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Bootstrapping Robust EPSI with coarsely sampled data Tim T.Y. Lin SINBAD 2013 Winter



Outline

- 1. Intro/review of Robust EPSI algorithm
- 2. "Bootstrapping" by deliberate data decimation
- 3. Application to subsampled data
- 4. ... bonus slides? (if time permits)



Robust EPSI primer



Based on Estimation of Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)

true primary wavefield SRME-produced primary $\mathbf{P}_{\mathbf{o}} = \mathbf{P} - A(f)\mathbf{P}_{\mathbf{o}}\mathbf{P}$

> total up-going wavefield Ρ Po primary wavefield "matching" operator A(f)





Based on Estimation of Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)

true primary wavefield field SRME-produced primary $\mathbf{P_o} \approx \mathbf{P} - A(f)\mathbf{PP}$

> total up-going wavefield Ρ primary wavefield Po "matching" operator A(f)







Based on Estimation of Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)



$$\min_{A} \sum_{f} \|\mathbf{P} - A\|$$

total up-going wavefield Ρ primary wavefield $\mathbf{P_o}$ "matching" operator A(f)







Based on Estimation of Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)

true primary wavefield SRME-produced primary $\mathbf{P}_{\mathbf{o}} = \mathbf{P} - A(f)\mathbf{P}_{\mathbf{o}}\mathbf{P}$

> total up-going wavefield Ρ Po primary wavefield "matching" operator A(f)





Based on Estimation of Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)

recorded data predicted data from SRME $\mathbf{P} = \mathbf{P}_{\mathbf{o}} + A(f)\mathbf{P}_{\mathbf{o}}\mathbf{P}$

total up-going wavefield Ρ primary wavefield Po "matching" operator A(f)





Based on Estimation of Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)

recorded data predicted data from SRME $\mathbf{P} = \mathbf{P_o} + A(f)\mathbf{P_o}\mathbf{P}$

- **P** total up-going wavefield
- **Q** down-going source signature
- **G** primary impulse response

 $\mathbf{P_o} = \mathbf{Q}\mathbf{G}$ $A(f) = -\mathbf{Q}^{-1}$



Based on Estimation of Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)

recorded data predicted data from SRME $\mathbf{P} = \mathbf{Q}\mathbf{G} - \mathbf{G}\mathbf{P}$

- total up-going wavefield \mathbf{P}
- down-going source signature Q
- primary impulse response G





Based on Estimation of Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)



Inversion objective:

 $f(\mathbf{G}, \mathbf{Q}) = \frac{1}{2} \|\mathbf{P} - (\mathbf{Q}\mathbf{G} - \mathbf{G}\mathbf{P})\|_2^2$









Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)



Based on Estimation of Primaries by Sparse Inversion (Va





Based on Estimation of Primaries by Sparse Inversion (Va





Based on Estimation of Primaries by Sparse Inversion (Va





Based on Estimation of Primaries by Sparse Inversion (Va





Based on Estimation of Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)



Inversion objective:

 $f(\mathbf{G}, \mathbf{Q}) = \frac{1}{2} \|\mathbf{P} - (\mathbf{Q}\mathbf{G} - \mathbf{G}\mathbf{P})\|_2^2$





Two ways to obtain the final primary wavefield

"Direct" Primary "Conservative" Primary QG = P + GP

Inversion objective:

 $f(\mathbf{G}, \mathbf{Q}) = \frac{1}{2} \|\mathbf{P} - (\mathbf{Q}\mathbf{G} - \mathbf{G}\mathbf{P})\|_2^2$



In time domain (lower-case: whole dataset in time domain)

recorded data predicted data from SRME $\mathbf{p} = \mathcal{M}(\mathbf{g}, \mathbf{q})$

Inversion objective:

 $f(\mathbf{g}, \mathbf{q}) = \frac{1}{2} \|\mathbf{p} - \mathcal{M}(\mathbf{g}, \mathbf{q})\|_2^2$

- $\mathcal{M}(\mathbf{g},\mathbf{q}) := \mathcal{F}_{\mathrm{t}}^{\dagger} \mathrm{BlockDiag}_{\omega_{1}\cdots\omega_{n\,f}} [(q(\omega)\mathbf{I}-\mathbf{P})^{\dagger} \otimes \mathbf{I}] \mathcal{F}_{\mathrm{t}}\mathbf{g}$



Linearizations

 $\mathbf{p} = \mathcal{M}(\mathbf{g}, \mathbf{q})$ $\mathbf{M}_{\tilde{q}} = \left(\frac{\partial \mathcal{M}}{\partial \mathbf{g}}\right)_{\tilde{q}}$ $\mathbf{M}_{\tilde{g}} = \left(\frac{\partial \mathcal{M}}{\partial \mathbf{q}}\right)_{\tilde{q}}$

In fact it is bilinear:

 $\mathbf{M}_{\widetilde{q}}\mathbf{g} = \mathcal{M}(\mathbf{g}, \widetilde{\mathbf{q}}) \qquad \mathbf{M}_{\widetilde{g}}\mathbf{q} = \mathcal{M}(\mathbf{q}, \widetilde{\mathbf{g}})$





Linearizations

 $\mathbf{M}_{\tilde{q}} = \left(\frac{\partial \mathcal{M}}{\partial \mathbf{g}}\right)_{\tilde{q}}$

Associated objectives:

$$f_{\tilde{q}}(\mathbf{g}) = \frac{1}{2} \|\mathbf{p} - \mathbf{M}_{\tilde{q}}\mathbf{g}\|_2^2$$



 $_{2}^{2} \qquad f_{\tilde{g}}(\mathbf{q}) = \frac{1}{2} \|\mathbf{p} - \mathbf{M}_{\tilde{g}}\mathbf{q}\|_{2}^{2}$



Do:

$\mathbf{g}_{k+1} = \mathbf{g}_k + \alpha \mathcal{S}(\nabla f_{q_k}(\mathbf{g}_k))$ $\mathbf{q}_{k+1} = \mathbf{q}_k + \beta \nabla f_{g_{k+1}}(\mathbf{q}_k)$

Gradient sparsity S : pick largest ρ elements per trace









EPSI IR



Robust EPSI L1-minimization approach to the EPSI problem

[Lin and Herrmann, 2013 *Geophysics*]

While
$$\|\mathbf{p} - \mathcal{M}(\mathbf{g}_k, \mathbf{q}_k)\|_2 > \sigma$$

determine new τ_k from the Pareto
 $\mathbf{g}_{k+1} = \operatorname*{arg\,min}_{\mathbf{g}} \|\mathbf{p} - \mathbf{M}_{q_k} \mathbf{g}\|_2$ s.t.
 $\mathbf{g}_{k+1} = \operatorname*{arg\,min}_{\mathbf{q}} \|\mathbf{p} - \mathbf{M}_{g_{k+1}} \mathbf{q}\|_2$
 $\mathbf{q}_{k+1} = \operatorname*{arg\,min}_{\mathbf{q}} \|\mathbf{p} - \mathbf{M}_{g_{k+1}} \mathbf{q}\|_2$ (wavelet matching,

curve

$\|\mathbf{g}\|_1 \le \tau_k$ rt of SPGL1 until Pareto curve reached)

solve with LSQR)



Choosing Tau from the Pareto curve

Look at the solution space and the line of optimal solutions (Pareto curve)



minimize

 $||x||_1$ subject to $||Ax - b||_2 \leq \sigma$



Robust EPSI



EPSI IR



Robust EPSI IR





Solution at beginning of SPG







Solution at end of SPG (pareto-optimal)



Steepest descent direction $A^{\dagger}(Ax - b)$

Possible solutions of Ax=b









Robust EPSI summary

Benefits

- Mostly hands-free
- Gives sparse impulse response of primary wavefield

Challenges

- Cost roughly 100 to 200 SRMP
- Inversion approach means hard to QC until too late

 Formulation is more physical than SRME w/adaptive subtraction • Provide useful estimates of both primary and multiple wavefields

Much more accurate estimate of the multiples than single-pass SRMP



Bootstrapping (continuation strategy for spatial sampling)



Motivation: G unchanged by global filters



Data modeled with Ricker 30Hz



Motivation: G unchanged by global filters



Lowpassed Data

modeled with Ricker 30Hz lowpass at 40Hz (zero-phase cosine window)


Motivation: G unchanged by global filters



Reference REPSI primary IR from original data





Motivation: G unchanged by global filters



REPSI primary IR from low-passed data @ 40Hz



Motivation: G tolerant to global filters



REPSI primary IR from low-passed data @ 40Hz



Motivation: G tolerant to global filters

Zero–offset trace, 1140m





Sampling issue in multiple prediction = alias "The impact of field-survey character





"The impact of field-survey characteristics on surface-related multiple attenuation" Dragoset, Moore, Kostov 2006



Original (dx = 15m)



2x decimated lowpass 30Hz

4x decimated lowpass 60Hz





Impulse response solutions







40 min



6 min

1.5 min







Zero–offset trace, 1140m



Idea 2: Warm-start with coarse data solutions

Since decimated datasets solve much faster, we use its (slightly inaccurate) results to replace early estimates to full problem

Initial \mathcal{T}_k (one-norm constraint) of full problem obtained by some ratio

Previous Q is discarded

Interpolation method of G not important, just can't alias

Simple constant NMO (i.e., at water velocity) + linear interpolation works fine

- interpolating coarse solution, calculate one-norm, then scale back by





If you hear any of these:

MNO Animo Animal Asimov Nemo Anemone Eminem M&M's Nominal Dominos Ememo Wrararar Waka-waka

it's just me NMO (very badly) trying to say:



Original (dx = 15m)



2x decimated lowpass 30Hz

4x decimated lowpass 60Hz





Solution of full data



Solution of 4x decimated data





Solution of full data



Solution of 4x decimated data constant NMO linear interp 2x





Solution of 2x decimated data



Solution of 4x decimated data constant NMO linear interp 2x





Solution of 2x decimated data



Solution on 2x dec data *continuation* from 4x dec solution





Solution of full data



Solution on 2x dec data *continuation* from 4x dec solution





Solution of full data



Solution on 2x dec data > interp 2x *continuation* from 4x dec solution





Solution of full data



Solution on 2x dec data > interp 2x *continuation* from 4x thru 2x solution







Direct Primary Solved from full data





Direct Primary Solved with spatial sampling continuation dx = 60m > 30m > 15m





REPSI Multiples Solved from full data









Significant speedup from bootstrapping

$$\begin{aligned} \mathsf{Cost}(n) &= \mathcal{O}(2n_t \log n_t n^2) + \mathcal{O}(n_t n^3) \\ & \mathbf{2} \operatorname{times} \mathsf{FFT} & \operatorname{computing} \mathsf{MCG} \, \mathbf{\&} \, \operatorname{sum} \operatorname{in} \mathsf{FX} \end{aligned}$$

$$\operatorname{Cost}\left(\frac{1}{2}n\right) = \frac{1}{4}\mathcal{O}(2n_t \log n_t n^2) + \frac{1}{8}\mathcal{O}(n_t n^3)$$
$$\operatorname{Cost}\left(\frac{1}{4}n\right) = \frac{1}{16}\mathcal{O}(2n_t \log n_t n^2) + \frac{1}{64}\mathcal{O}(n_t n^3)$$

Per-iteration FLOPs cost (one forward/adjoint): $n = n_{rcv} = n_{src}$



From full data



















From full data







From full data







From full data







Bootstrapping application to under-sampled data



Robust EPSI With updates to unknown data

While
$$\|\mathbf{p}_k - \mathcal{M}(\mathbf{g}_k, \mathbf{q}_k)$$

 $\mathbf{q}_{k+1} = rgmin_{\mathbf{q}} \|\mathbf{p}\|$

 $\mathbf{p}_{k+1} = \mathbf{p}_k + \alpha \Delta \mathbf{p}$

$\|_2 > \sigma$

determine new τ_k from the Pareto curve

$$\begin{split} \mathbf{g}_{k+1} &= \arg\min \|\mathbf{p}_k - \mathbf{M}_{q_k} \mathbf{g}\|_2 \text{ s.t. } \|\mathbf{g}\|_1 \leq \tau_k \\ & \mathbf{g} \quad \quad \text{(Solve with SPG part of SPGL1 until Pareto curve reached)} \end{split}$$

$$_k - \mathbf{M}_{g_{k+1}} \mathbf{q} \|_2$$
 (Solve with LSQR)

$$(\mathbf{g}_{k+1}, \mathbf{q}_{k+1}, \mathbf{p}_k)$$

(Gradient update on data)





Trace maskdRecv15mdSrc30m(assuming streamer acquisition)

: missing data





Fully-sampled data shot gather src at 1800m





Interpolated data via const NMO 1600m/s natural-neighbor trace copy negative offsets sampled src at 1800m







Reference solution REPSI from fully-sampled data (conservative primary)


REPSI with 2:1 source undersampling





REPSI primary

from 2:1 source undersmapling with data updates dRecv = 15m, dSrc = 30m (conservative primary)



REPSI with 4:1 source undersampling



REPSI primary

from 4:1 source undersmapling with data updates dRecv = 15m, dSrc = 60m (conservative primary)





REPSI with 2:1 source undersampling



Reference solution REPSI from fully-sampled data (conservative primary)



REPSI with 4:1 source, nearest offset at 105m



REPSI primary

from 4:1 source undersmapling nearest offset at 105m with data updates dRecv = 15m, dSrc = 60m (conservative primary)



REPSI with 4:1 source, nearest offset at 105m



Trace mask dRecv 15m dSrc 60m nearest offset 105m (assuming streamer acquisition)

: missing data



Bootstrapping, for unknown data







REPSI primary

from 4:1 source undersmapling nearest offset at 105m with data updates dRecv = 60m, dSrc = 60m (direct primary)







from 4:1 source undersmapling nearest offset at 105m with data updates **starting from dx=60m solution** dRecv = 30m, dSrc = 60m (direct primary)





REPSI primary

from 4:1 source undersmapling nearest offset at 105m with data updates starting from dx=30m solution (which started from dx=60m) dRecv = 15, dSrc = 60m (conservative primary)



REPSI with 2:1 source undersampling



Reference solution REPSI from fully-sampled data (conservative primary)



REPSI with 4:1 source, nearest offset at 105m



REPSI primary

from 4:1 source undersmapling nearest offset at 105m with data updates dRecv = 15m, dSrc = 60m (conservative primary)





REPSI primary

from 4:1 source undersmapling nearest offset at 105m with data updates starting from dx=30m solution (which started from dx=60m) dRecv = 15, dSrc = 60m (conservative primary)



Sampling-continuation scheme summary

Significant saving in computation cost, 100x to 200x SRMP becomes more like 30x to 40x

Can keep ratio of unknown data at a controlled level

How low can we go? Two limits:

- data quality, or geophysical reasons (under investigation)
- Coarsest sampling interval in your datatype (crossline, OBN spacing, etc) • Some lower-bound on feasible low-pass frequency, either from theory,

- Start REPSI with decimated data, lowpass to avoid spatial aliasing; once "significant" progress is made, continue with less decimated problem



Remaining areas of investigation for REPSI

grid-free in the time domain? (*i.e., super-resolution methods*)

More sophisticated data-update method, less prone to local minima (use correlation between P and G, etc)

full-waveform inversion...?

- At coarsest levels, use more advanced/costly sparsifying methods? Go
- Incorporate up/down decomposition operator to work on P & Vz data
- Potentially extract low-frequency information from G for diving-wave



Bonus presentation

diving waves using Robust EPSI

Preliminary study in low-frequency recovery of





Data



REPSI "full band" (only diving wave) fixed spread of 7.5km ds=dr=15m 15Hz Ricker, "full band" modeled w/iWAVE





Modeled primary



REPSI "full band" (only diving wave) fixed spread of 7.5km ds=dr=15m 15Hz Ricker, "full band" modeled w/iWAVE





REPSI Multiples



REPSI "full band" (only diving wave) fixed spread of 7.5km ds=dr=15m 15Hz Ricker, "full band" modeled w/iWAVE





Data



REPSI "full band" (only diving wave) fixed spread of 7.5km ds=dr=15m 15Hz Ricker, "full band" modeled w/iWAVE





REPSI Primary



REPSI "full band" (only diving wave) fixed spread of 7.5km ds=dr=15m 15Hz Ricker, "full band" modeled w/iWAVE

REPSI Primary IR





REPSI Primary



Low cut at 5Hz (only diving wave) fixed spread of 7.5km ds=dr=15m 15Hz Ricker, "full band" modeled w/iWAVE Low cut at 5Hz

REPSI Primary IR



Average trace spectrum





Average trace spectrum





Amplitude Reference solution







0.5Hz

1 Hz

3 Hz

3Hz, Reference solution

1Hz, Reference solution





0.01 0.009 0.008 0.007 0.006 0.005 0.004 0.003 0.002 0.001 0

Amplitude Low-cut at 5 Hz

0.5Hz, High-passed @ 5Hz solution



0.5Hz

1 Hz

1Hz, High-passed @ 5Hz solution 0.012₅₀ 100 0.01 150 0.00200 250 ₽ 0.006 300 -0.003450-400 -0.002 450 -500 0 300 300 400 500 100 200 400 500

3Hz, High-passed @ 5Hz solution

3 Hz

SLIM 🔶



0.01 0.009 0.008 0.007 0.006 0.005 0.004 0.003 0.002 0.001 0



REPSI Primary

Low cut at 5Hz + Noise (only diving wave) fixed spread of 7.5km ds=dr=15m 15Hz Ricker, "full band" modeled w/iWAVE Low cut at 5Hz 18dB pink noise added (i.d.d. per trace)

REPSI Primary IR



Average trace spectrum





Average trace spectrum





Amplitude Low-cut at 5 Hz, 18dB Pink noise added



0.5Hz

1 Hz

3 Hz

SLIM 🛃



0.01 0.009 800.0 0.007 0.006 0.005 0.004 0.003 0.002 0.001 0

Amplitude Low-cut at 5 Hz, 18dB Pink noise added (solved to exact sigma)

-Iz, High-passed @ 5Hz, 18dB SNR (pink noise), exact sigma solutioHz, High-passed @ 5Hz, 18dB SNR (pink noise), exact sigma solutioHz, High-passed @ 5Hz, 18dB SNR (pink noise), exact sigma solution



0.5Hz

1 Hz

3 Hz

SLIM 🛃

0.01 0.009 800.0 0.007 0.006 0.005 0.004 0.003 0.002 0.001



REPSI Primary

REPSI Primary IR

Noise + Low cut at 5Hz (only diving wave) fixed spread of 7.5km ds=dr=15m 15Hz Ricker, "full band" modeled w/iWAVE 18dB pink noise added (i.d.d. per trace) Low cut at 5Hz (low-cut after noise is added)



Average trace spectrum





Average trace spectrum





Amplitude 18dB Pink noise added, Low-cut at 5 Hz



0.5Hz

1 Hz

3 Hz

SLIM 🔶



0.01 0.009 800.0 0.007 0.006 0.005 0.004 0.003 0.002 0.001 0

Amplitude Reference solution







0.5Hz

1 Hz

3 Hz

3Hz, Reference solution

1Hz, Reference solution





0.01 0.009 0.008 0.007 0.006 0.005 0.004 0.003 0.002 0.001 0

Amplitude 8dB Pink noise added, Low-cut at 5 Hz



0.5Hz

1 Hz

3 Hz

SLIM 🔶



0.01 0.009 800.0 0.007 0.006 0.005 0.004 0.003 0.002 0.001 $\mathbf{0}$
Phase Reference solution

0.5Hz, Reference solution

1Hz, Reference solution



0.5Hz

1 Hz



Phase Low-cut at 5 Hz

1Hz, High-passed @ 5Hz solution



0.5Hz

1 Hz



Phase Low-cut at 5 Hz, 18dB Pink noise added



0.5Hz

1 Hz



Phase Low-cut at 5 Hz, 18dB Pink noise added (solved to exact sigma)

Hz, High-passed @ 5Hz, 18dB SNR (pink noise), exact sigma solution z, High-passed @ 5Hz, 18dB SNR (pink noise), exact sigma solution = 200 and the set of the set of



0.5Hz

1 Hz



Phase 18dB Pink noise added, Low-cut at 5 Hz



0.5Hz

1 Hz

3 Hz

3Hz, 18dB SNR (pink noise), High-passed @ 5Hz solution



Phase Reference solution

0.5Hz, Reference solution

1Hz, Reference solution



0.5Hz

1 Hz



Phase 8dB Pink noise added, Low-cut at 5 Hz



0.5Hz

¶_2 400 _l -3

3Hz, 8dB SNR (pink noise), High-passed @ 5Hz solution

1 Hz



Remaining areas of investigation for REPSI

grid-free in the time domain? (*i.e., super-resolution methods*)

More sophisticated data-update method, less prone to local minima (use correlation between P and G, etc)

full-waveform inversion

- At coarsest levels, use more advanced/costly sparsifying methods? Go
- Incorporate up/down decomposition operator to work on P & Vz data
- Potentially extract low-frequency information from G for diving-wave



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Thank YOU! This talk had **117** slides!



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