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Wavefield Reconstruction Using Simultaneous Denoising Interpolation VS Denoising after Interpolation

Jiupeng Yan 2008 Consortium Meeting



Outline

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 - Denoising after Interpolating
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Introduction

Seismic Interpolation

- Seismic data with missing traces due to physical or economic constrains
- Require Interpolation
- Seismic Denoising
 - Seismic data Corrupted by noise
 - Require Denoising



Problem formulation by sparsitypromoting inversion

Interpolation

Denoising

 $\min \|\mathbf{x}\|_1$
s.t. $\mathbf{A}\mathbf{x} = \mathbf{y}$

where

 $\min \|\mathbf{x}\|_1$
s.t. $\|\mathbf{A}\mathbf{x} - \mathbf{y}\|_2 \le \epsilon$

where

 $\mathbf{A} = \mathbf{R}\mathbf{C}^T$

 $\mathbf{A} = \mathbf{C}^T$ $\epsilon \sim \text{noise level}$



- Strategy 1:
 - First Interpolate

 $\mathbf{y}_0 \sim \mathrm{Input}$ data

 $\widetilde{\mathbf{x}} = \arg \min \|x\|_1$
s.t. $\mathbf{y}_0 = \mathbf{R}\mathbf{C}^T\mathbf{x}$

Then Denoise $\mathbf{f} = \mathbf{C}^T \widetilde{\mathbf{x}}$

 $\min_{\mathbf{x} \in \mathbf{x}} \|\mathbf{x}\|_{1}$ s.t. $\|\mathbf{C}^T \mathbf{x} - \mathbf{f}\|_{2} \le \epsilon_1$



Strategy 2: Interpolate and Denoise Simultaneously

 $\mathbf{y}_0 \sim \mathrm{Input}$ data

 $\min \|\mathbf{x}\|_1$ s.t. $\|\mathbf{R}\mathbf{C}^T\mathbf{x} - \mathbf{y}_0\|_2 \le \epsilon_2$

Choice of ϵ

denoise problem assumes white noise (Gaussian, standard deviation σ), N measurements

$$\begin{array}{ll} \mathbf{y} = \mathbf{A}\mathbf{x} + \mathbf{n} \\ \text{data} & \text{noise} \\ \frac{\|\mathbf{A}\mathbf{x} - \mathbf{y}\|_2^2}{\sigma^2} \sim \chi^2(N) & \begin{array}{ll} \text{chi square} & mean \sim N \\ \text{distribution} & SD \sim \sqrt{2N} \end{array}$$

-choose $\ \epsilon^2 = \sigma^2 [N + 2\sqrt{2N}]$ then,

pr $(\|\mathbf{A}\mathbf{x} - \mathbf{y}\|_2 > \epsilon)$ is small



Choice of ϵ

Interpolating then Denoising

 $\epsilon 1 = \sigma \sqrt{N}$

~ need to fit full interpolated data

Combined

$$\epsilon 2 = \sigma \sqrt{N * (1 - miss\%)}$$

~ need to fit incomplete data



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Denoising after Interpolating

Combined

Input SNR=3.35 dB

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Denoising after Interpolating

Combined

Input SNR=2.37 dB

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Denoising after Interpolating

Combined

Input SNR=1.77 dB

Comparison under different noises

- miss%=percentage of missing traces=20%
- SNR1 Interpolate and Denoise SNR2 Combined

	input SNR	SNR1	SNR2
1	3.50	14.71	14.79
2	3.35	10.01	9.96
3	2.93	7.91	7.93
4	2.37	6.45	6.66
5	1.77	5.31	5.76



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Denoising after Interpolating

Combined

miss%=30%

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miss%=50%

Comparison for different percentages of missing traces

 $\Box \quad \epsilon 1 = \sigma \sqrt{N} \quad \epsilon 2 = \sigma \sqrt{N * (1 - miss\%)}$

- SNR3 ~ the SNR of interpolated data from data with missing traces but without noise
- SNR4 ~ the SNR of denoised data from data with noise but without missing traces is 8.58 dB

	miss%	Input SNR	SNR1(dB)	SNR2(dB)	SNR3(dB)	SNR4(dB)
1	10%	3.95	8.25	8.26	19.49	8.58
2	20%	2.93	7.91	7.93	15.70	8.58
3	30%	2.36	6.68	7.43	12.57	8.58
4	40%	1.84	6.10	6.89	10.45	8.58
5	50%	1.50	5.43	5.97	7.90	8.58



Conclusion

Conclusion

- Synthetic data tests show Combined results slightly better than Denoise after Interpolate
- small percentage of missing traces, close results; larger percentage of missing traces, larger difference

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