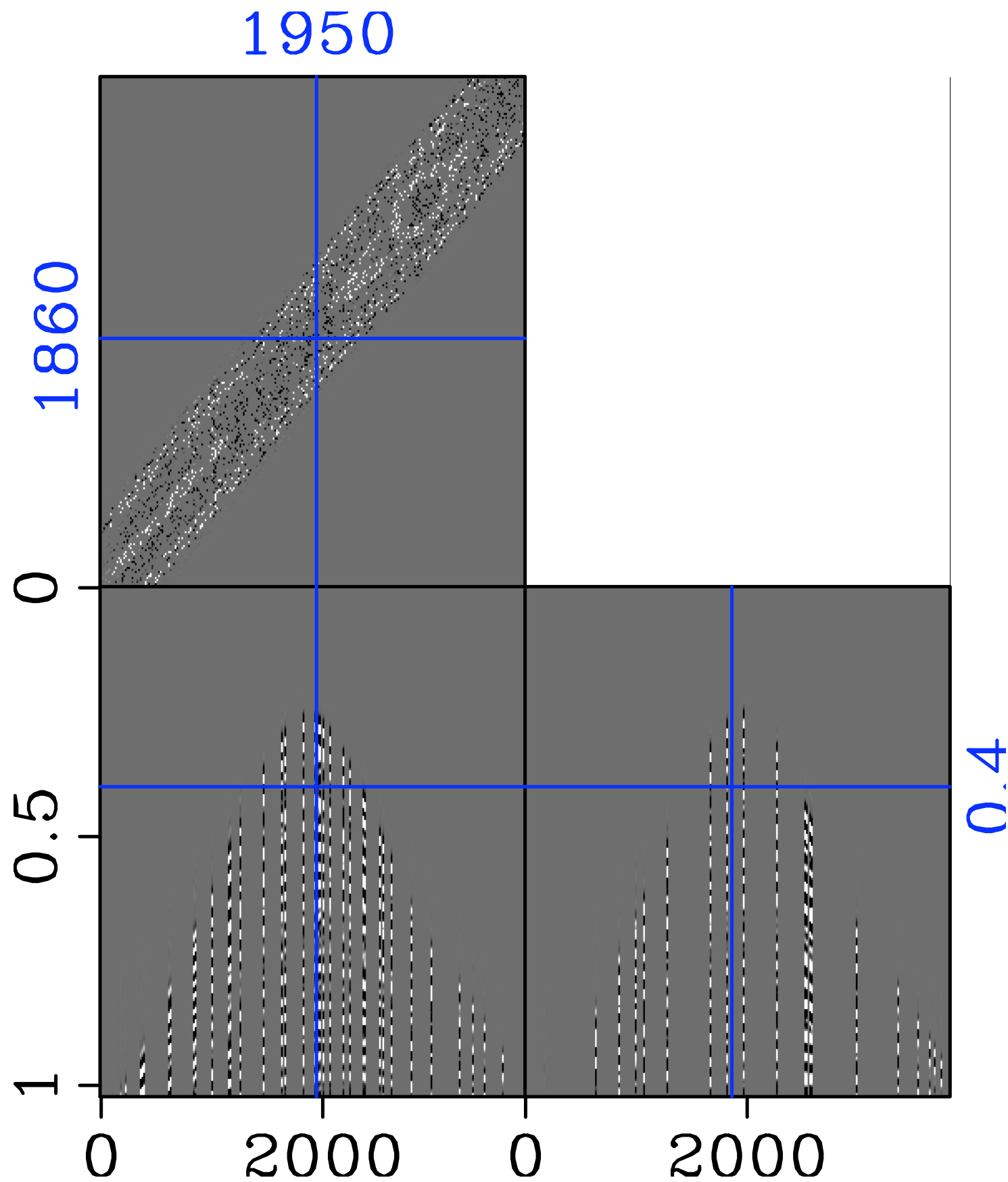
- Exploit *wavefield* focusing in the solution of the *recovery* problem
 - invert subsampled primary data-matrix operator [F.J.H et.al '07-'08]
 - interpolate by taking the inverse focal and curvelet transforms
- Combination of sparsity and *wavefield* focusing
 - improved focusing => more sparsity
 - curvelet sparsity => better focusing

Focused wavefield recovery

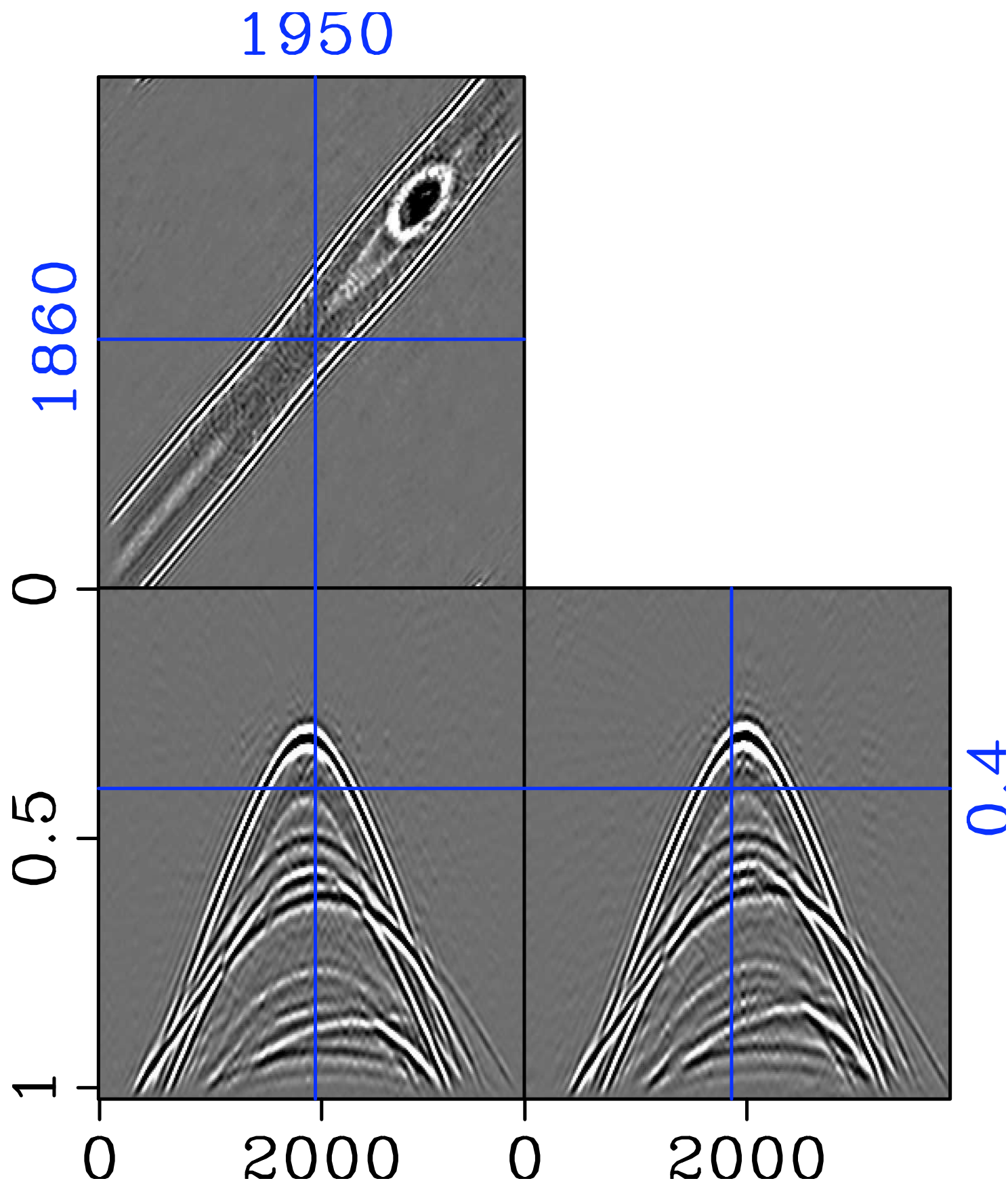
$$\left\{ \begin{array}{ll}
 \mathbf{R} & = \left(\mathbf{R}^{\Sigma_s} \otimes \mathbf{R}^{\Sigma_r} \otimes \mathbf{I} \right) \quad (\text{source-receiver restriction}) \\
 \mathbf{V} & = \mathbf{P} \quad (\text{total data matrix}) \\
 \mathbf{b} & = \mathbf{R} \text{vec}(\mathbf{V}) \quad (\text{incomplete data}) \\
 \mathbf{U} & = \mathbf{\Delta P} \quad (\text{primary data-matrix operator}) \\
 \mathbf{A} & = \mathbf{R} \mathbf{S}^H \\
 \mathbf{S}^H & = \mathbf{U} \mathbf{C}_3^H \quad (\text{focussed 3-D curvelet transform}) \\
 \tilde{\mathbf{x}} & = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \text{s.t.} \quad \|\mathbf{A} \mathbf{x} - \mathbf{b}\|_2 \leq \epsilon \\
 \tilde{\mathbf{V}} & = \text{vec}^{-1} \left(\mathbf{S}^H \tilde{\mathbf{x}} \right) \quad (\text{recovered data})
 \end{array} \right.$$

- *Restrictions along the source-receiver coordinates*
- *Focusing by inversion of the restricted primary-data matrix operator*
- *Reconstruction by inverse curvelet transform and defocusing*

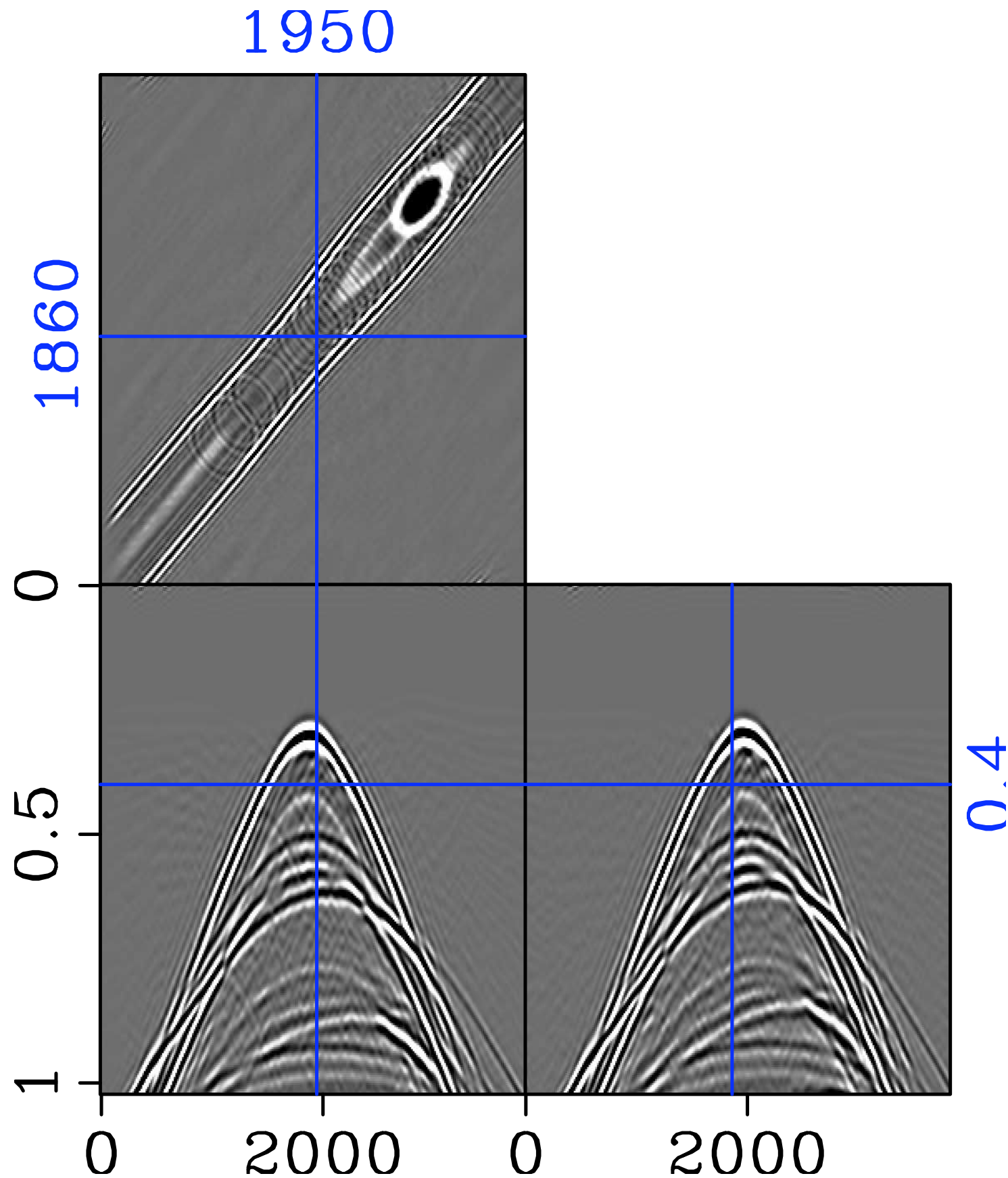
Incomplete data



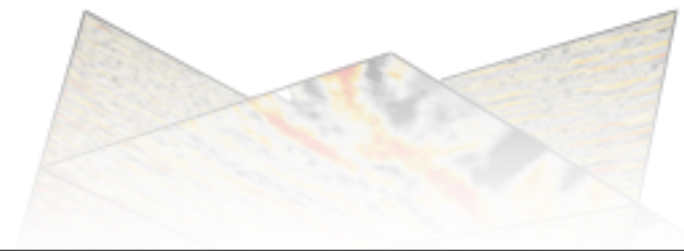
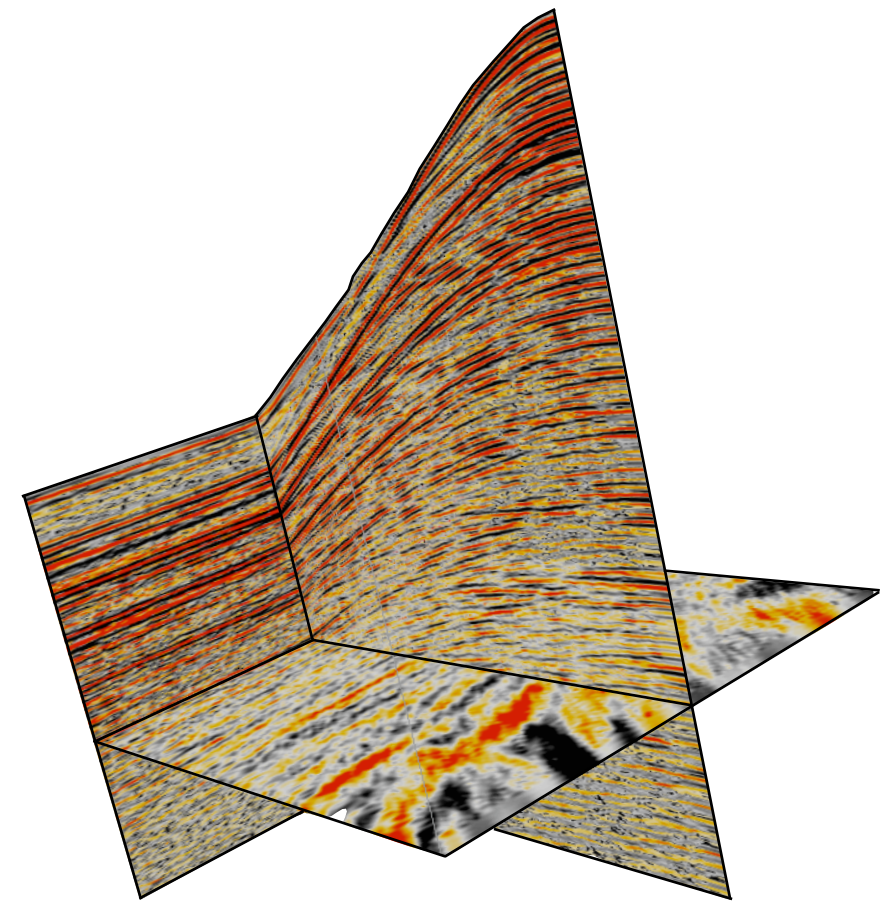
Curvelet-domain sparsity promotion



Focused curvelet-domain sparsity promotion



Defocussed multiple prediction



Motivation

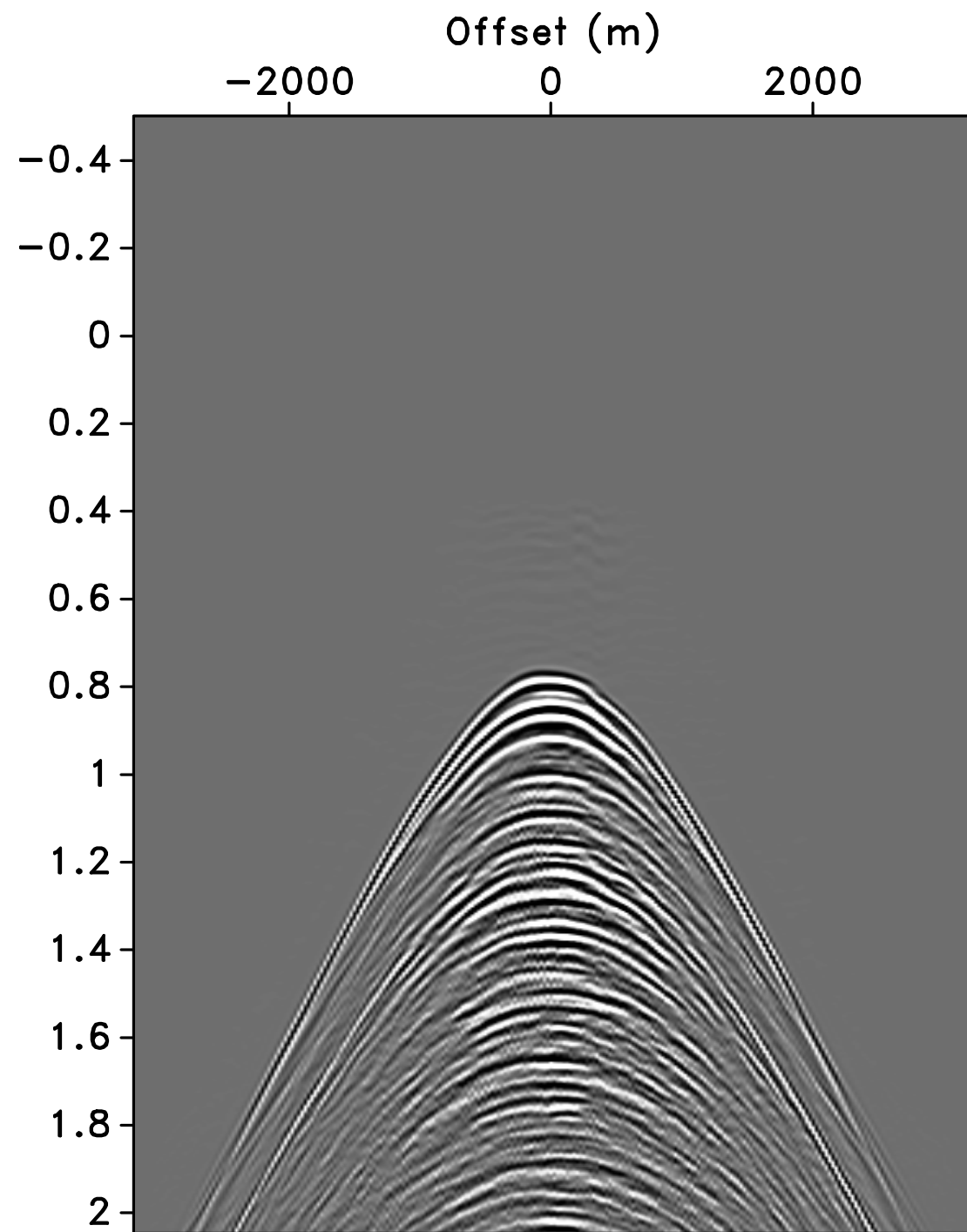
- *Multiple prediction by multi-D convolution with the primary data-matrix operator*
 - requires extensive *matching* to compensate for
 - the “source signature”
 - finite acquisition aperture
 - etc.
- *Defocussed multiple prediction by multi-D deconvolution with the primary data-matrix operator*
 - *inversion of the adjoint=multi-D correlation with the primary data-matrix operator*
 - *compensates for the amplitudes, finite aperture, & source wavelet*

Defocussed multiple prediction

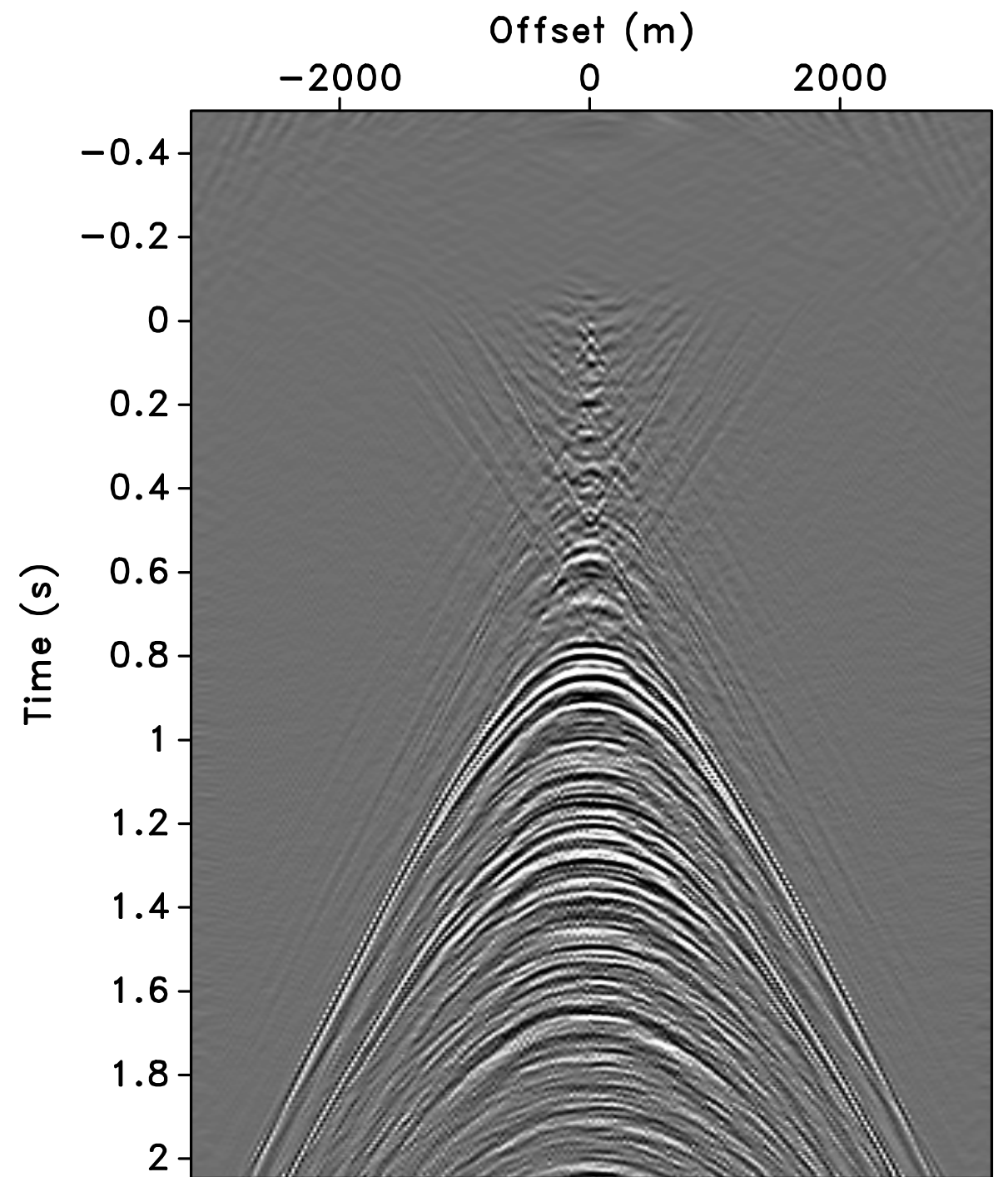
$$\left\{ \begin{array}{ll} \mathbf{U} & = \Delta \mathbf{P}^H \quad (\text{adjoint primary data-matrix operator}) \\ \mathbf{V} & = \mathbf{P} \quad (\text{total data}) \\ \mathbf{b} & = \text{vec}(\mathbf{V}) \\ \mathbf{A} & = \mathbf{U} \mathbf{S}^H \quad (\text{multi-D correlation}) \\ \mathbf{S}^H & = \mathbf{C}_3^H \quad (\text{3-D curvelet transform}) \\ \tilde{\mathbf{x}} & = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \text{s.t.} \quad \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2 \leq \epsilon \\ \tilde{\mathbf{P}} & = \text{vec}^{-1} \left(\mathbf{S}^H \tilde{\mathbf{x}} \right) \quad (\text{recovered data}) \end{array} \right.$$

- Defocusing by *inversion* of the **adjoint** of *primary-data matrix operator*
- Multi-D *deconvolution* of the multi-D *correlation* with the *primaries*
- Reconstruction by *inverse* curvelet transform

Defocussed multiple prediction

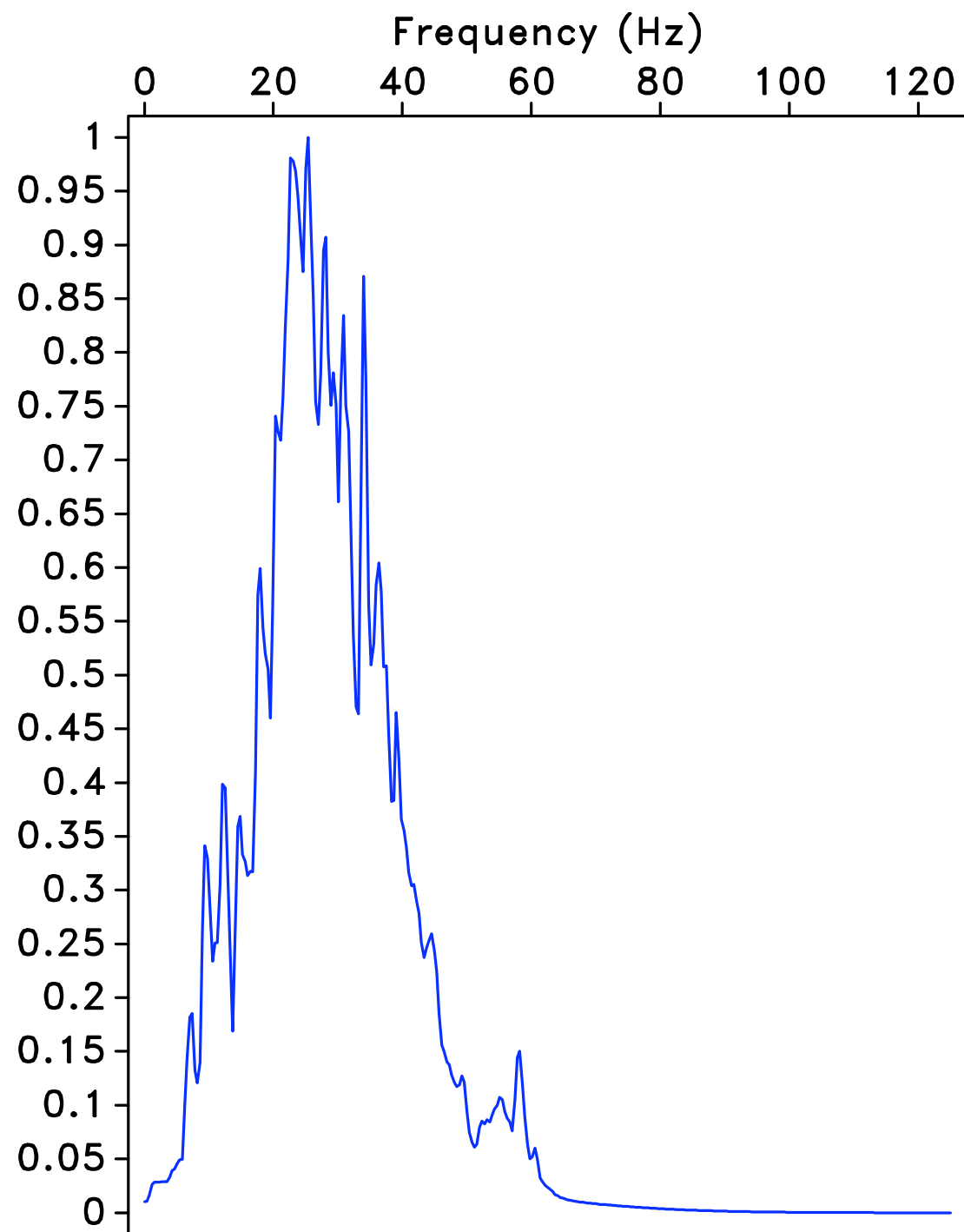


multi-D convolution

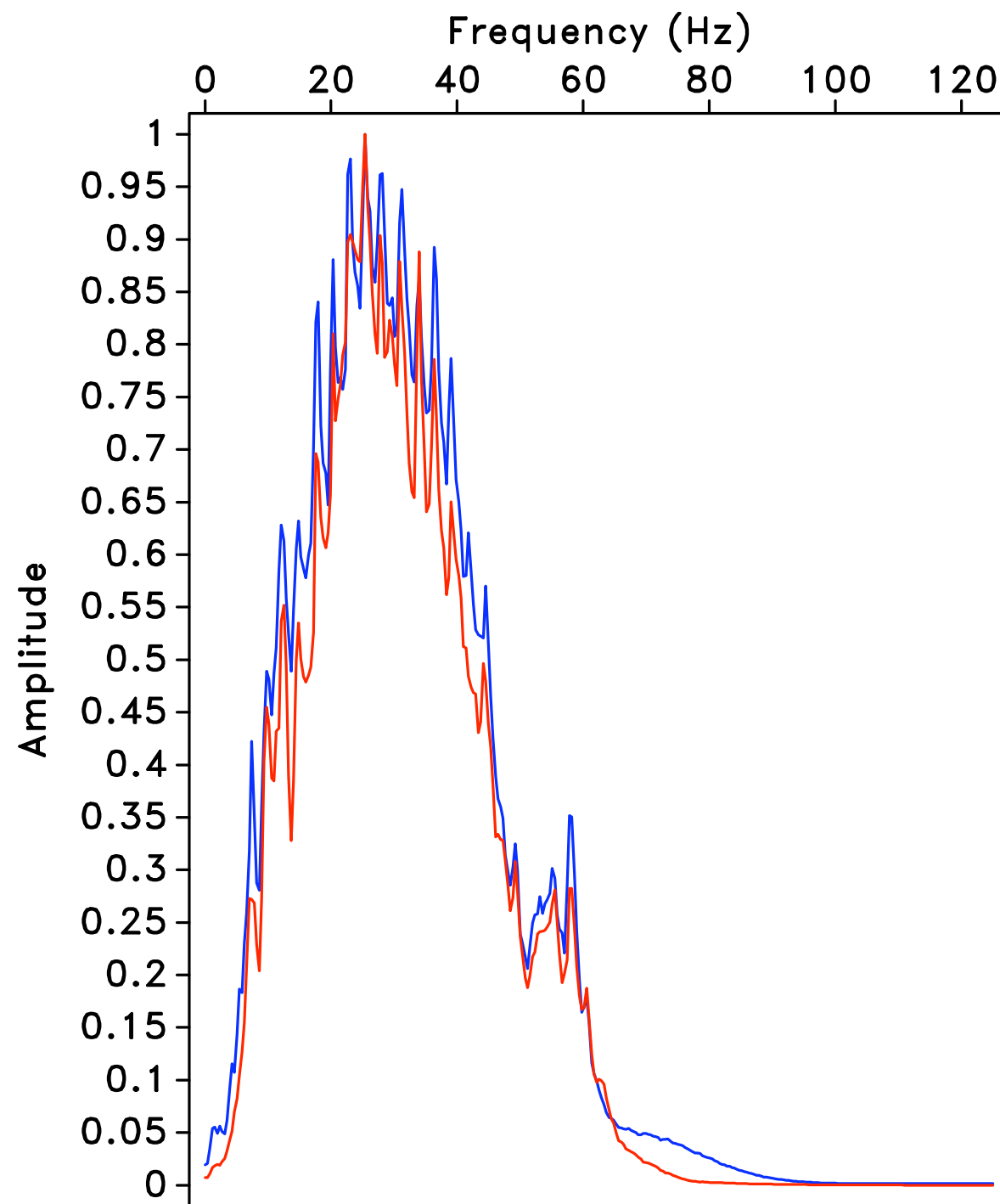


multi-D deconvolution

Amplitude spectra (averaged)

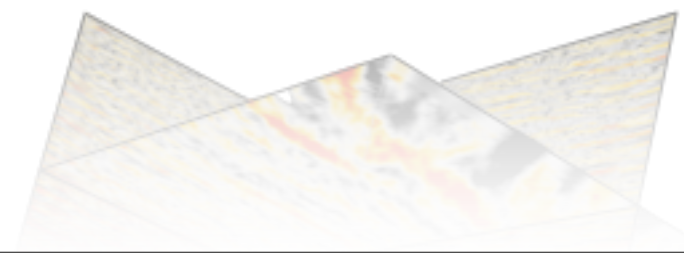
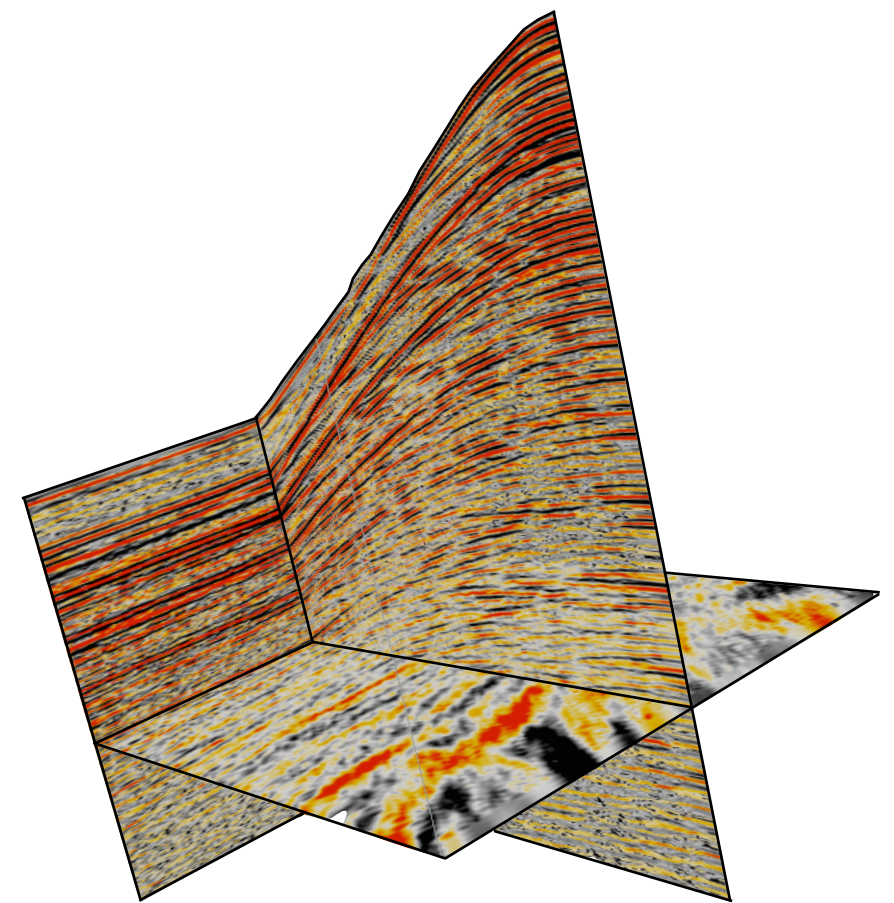
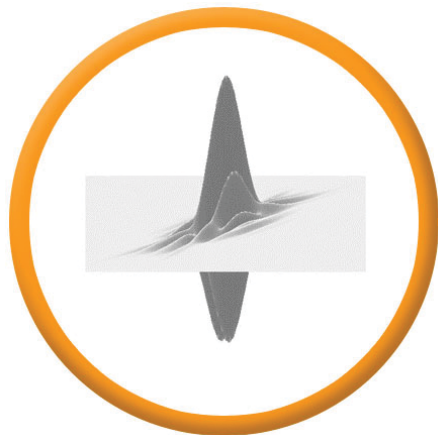


multi-D convolution



multi-D deconvolution

Stable computation of the 'data inverse'



Motivation

- *Data-matrix inverse domain* leads to a natural separation of *primaries* and *surface-related multiples* [Berkhout '06]

$$\hat{\mathbf{P}}^\dagger = \Delta \hat{\mathbf{P}}^\dagger - \hat{\mathbf{A}},$$

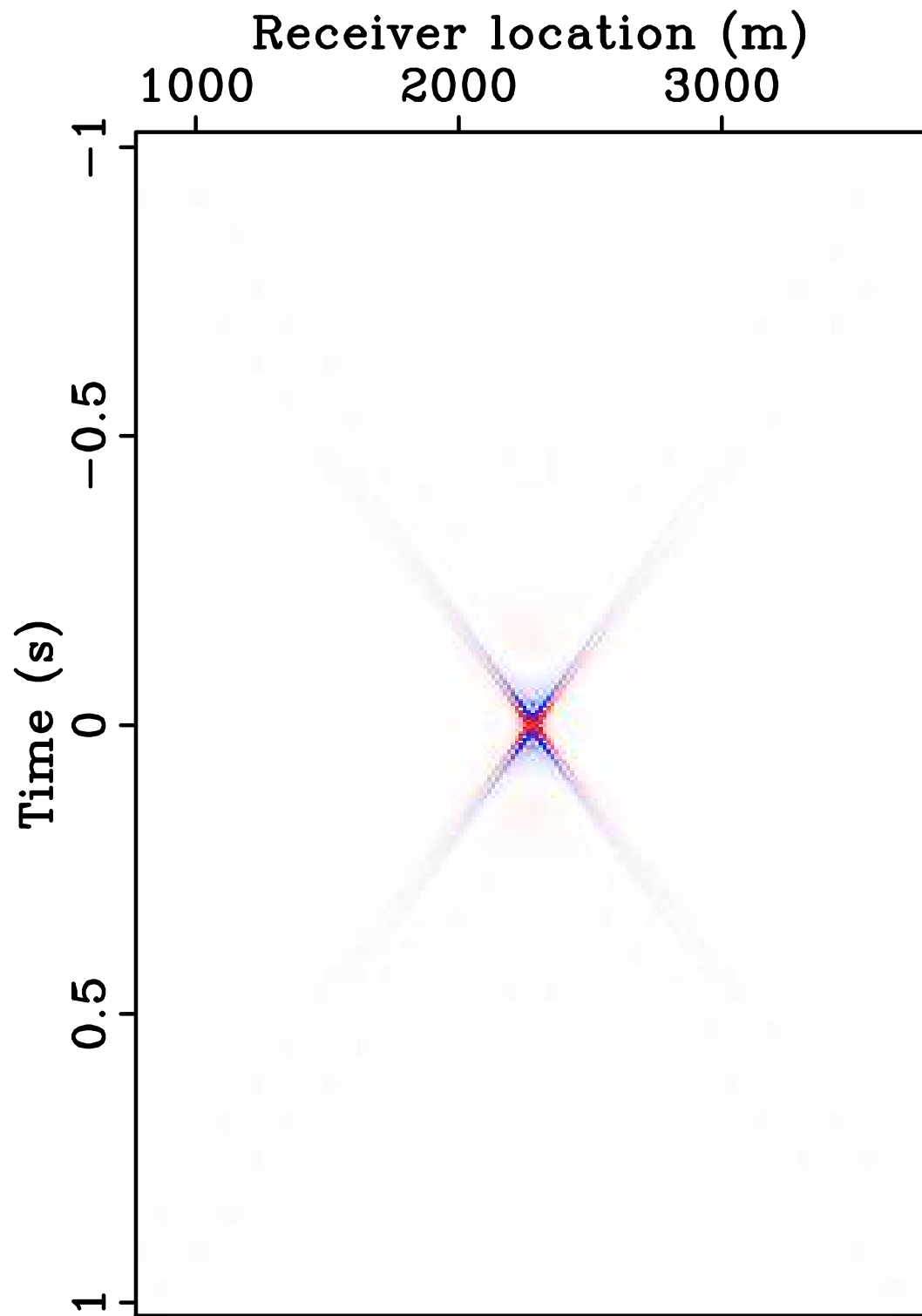
inverted inverted 'source'
data primaries

- surface-related effects including source signature are mapped to a directional source
 - primaries are mapped to the inverse of the primary data matrix
- Application to *real* data hampered by instabilities ...

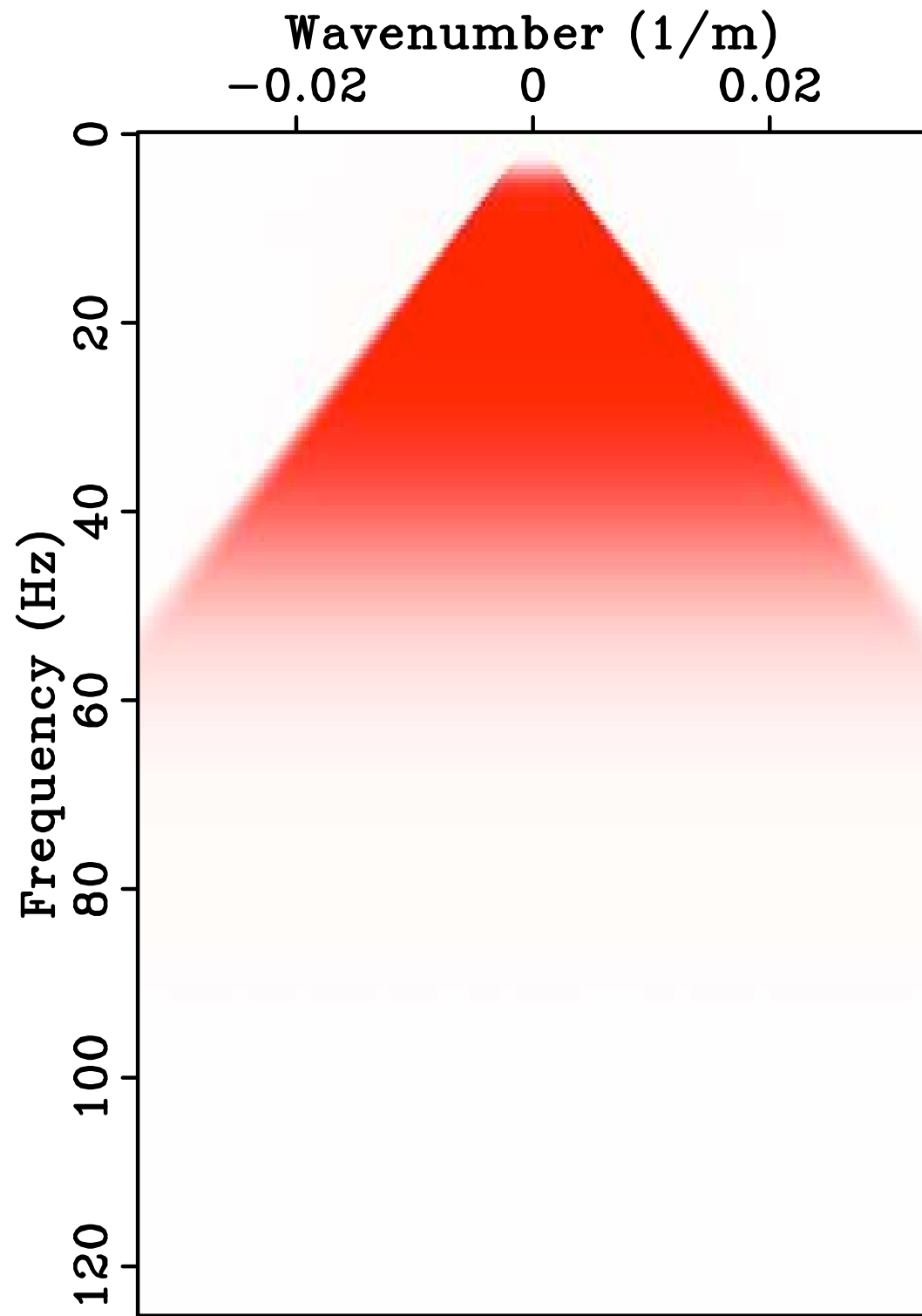
Data inverse

$$\left\{ \begin{array}{ll} \mathbf{U} & = \mathbf{P} & \text{(total data operator)} \\ \mathbf{V} & = \mathbf{I}_\Psi & \text{(bandwidth-limited delta)} \\ \mathbf{b} & = \text{vec}(\mathbf{V}) & \\ \mathbf{A} & = \mathbf{U}\mathbf{S}^H & \text{(multi-D convolution)} \\ \mathbf{S}^H & = \mathbf{C}_3^H & \text{(3-D curvelet transform)} \\ \tilde{\mathbf{x}} & = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \text{s.t.} \quad \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2 \leq \epsilon & \\ \tilde{\mathbf{P}} & = \text{vec}^{-1}(\mathbf{S}^T \tilde{\mathbf{x}}) & \text{(inverted data)} \end{array} \right.$$

- Inversion of the *full-data matrix operator*
- Multi-D *deconvolution* of the multi-D *convolution* with the data
- Regularized by curvelet-domain *sparsity* promotion

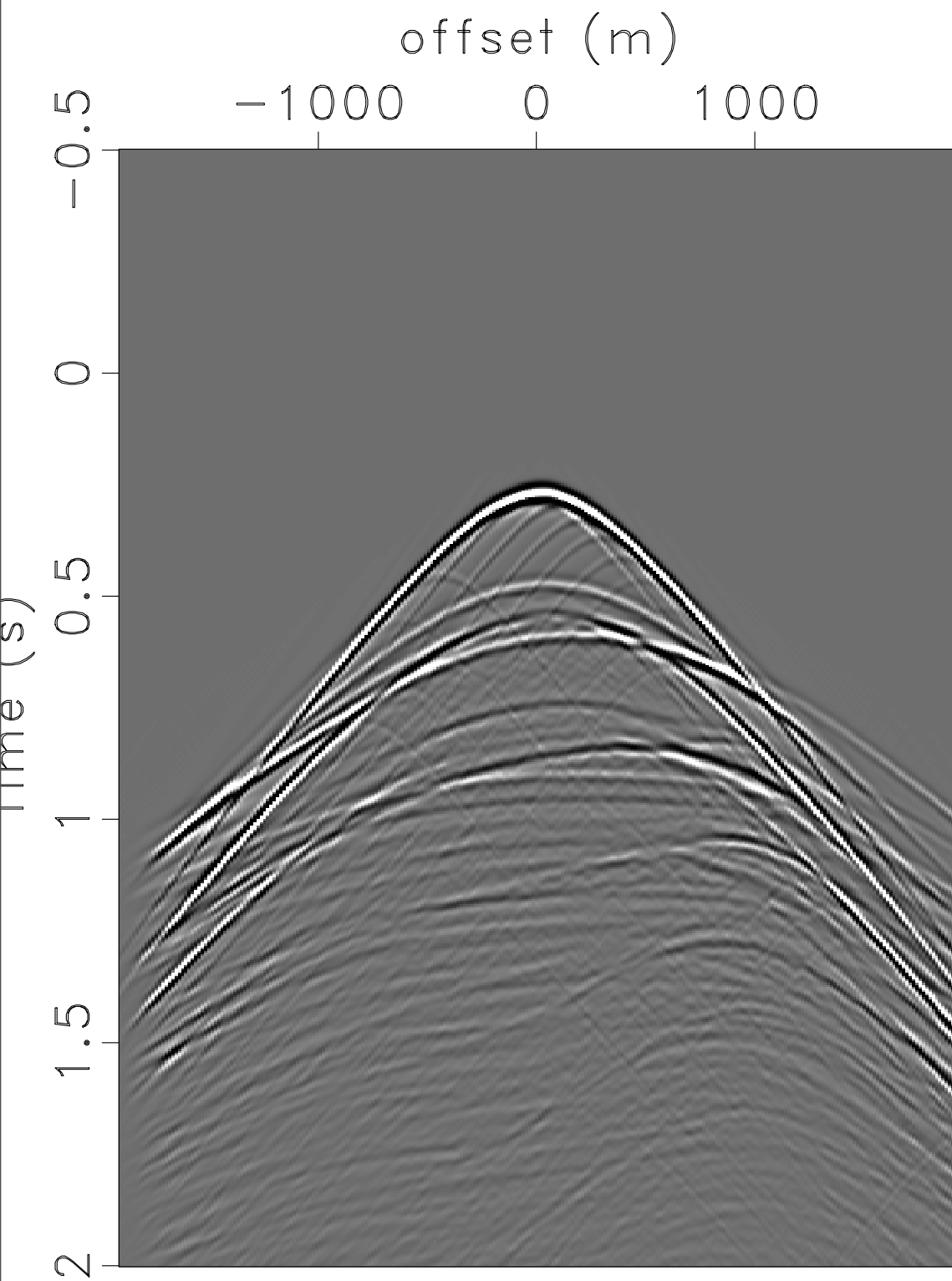


bandwidth-limited pulse

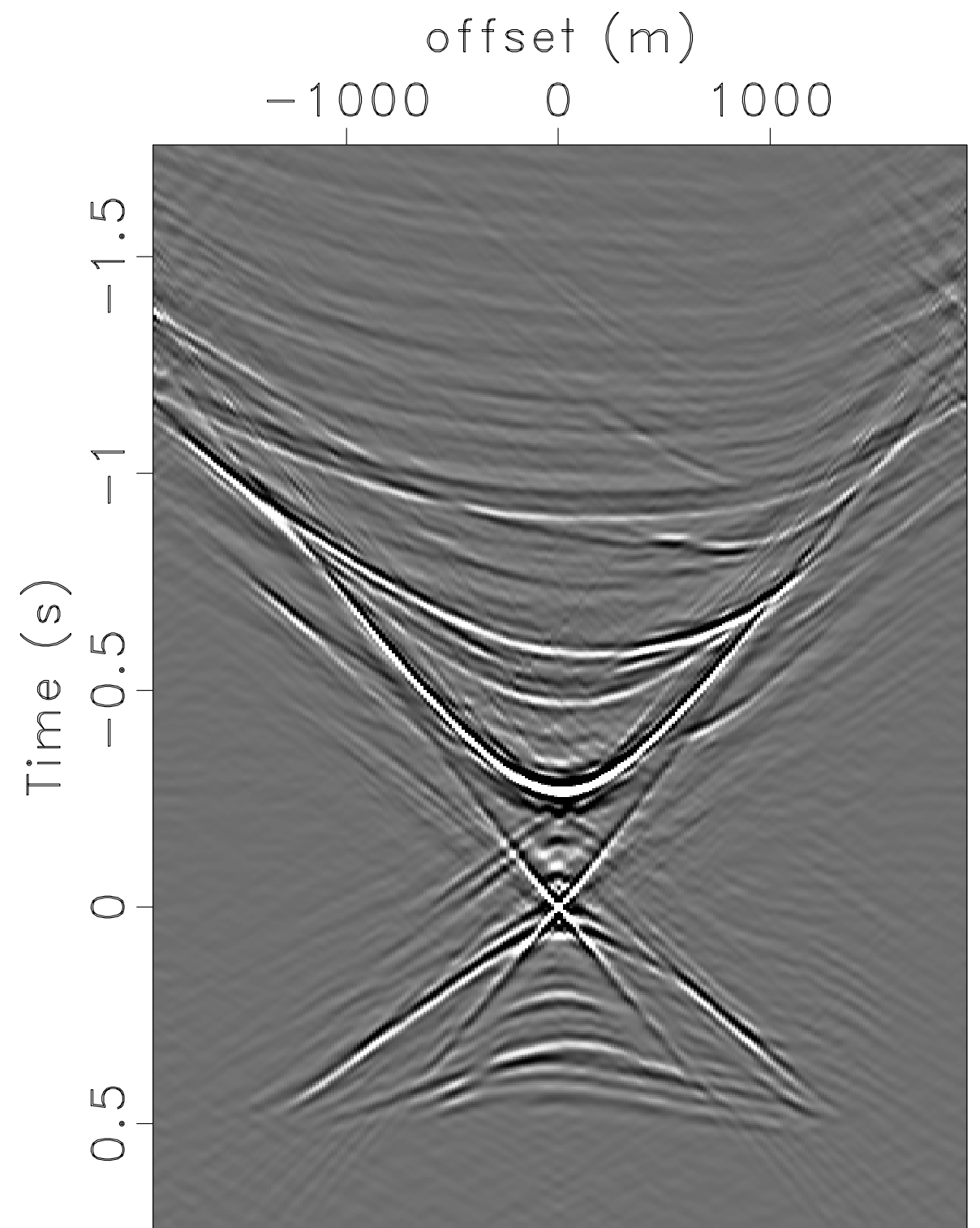


the same in f-k space

Data inverse synthetic data

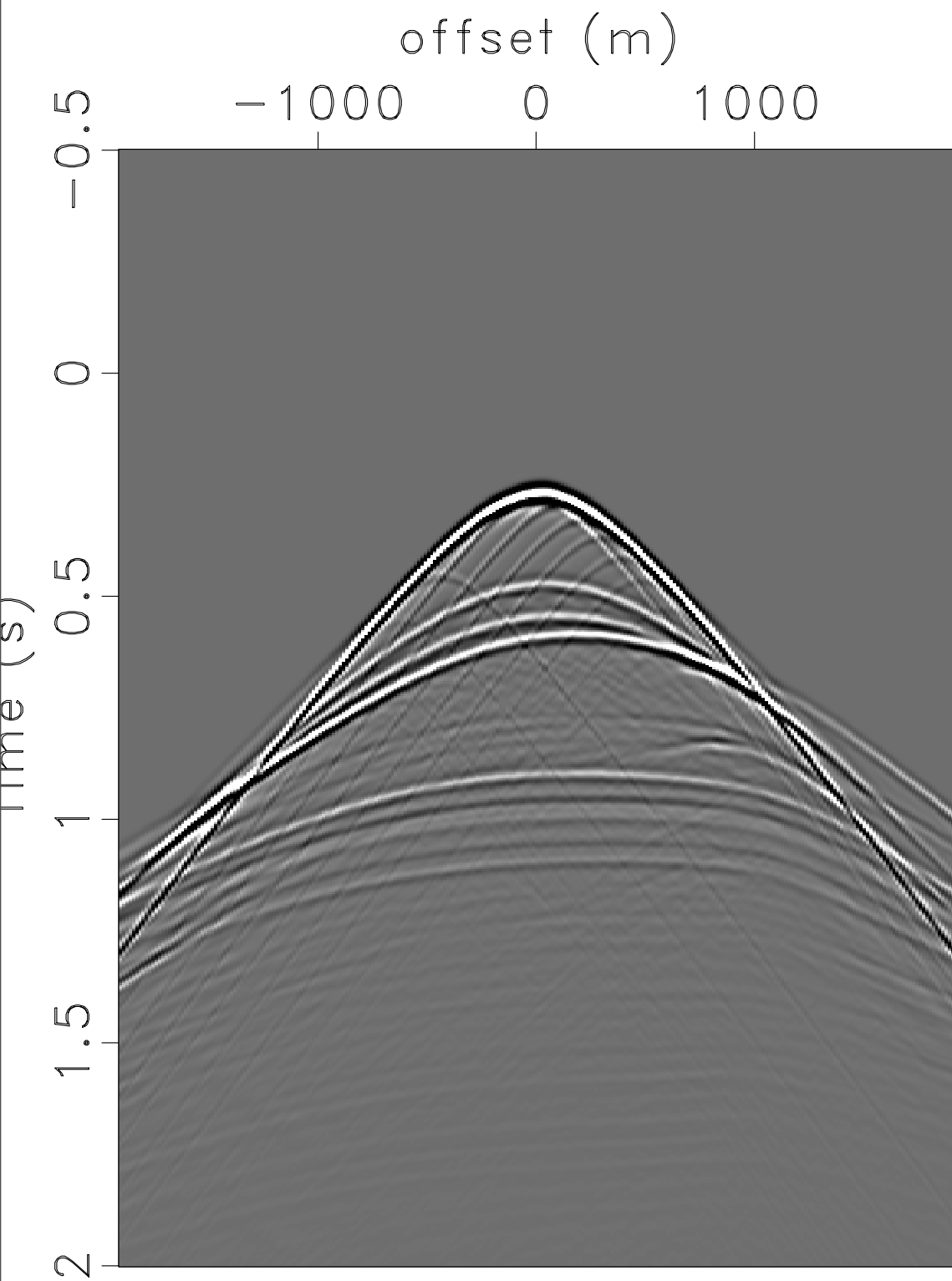


total data

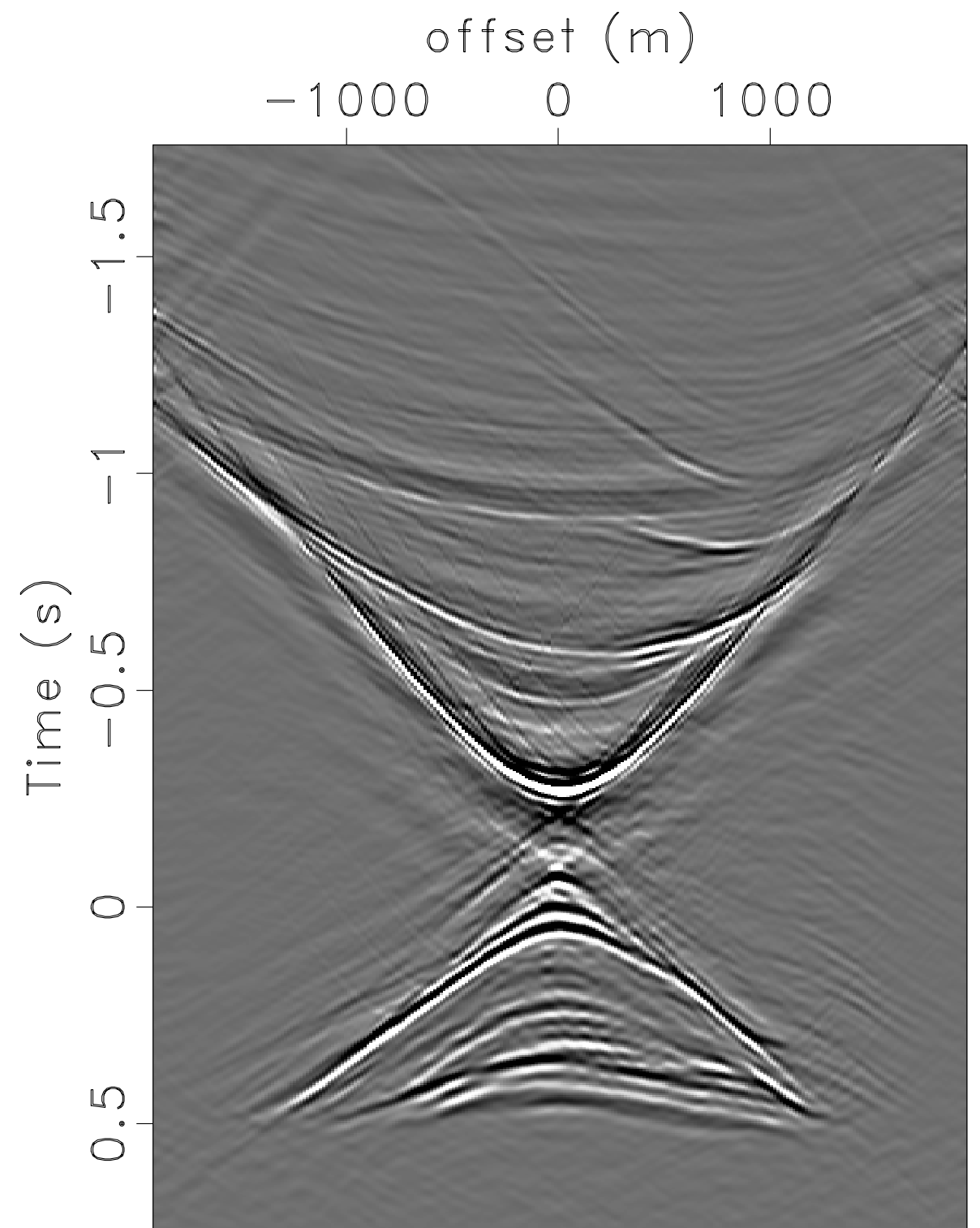


total data inverse

Data inverse synthetic data

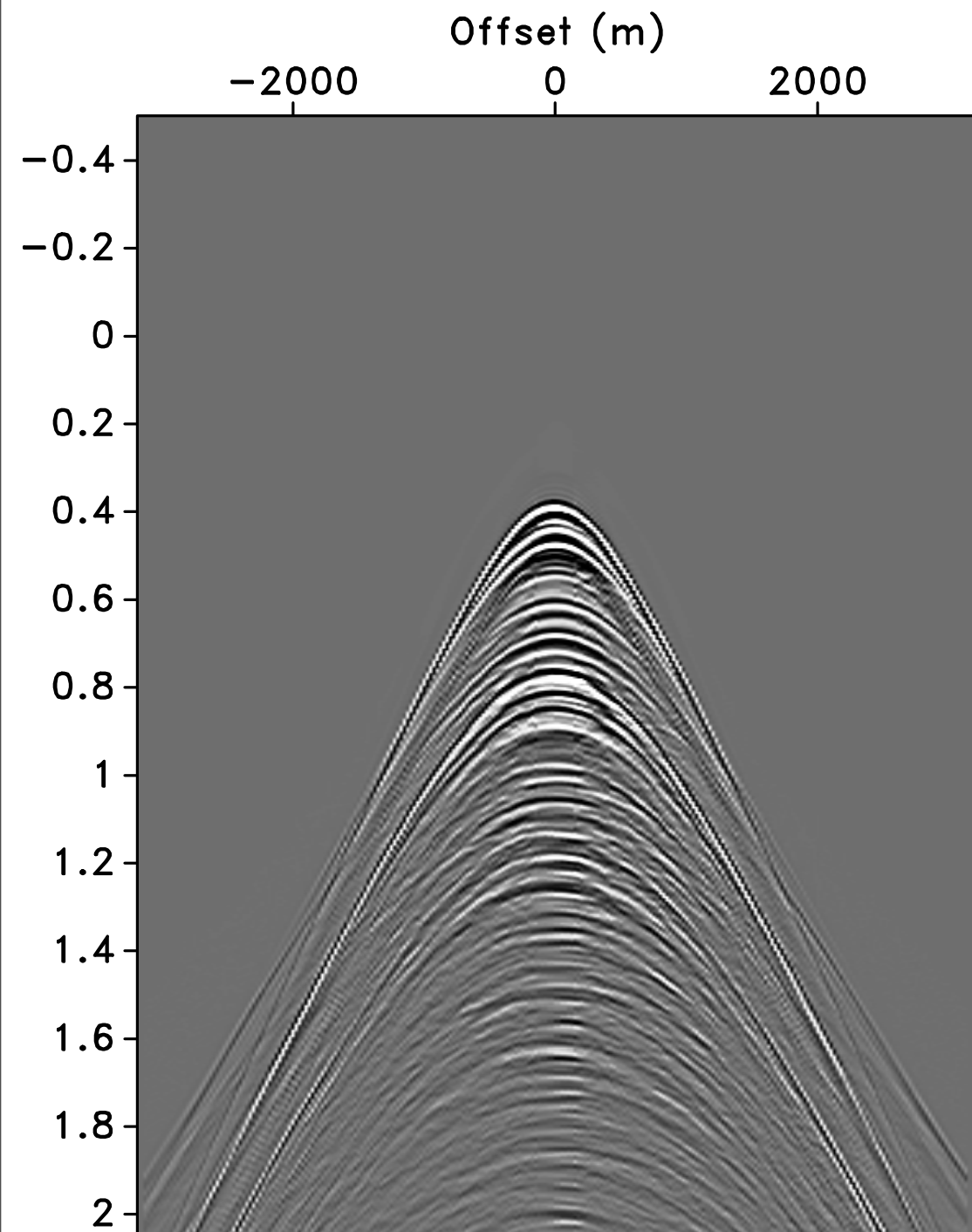


estimated primaries

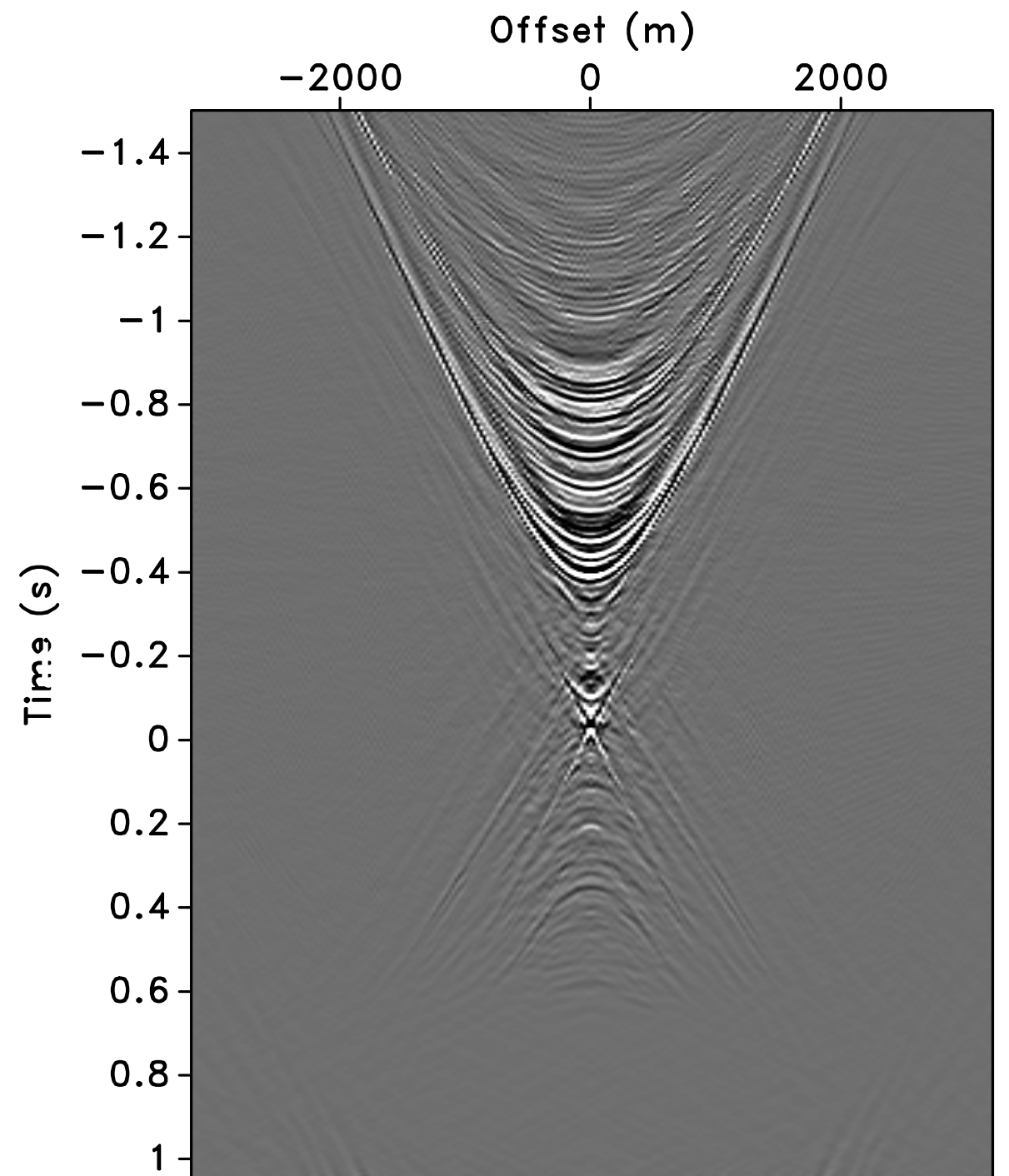


estimated-primaries inverse

Data inverse real data

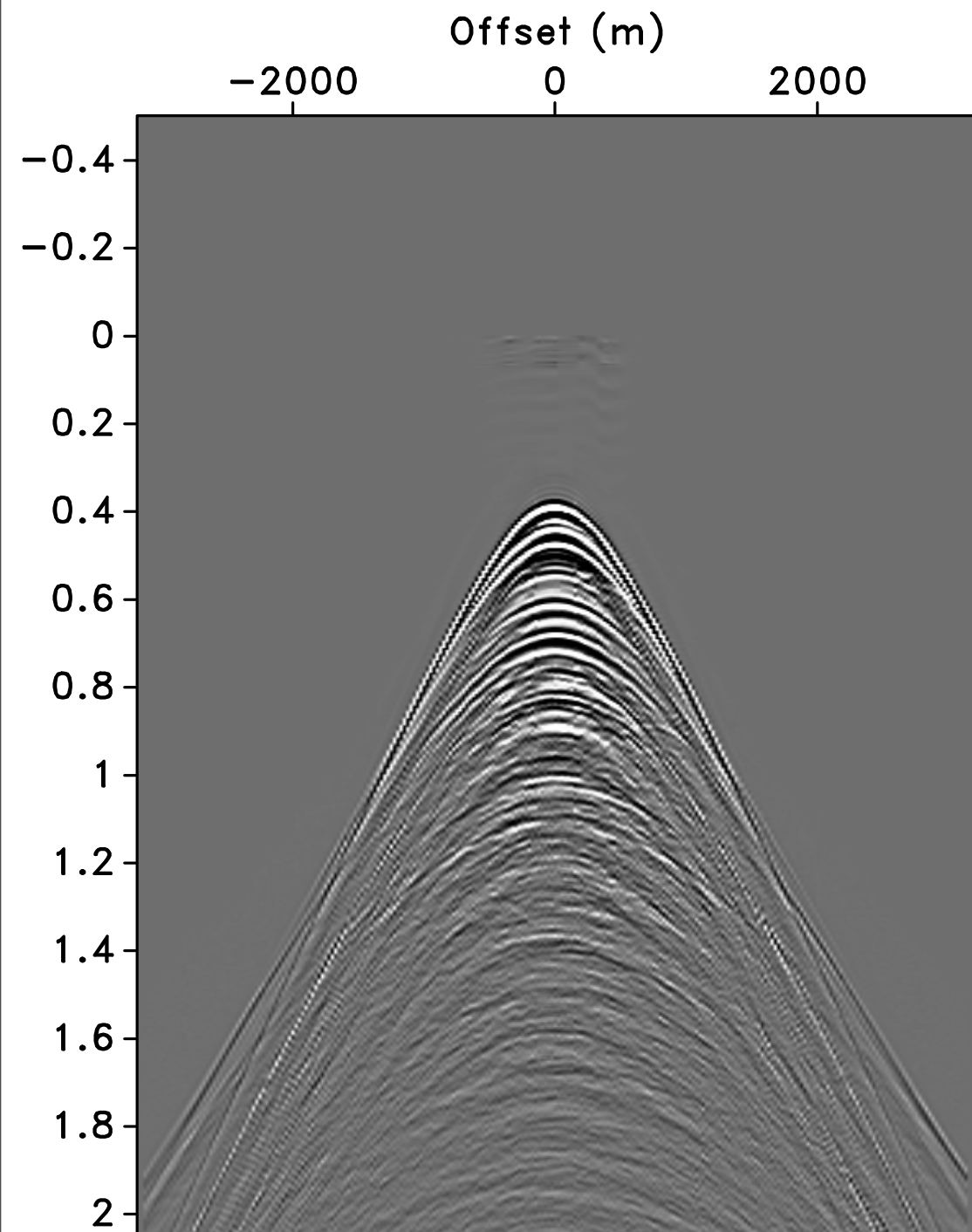


total data

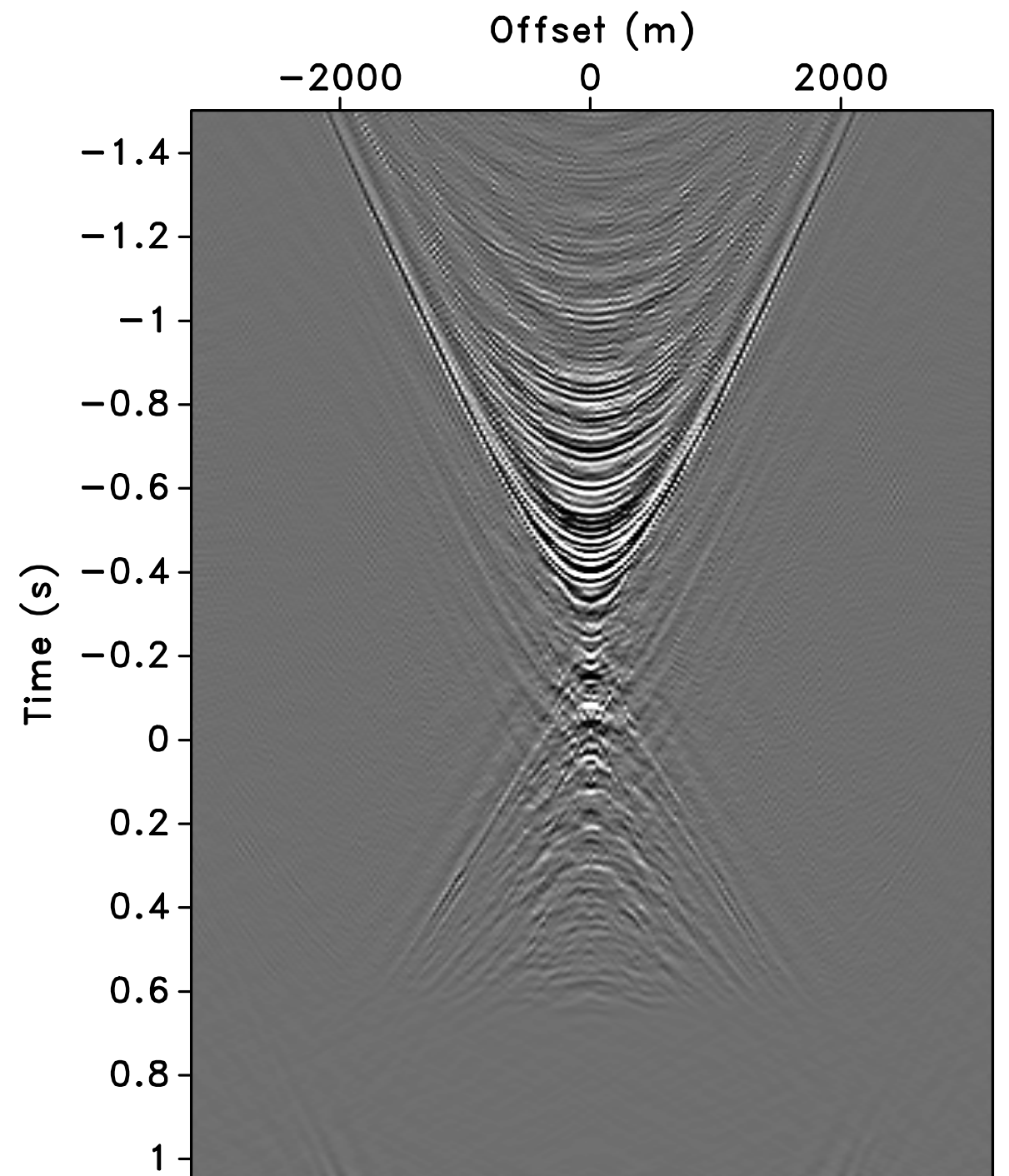


total-data inverse

Data inverse real data

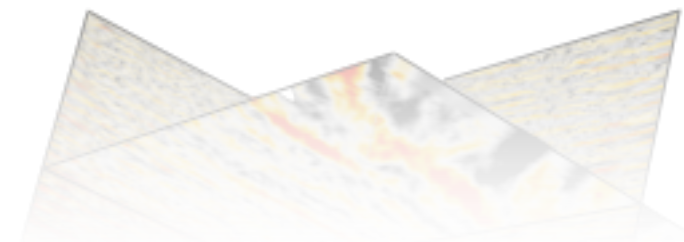
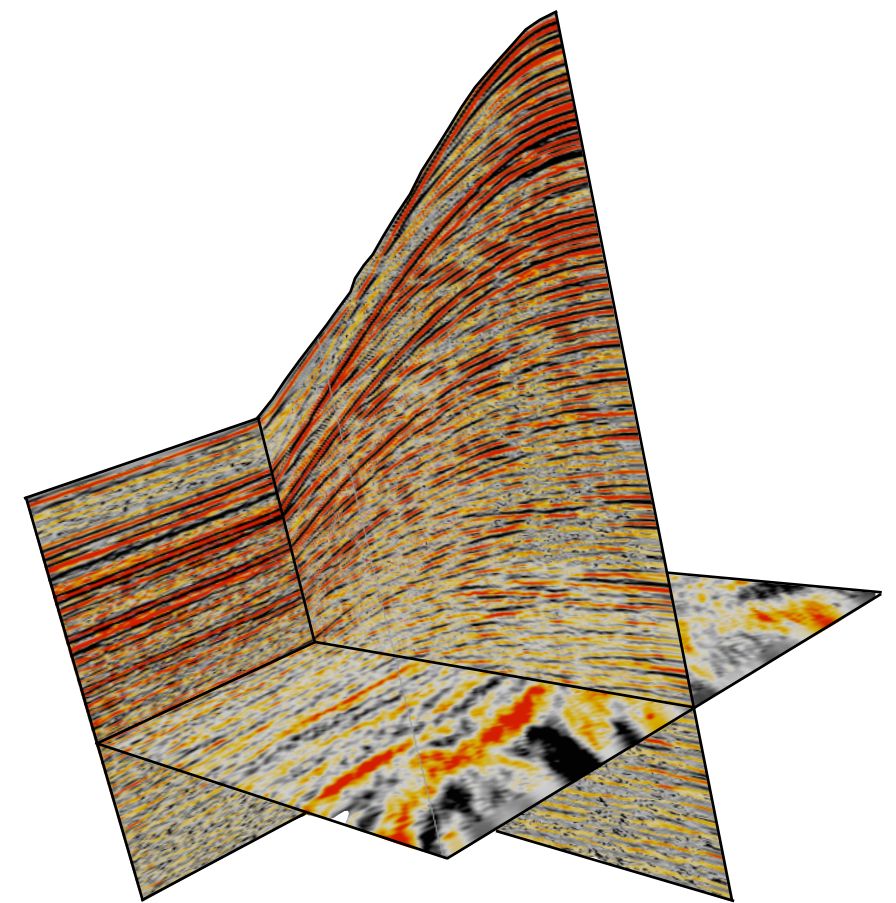
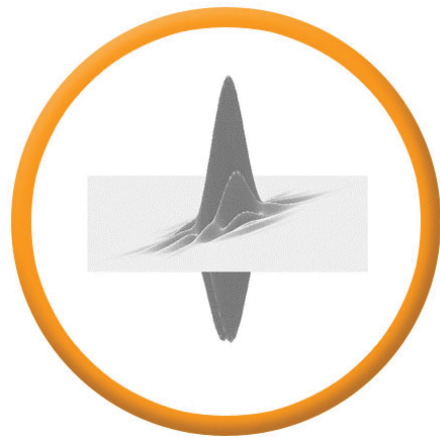


estimated primaries



estimated-primaries inverse

An encore: imaging of blended data



Motivation

- **Observation:** *Blended* data acquisition is an instance of *compressive sensing* [F.J.H et. al '08]
- *Image **directly*** in the *simultaneously* acquired data domain
- Imaging conditions associated with adjoint-state methods [Tarantola '80s, Plessix, Pratt '00's] for the wave equation are based on multi-D correlations of wavefields
 - suffer from finite aperture & source effects
 - contain interferences due to blended acquisition
- Alternative approach based on *wavefield inversion*

Adjoint state or reverse-time methods

- At each depth level multi-D correlation of the monochromatic forward and inverse extrapolated wavefields, \mathbf{U} and \mathbf{V}
- Zero-offset image [Berkhout, Claerbout, and others, '80s]

$$\delta \mathbf{m} \approx \text{diag} \left(\Re \left(\hat{\mathbf{U}} \hat{\mathbf{V}}^* \right) \right)$$

- Consider deconvolution instead, i.e.,

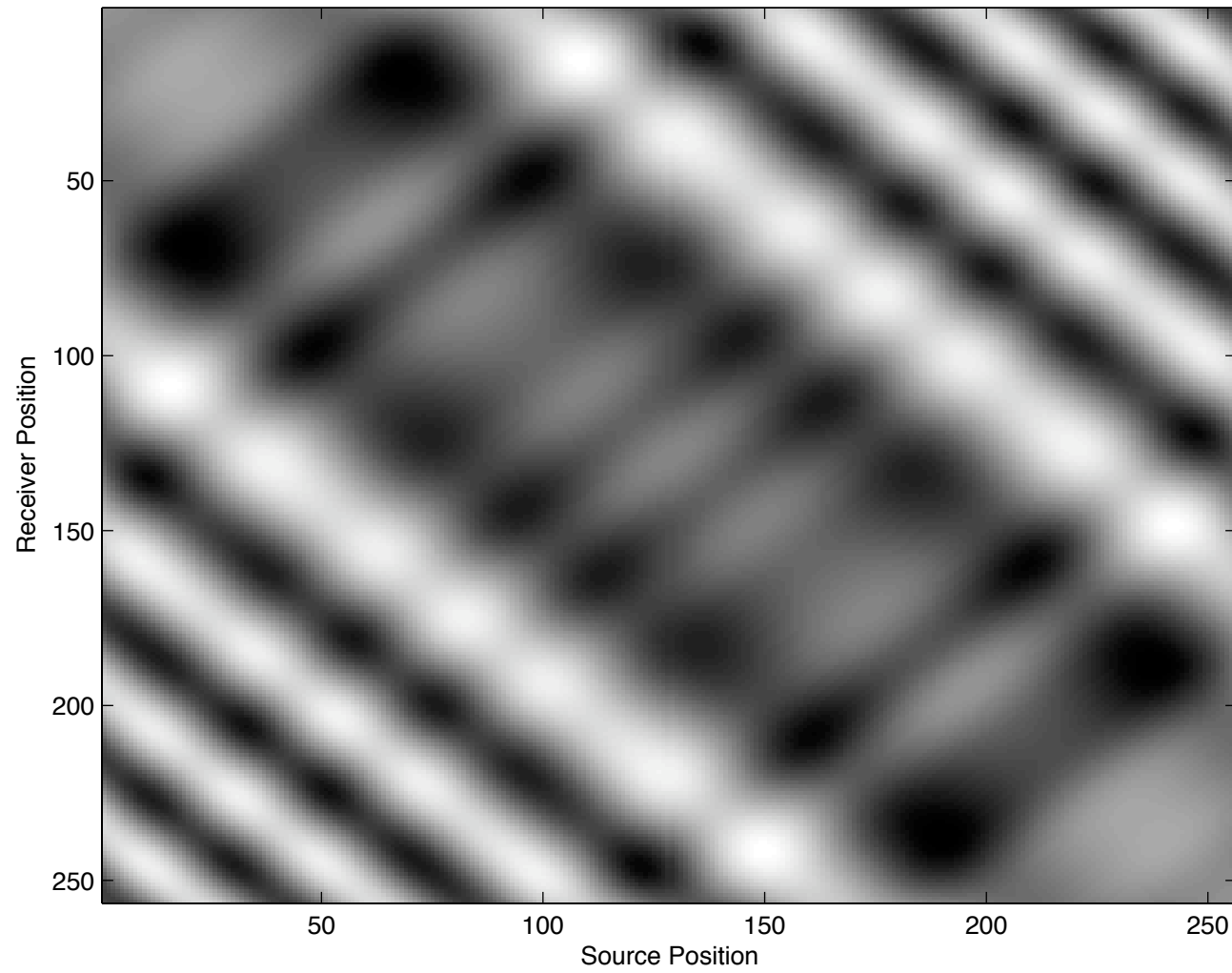
$$\hat{\mathbf{G}} = \Re \left(\hat{\mathbf{U}} \hat{\mathbf{V}}^\dagger \right)$$

- Use wavefield inversion technique
 - improve imaging
 - recover from blended data = compressively subsampled data

Wavefields at 30 Hz [real parts]

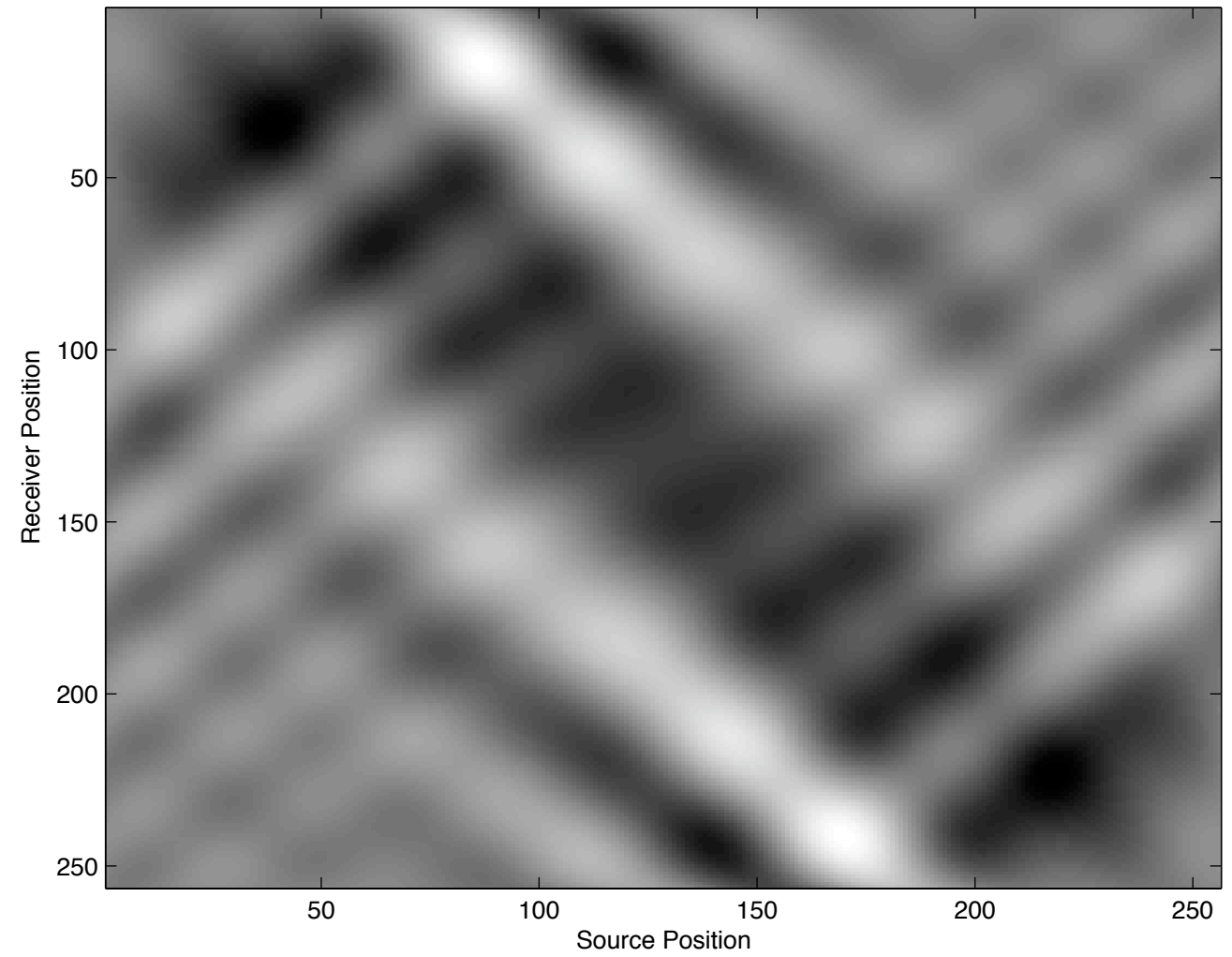
\hat{U}

u



\hat{V}

v



Imaging by deconvolution

$$\left\{ \begin{array}{l} \mathbf{b} = \text{vec} \left(\hat{\mathbf{V}}^H \right) \\ \mathbf{A} = \hat{\mathbf{U}}^H \mathbf{C}_2^H \quad (\text{focused 2-D curvelet transform}) \\ \tilde{\mathbf{x}} = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \text{s.t.} \quad \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2 \leq \epsilon \\ \tilde{\mathbf{G}} = \text{vec}^{-1} \left(\mathbf{C}_2^H \tilde{\mathbf{x}} \right) \quad (\text{imaged data}) \end{array} \right.$$

- *Inversion* instead of *correlation*
- Regularized by 2-D curvelet sparsity promotion
- Example for single layer model at transition

Correlation-based versus wavefield inversion

$$\hat{\mathbf{G}} = \Re \left(\hat{\mathbf{U}} \hat{\mathbf{V}}^\dagger \right)$$

Image by correlation

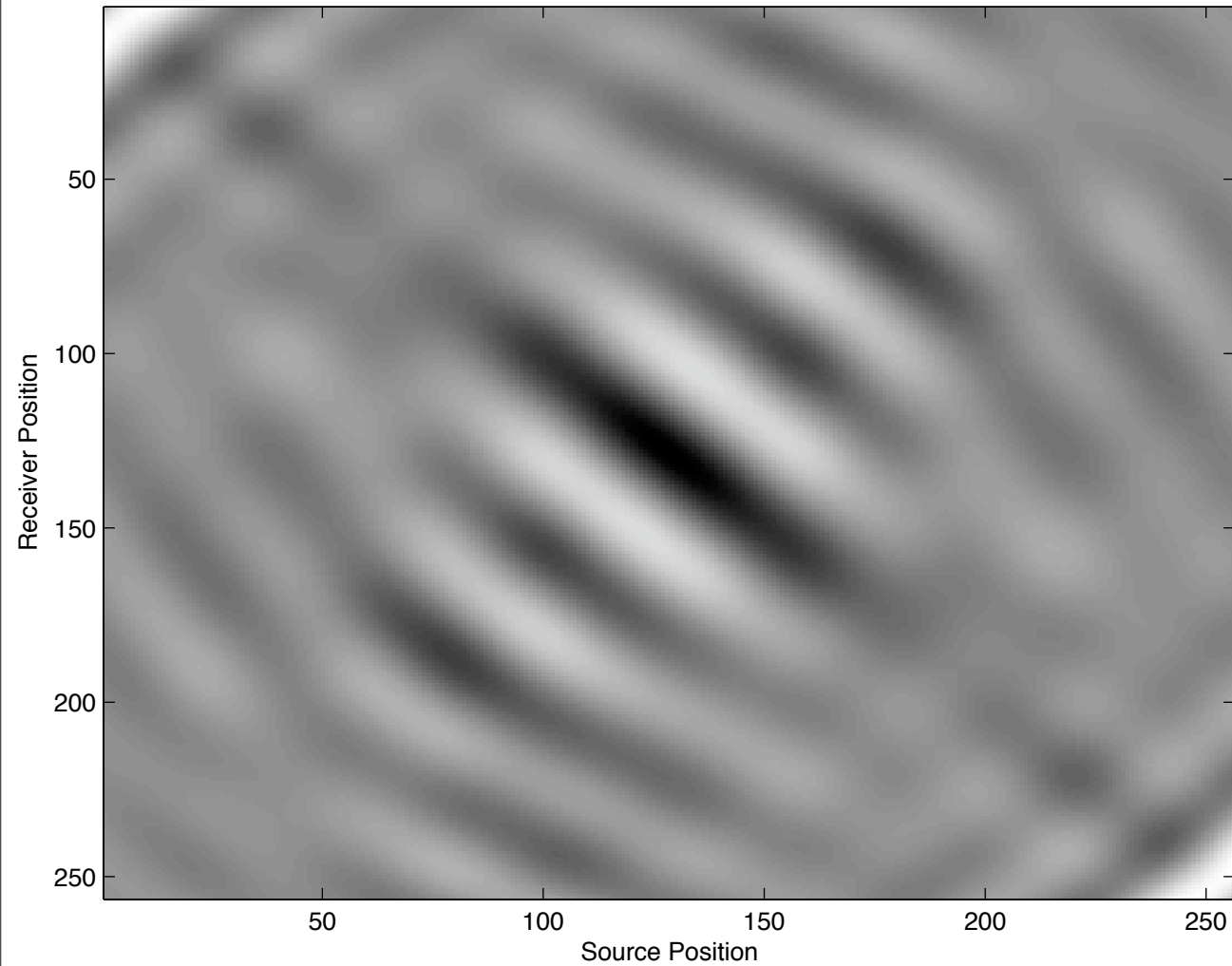


Image by correlation

$$\tilde{\mathbf{G}} = \text{vec}^{-1} \left(\mathbf{C}_2^H \tilde{\mathbf{x}} \right)$$

Image by wavefield inversion

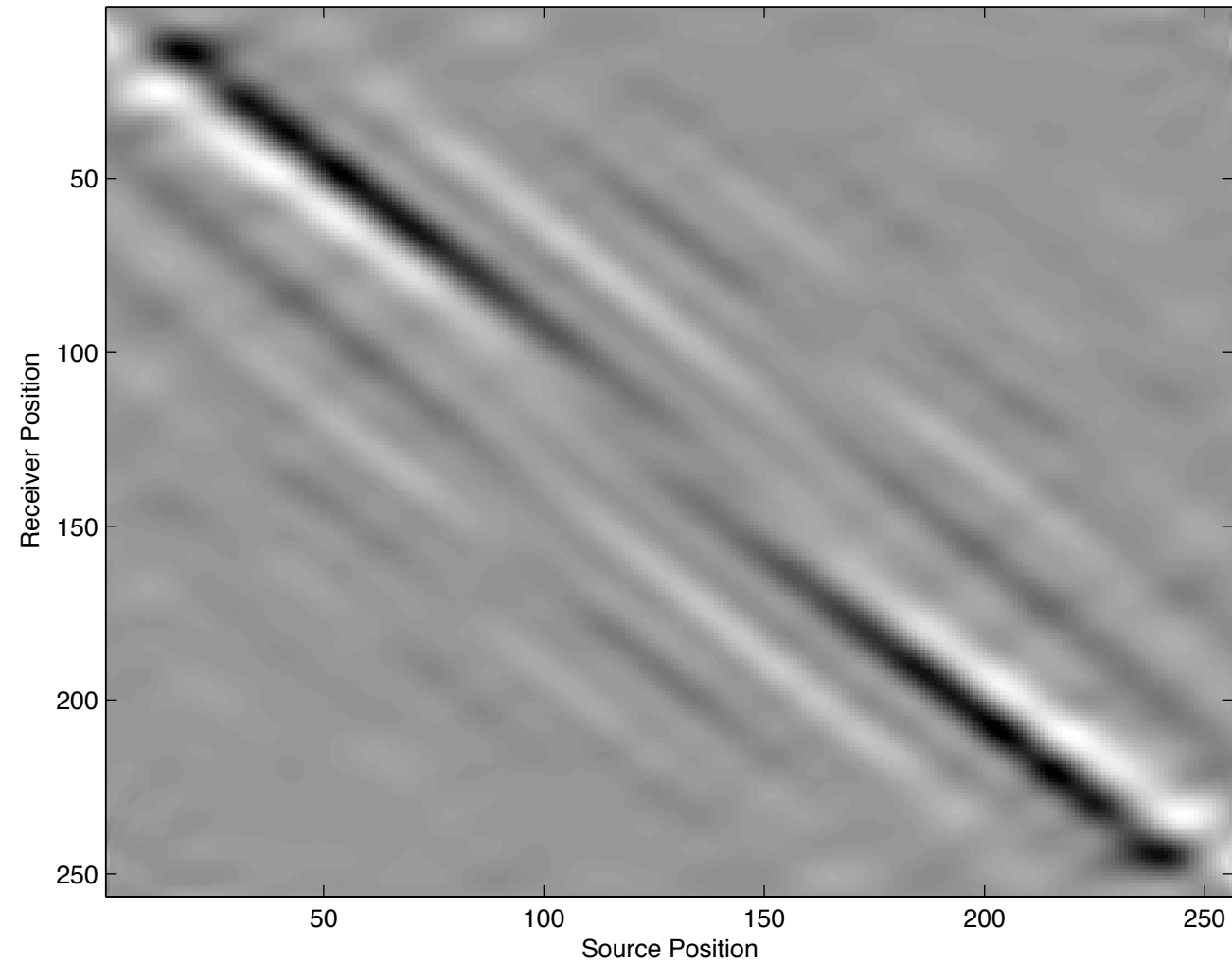


Image by deconvolution

Imaging of blended data

$$\left\{ \begin{array}{ll} \mathbf{R} & = \left(\mathbf{R}^{\Sigma_s} \otimes \mathbf{R}^{\Sigma_r} \right) \quad (\text{picking operator}) \\ \mathbf{M} & = \mathbf{F}_2^* \left(e^{i\hat{\boldsymbol{\theta}}} \right) \mathbf{F}_2 \quad (\text{random encoder}) \\ \mathbf{b} & = \mathbf{R}\mathbf{M}\text{vec} \left(\hat{\mathbf{V}} \right) \quad (\text{blended wavefield}) \\ \mathbf{A} & = \mathbf{R}\mathbf{M}\hat{\mathbf{U}}^H \mathbf{C}_2^H \quad (\text{blended focused 2-D curvelet transform}) \\ \tilde{\mathbf{x}} & = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \text{s.t.} \quad \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2 \leq \epsilon \\ \tilde{\mathbf{G}} & = \text{vec}^{-1} \left(\mathbf{C}_2^H \tilde{\mathbf{x}} \right) \quad (\text{imaged data}) \end{array} \right.$$

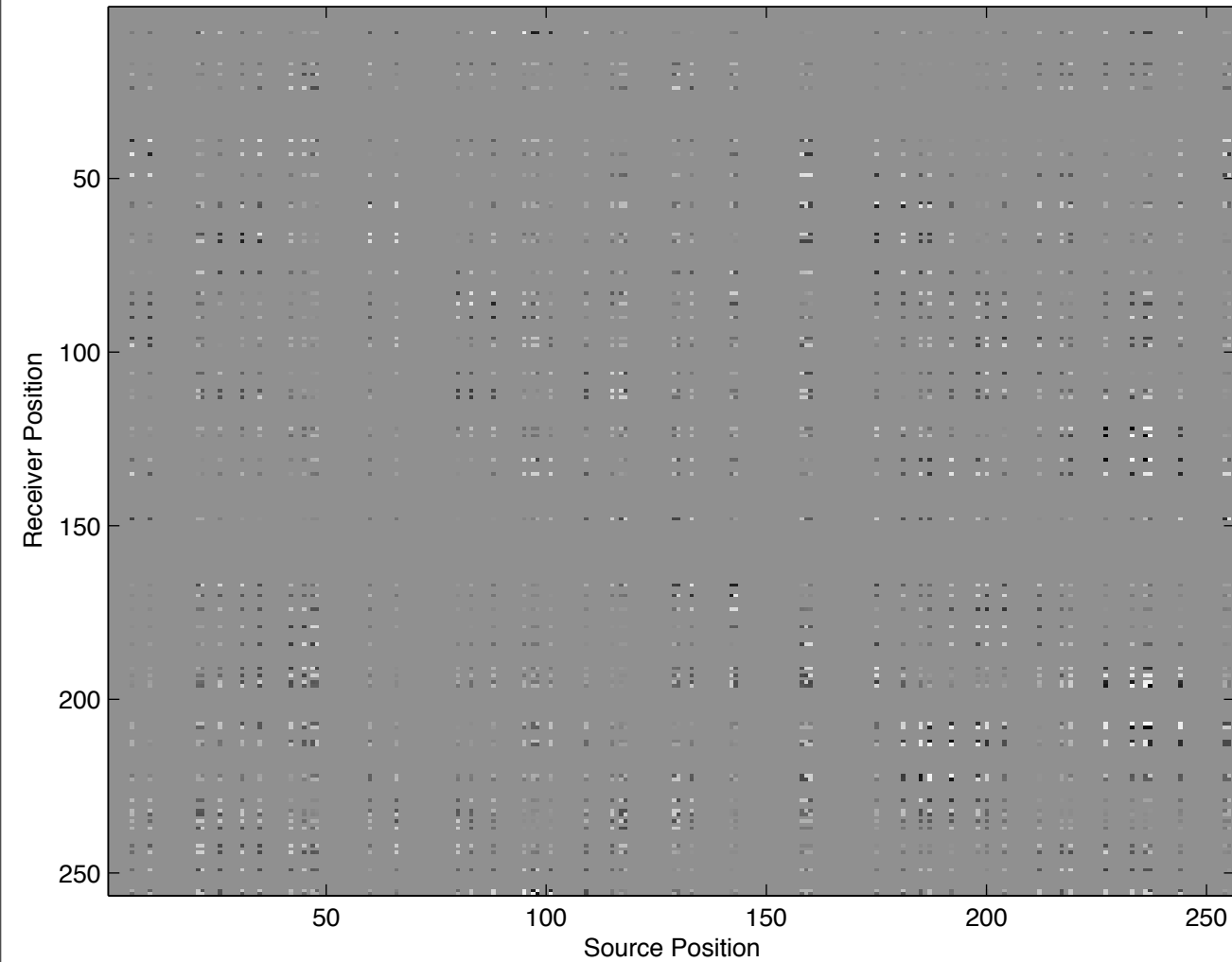
with $\boldsymbol{\theta} = \text{Uniform}([0, 2\pi])$ random phase rotations.

- CS subsampling after Romberg's ['08] random convolution
- Regularized by 2-D curvelet sparsity promotion
- Imaged from *source-receiver down-sampling* after Fourier-space random phase encoding

Imaging of blended data

$$\text{vec}^{-1} \left(\mathbf{R} \mathbf{M} \text{vec} \left(\hat{\mathbf{V}} \right) \right)$$

CS-sampled V



Subsampled V

$$\text{vec}^{-1} \left(\mathbf{A}^H \mathbf{b} \right)$$

CS image by correlation

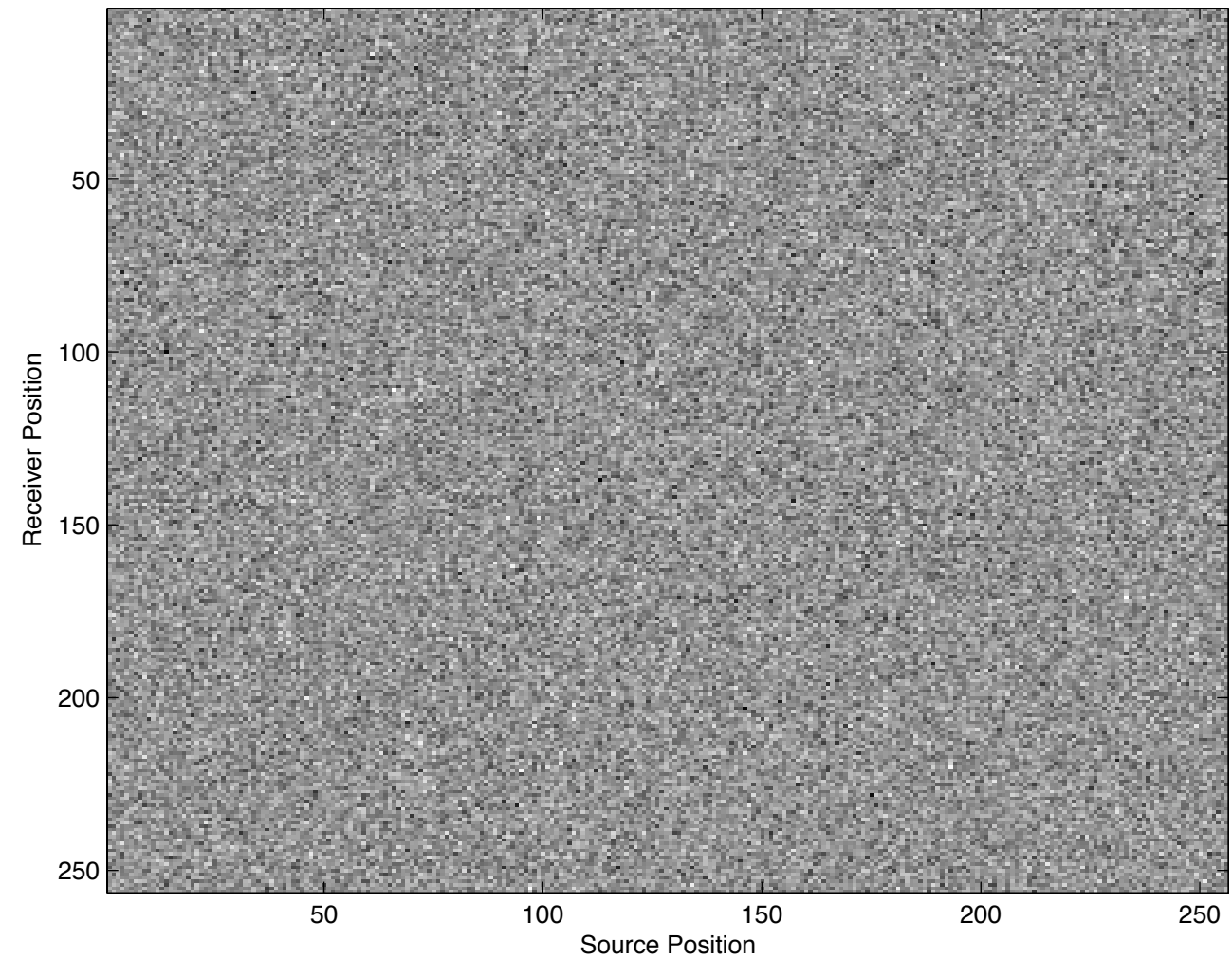


Image by correlation

Imaging of blended data

$$\tilde{\mathbf{G}} = \text{vec}^{-1} \left(\mathbf{C}_2^H \tilde{\mathbf{x}} \right)$$

$$\text{diag} \left(\Re \left(\tilde{\mathbf{G}} \right) \right)$$

CS image by wavefield inversion

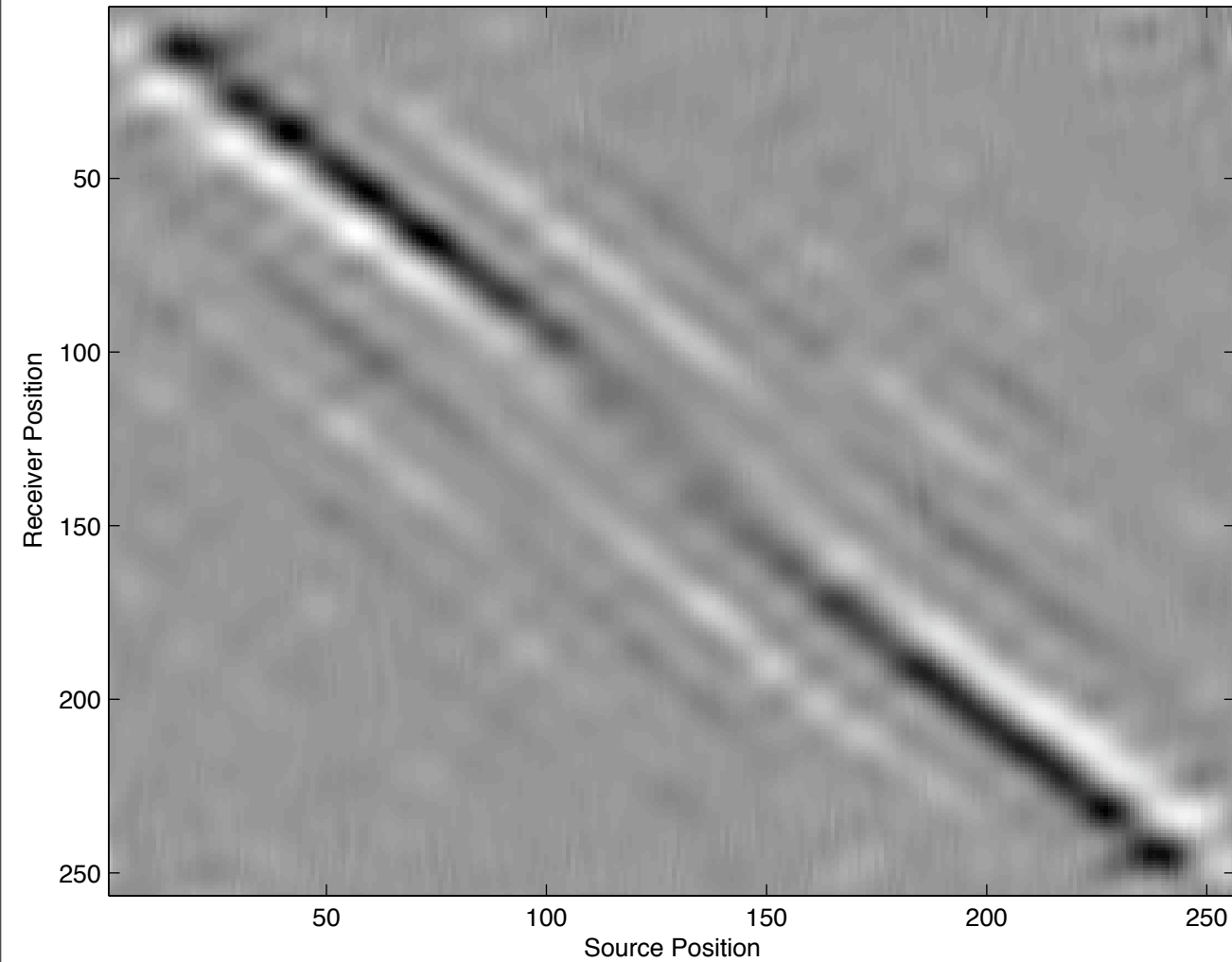
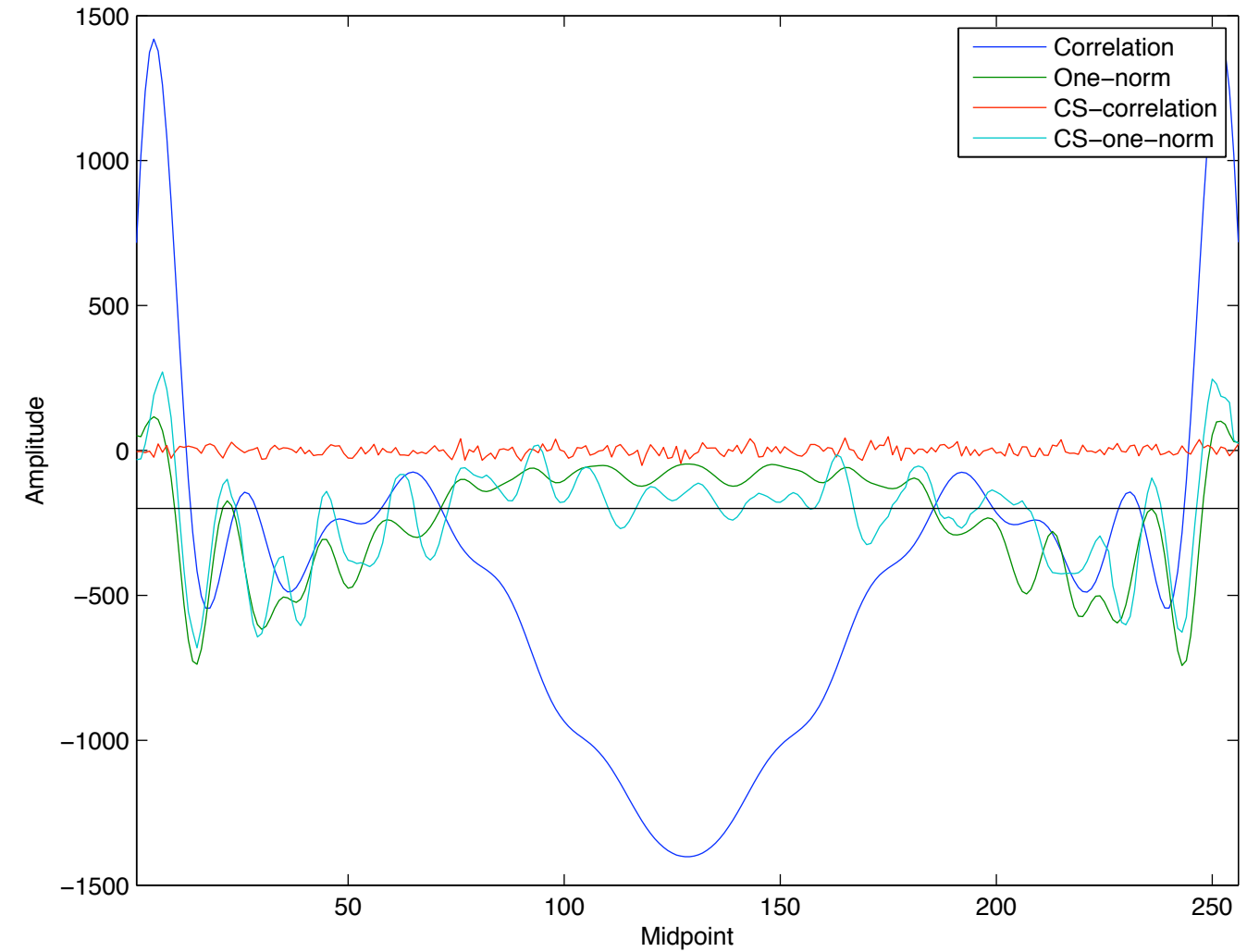


Image by deconvolution



Comparison

Conclusions

- Wavefield inversion is a versatile tool in seismic-data processing & imaging
- Curvelet-domain sparsity is a powerful *prior* that leads to *stable* inversions of
 - the primary-matrix operator => improved focusing & recovery
 - the adjoint of the primary-matrix operator => improved multiple prediction
 - the data-matrix operator
 - blended wavefields
- Outlook
 - wavefield predictions with improved spectral and amplitude properties
 - wavefield predictions from blended data
 - sparsity-promoting migration & full waveform inversion

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