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Bootstrapping Robust EPSI with coarsely sampled data

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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

$$\mathbf{P_o} = \mathbf{P} - A(f)\mathbf{P_o}\mathbf{P}$$

P total up-going wavefield

 $\mathbf{P_o}$ primary wavefield



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

SRMP

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

P total up-going wavefield

 $\mathbf{P}_{\mathbf{O}}$ primary wavefield



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

adaptive
$$\min_{A} \sum_{f} \|\mathbf{P} - A(f)\mathbf{PP}\|$$
 subtraction

P total up-going wavefield

Po primary wavefield



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

true primary wavefield

SRME-produced primary

$$\mathbf{P_o} = \mathbf{P} - A(f)\mathbf{P_o}\mathbf{P}$$

P total up-going wavefield

 $\mathbf{P_o}$ primary wavefield



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

Po primary wavefield

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

recorded data predicted data from SRME

$$\mathbf{P} = \mathbf{P_o} + A(f)\mathbf{P_o}\mathbf{P}$$

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

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



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

recorded data predicted data from SRME

$$P = QG - GP$$

- P total up-going wavefield
- O down-going source signature
- primary impulse response

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

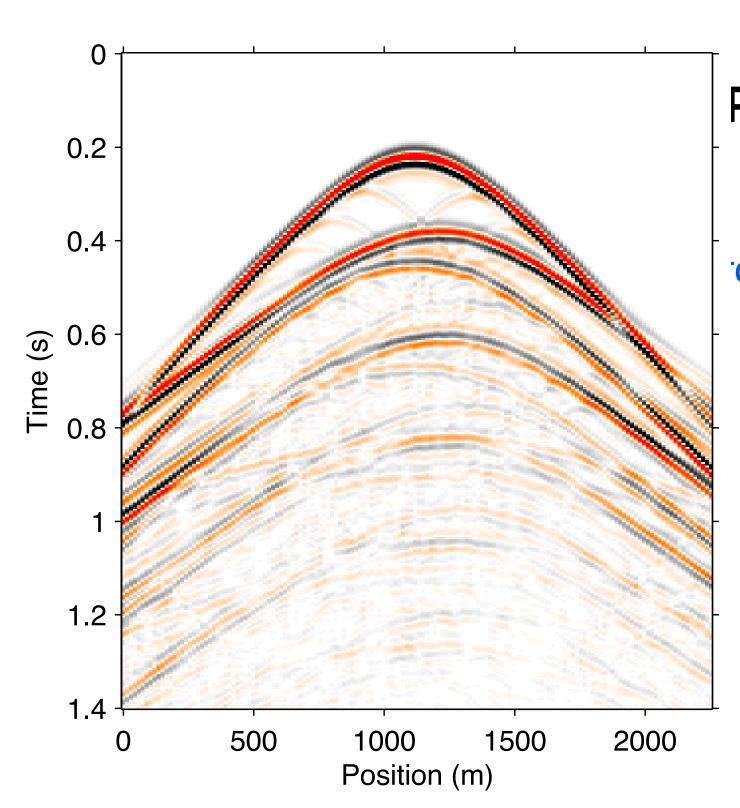
recorded data

predicted data from SRME

$$P = QG - GP$$

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





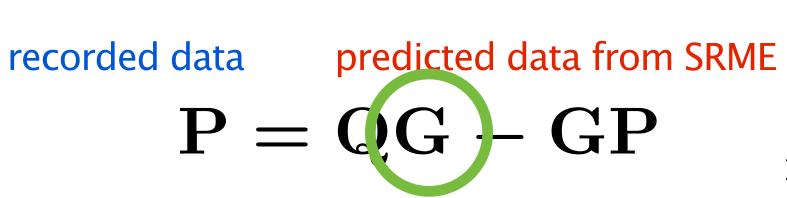
Primaries by Sparse Inversion (van Groenestijn and Verschuur, 2009)

$$\mathbf{P} = \mathbf{Q}\mathbf{G} - \mathbf{G}\mathbf{P}$$

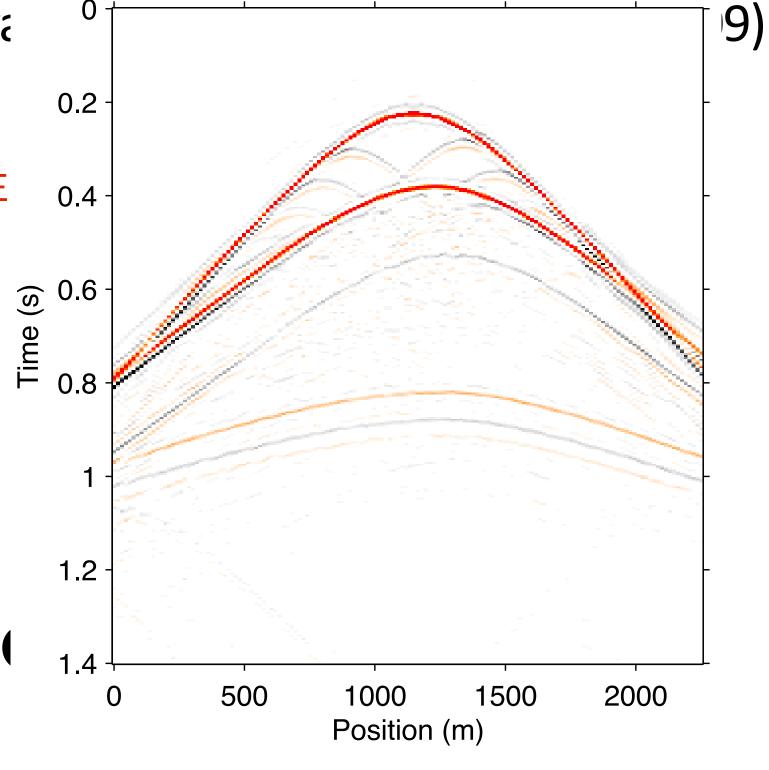
$$f(\mathbf{G}, \mathbf{Q}) = \frac{1}{2} ||\mathbf{P} - (\mathbf{QG} - \mathbf{GP})||_2^2$$



Based on Estimation of Primaries by Sparse Inversion (va

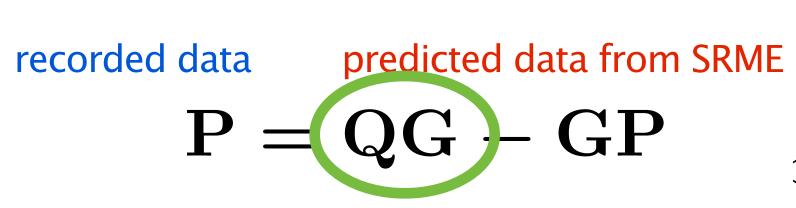


$$f(\mathbf{G}, \mathbf{Q}) = \frac{1}{2} || \mathbf{P} - (\mathbf{Q})||$$

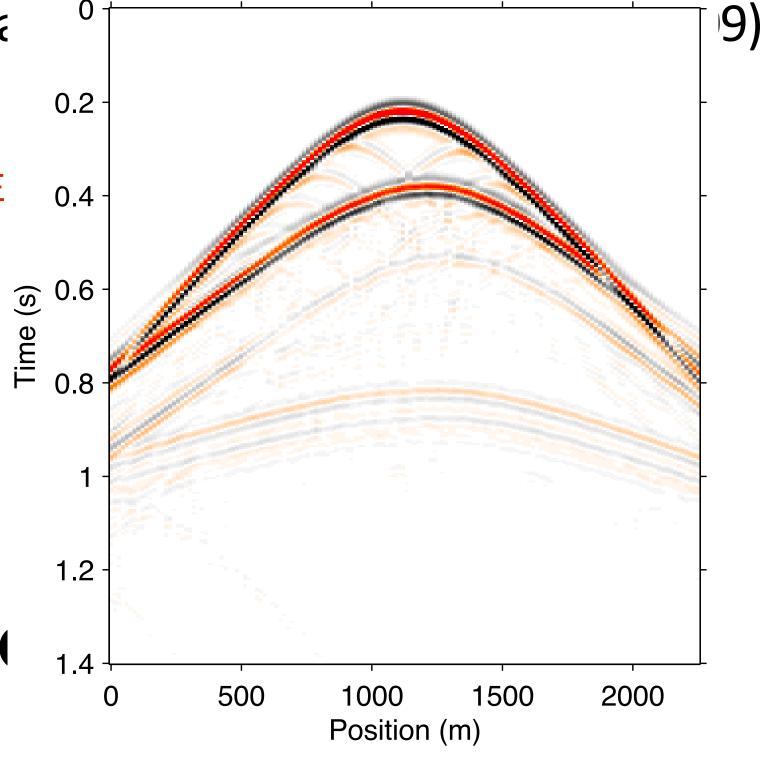




Based on Estimation of Primaries by Sparse Inversion (va

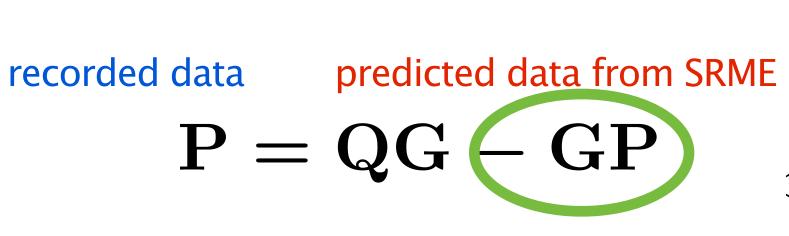


$$f(\mathbf{G}, \mathbf{Q}) = \frac{1}{2} || \mathbf{P} - (\mathbf{Q})||$$

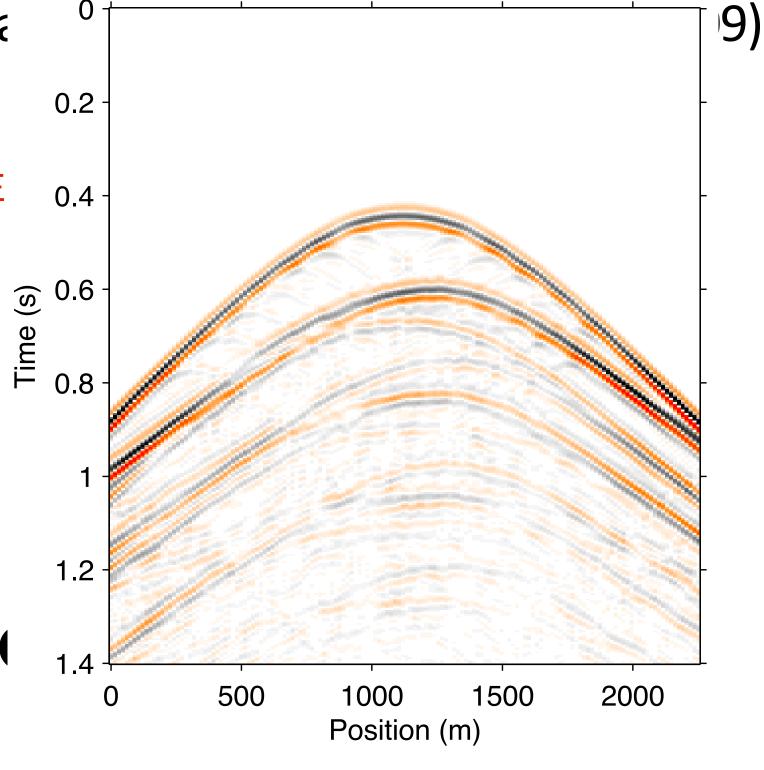




Based on Estimation of Primaries by Sparse Inversion (va



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

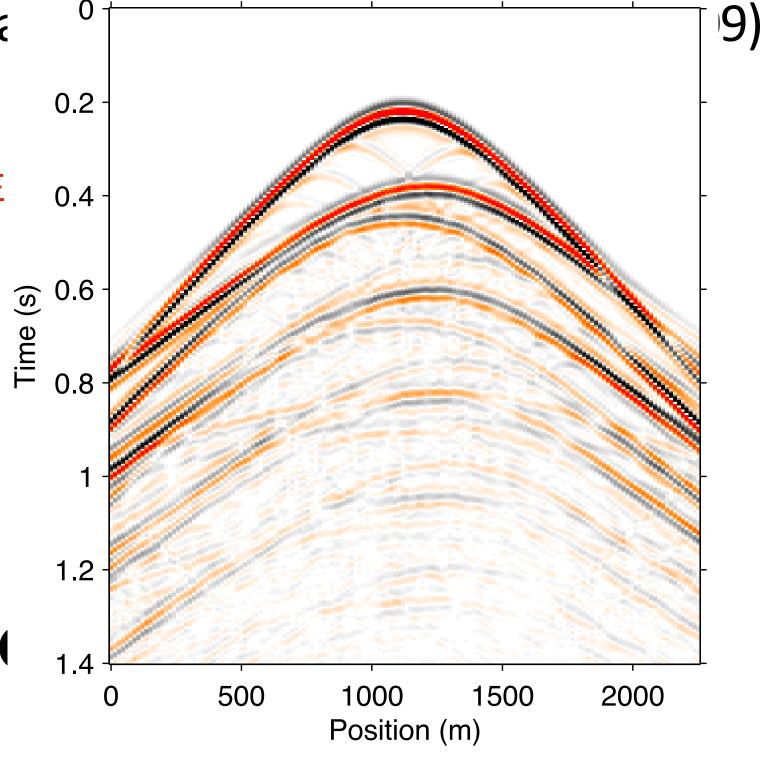




Based on Estimation of Primaries by Sparse Inversion (va



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



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

recorded data

predicted data from SRME

$$P = QG - GP$$

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

Two ways to obtain the final primary wavefield

"Direct" Primary "Conservative" Primary
$$\mathbf{QG} = \mathbf{P} + \mathbf{GP}$$

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

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

recorded data predicted data from SRME

$$\mathbf{p} = \mathcal{M}(\mathbf{g}, \mathbf{q})$$

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

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

Linearizations

$$\mathbf{p} = \mathcal{M}(\mathbf{g}, \mathbf{q})$$

$$\mathbf{M}_{ ilde{q}} = \left(rac{\partial \mathcal{M}}{\partial \mathbf{g}}
ight)_{ ilde{q}}$$

$$\mathbf{M}_{ ilde{g}} = \left(rac{\partial \mathcal{M}}{\partial \mathbf{q}}
ight)_{ ilde{g}}$$

In fact it is bilinear:

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

Linearizations

$$\mathbf{p} = \mathcal{M}(\mathbf{g}, \mathbf{q})$$

$$\mathbf{M}_{ ilde{q}} = \left(rac{\partial \mathcal{M}}{\partial \mathbf{g}}
ight)_{ ilde{q}}$$

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

Associated objectives:

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

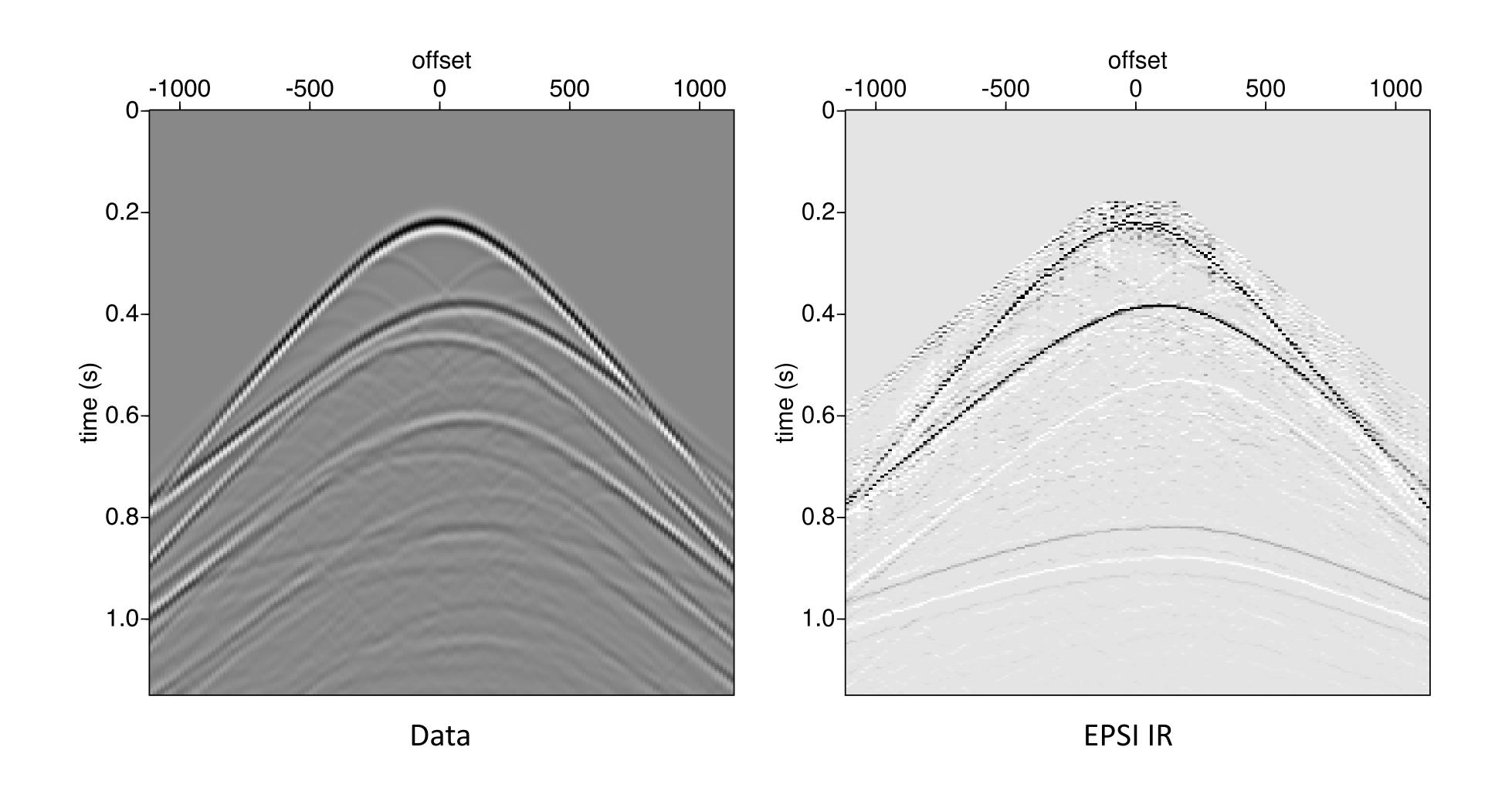
Do:

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

$$\mathbf{q}_{k+1} = \mathbf{q}_k + \beta \nabla f_{g_{k+1}}(\mathbf{q}_k)$$

Gradient sparsity

 \mathcal{S} : pick largest ρ elements per trace





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 curve

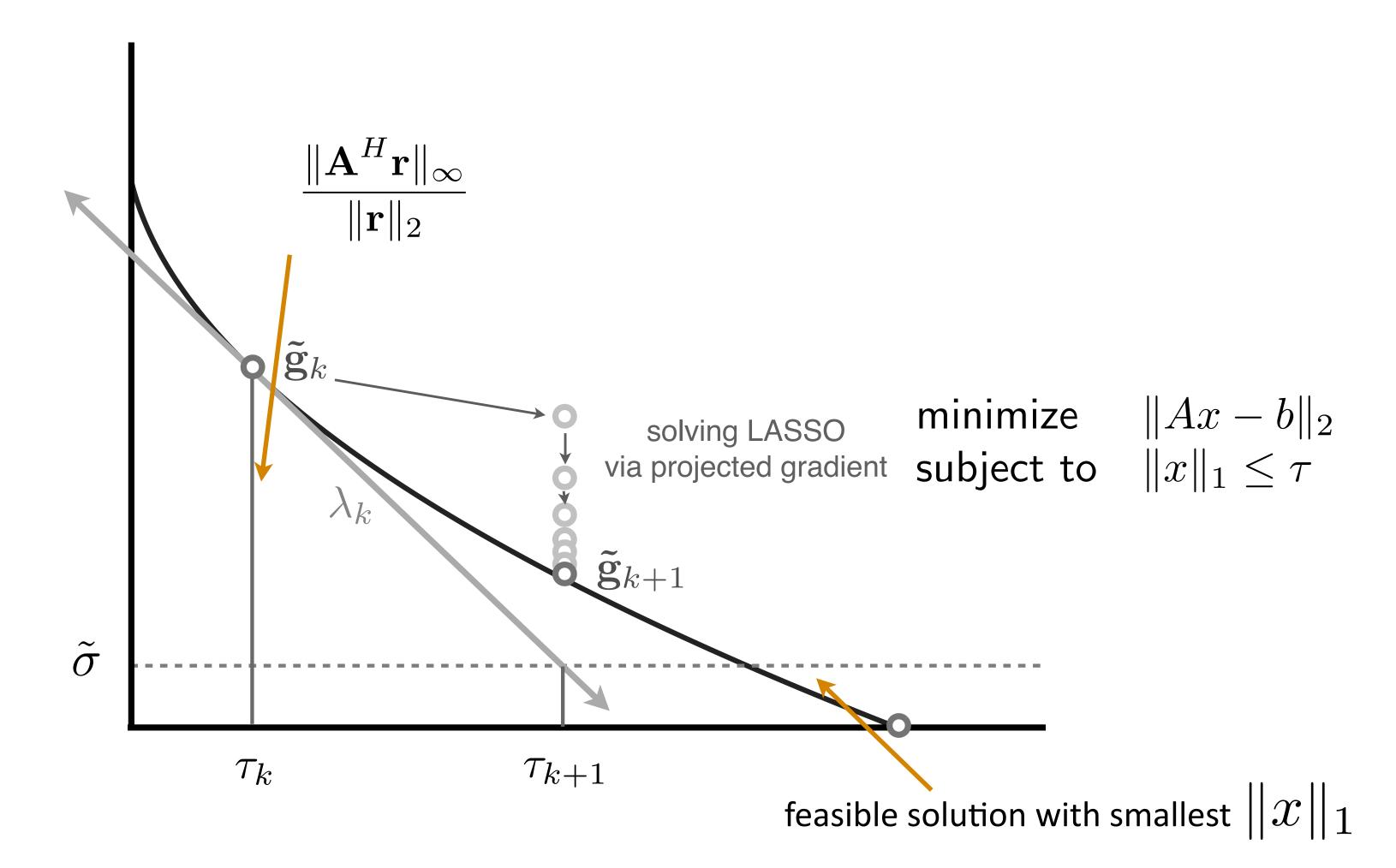
$$\mathbf{g}_{k+1} = \arg\min \|\mathbf{p} - \mathbf{M}_{q_k}\mathbf{g}\|_2 \text{ s.t. } \|\mathbf{g}\|_1 \leq \tau_k$$
 (Solve with SPG part of SPGL1 until Pareto curve reached)

$$\mathbf{q}_{k+1} = \underset{\mathbf{q}}{\operatorname{arg\,min}} \|\mathbf{p} - \mathbf{M}_{g_{k+1}}\mathbf{q}\|_2$$
 (wavelet matching, solve with LSQR)

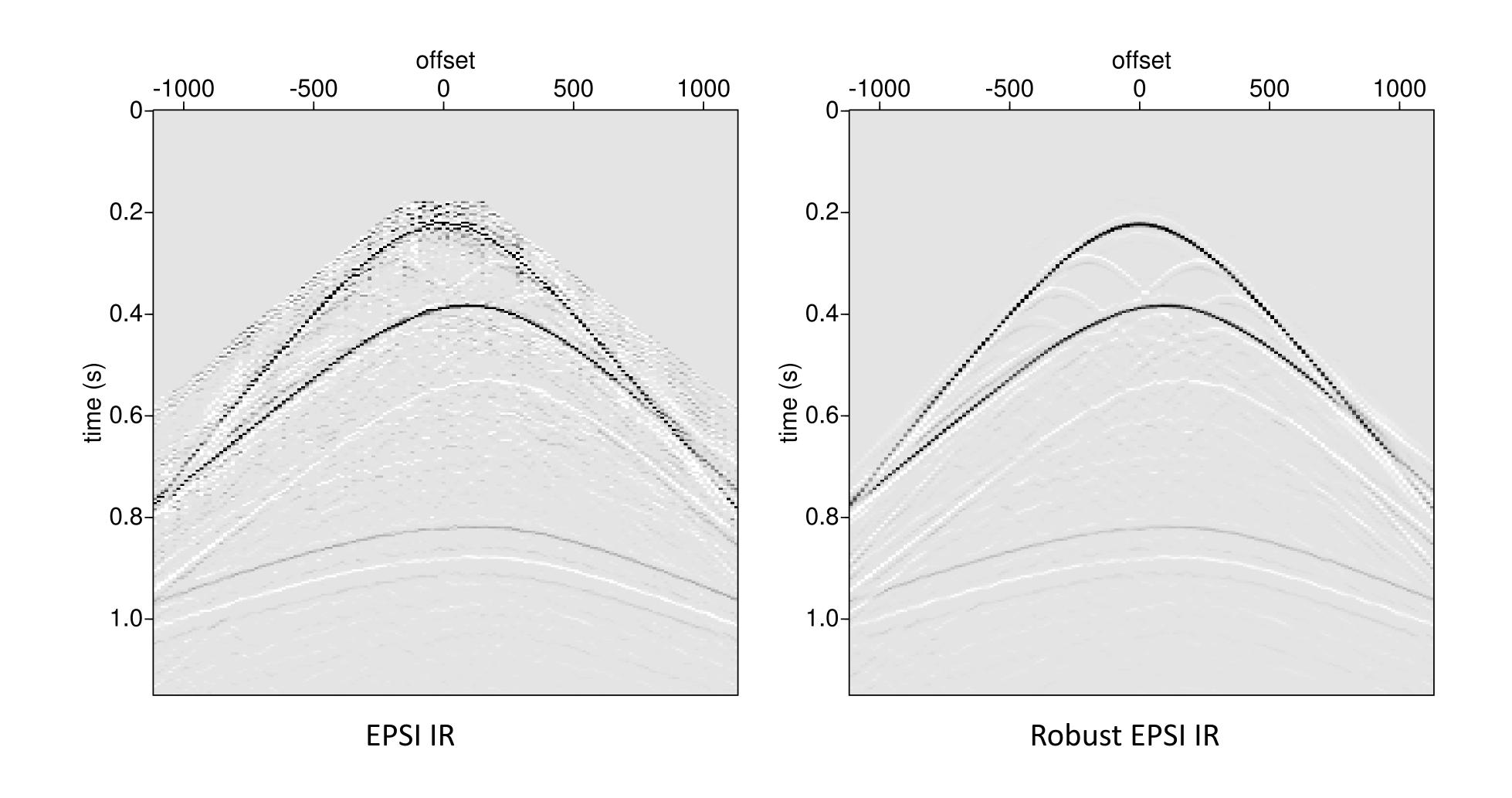
Choosing Tau from the Pareto curve

$$\begin{array}{ll} \text{minimize} & \|x\|_1 \\ \text{subject to} & \|Ax-b\|_2 \leq \sigma \end{array}$$

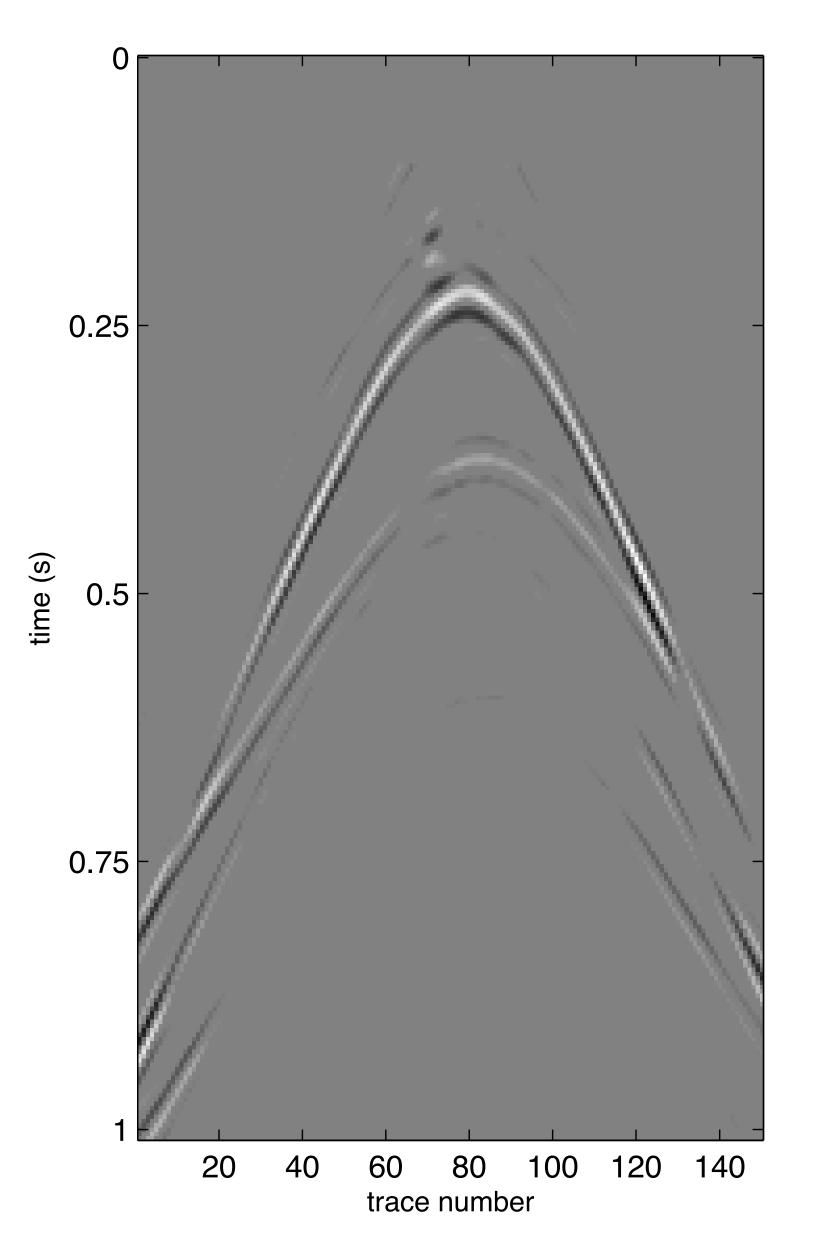
Look at the solution space and the line of optimal solutions (Pareto curve)



Robust EPSI

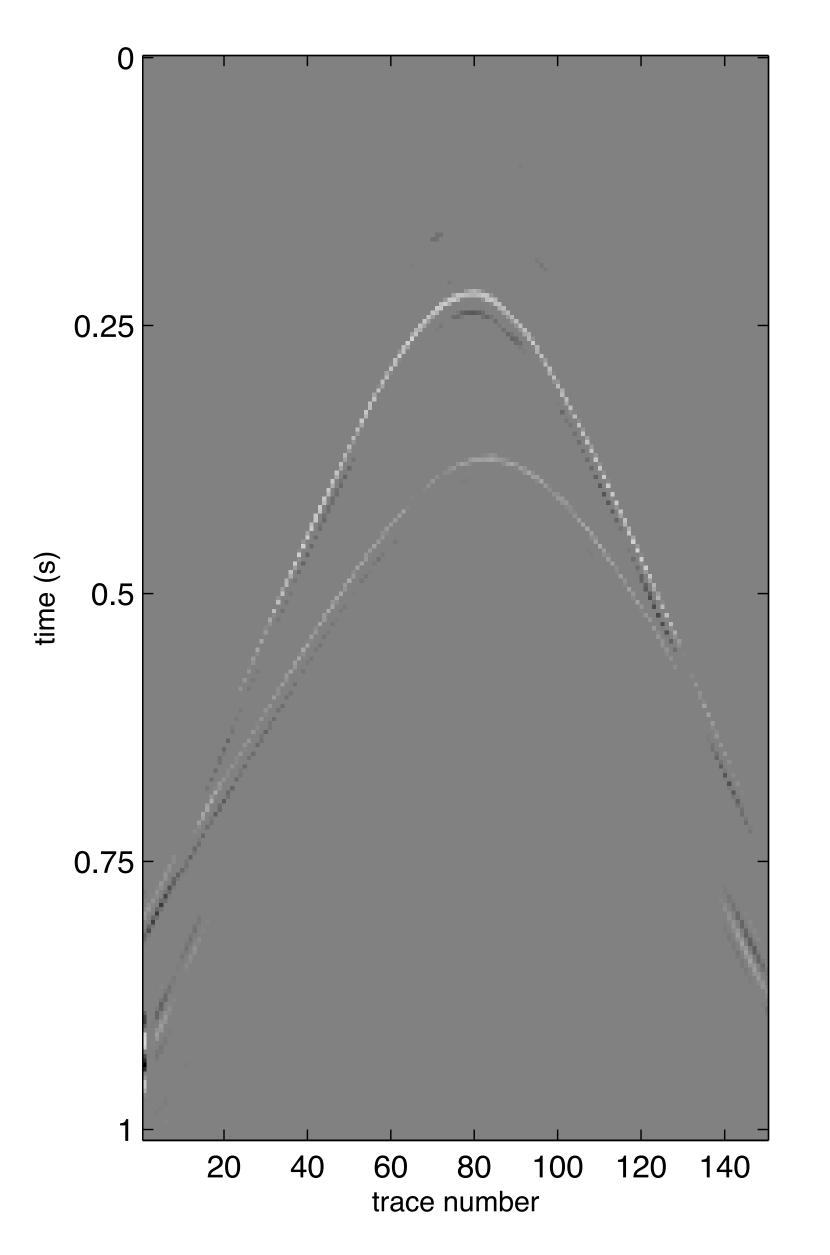






Solution at beginning of SPG





Solution at end of SPG (pareto-optimal)

$$\begin{array}{ll} \text{minimize} & \|Ax-b\|_2 \\ \text{subject to} & \|x\|_1 \leq \tau \end{array}$$

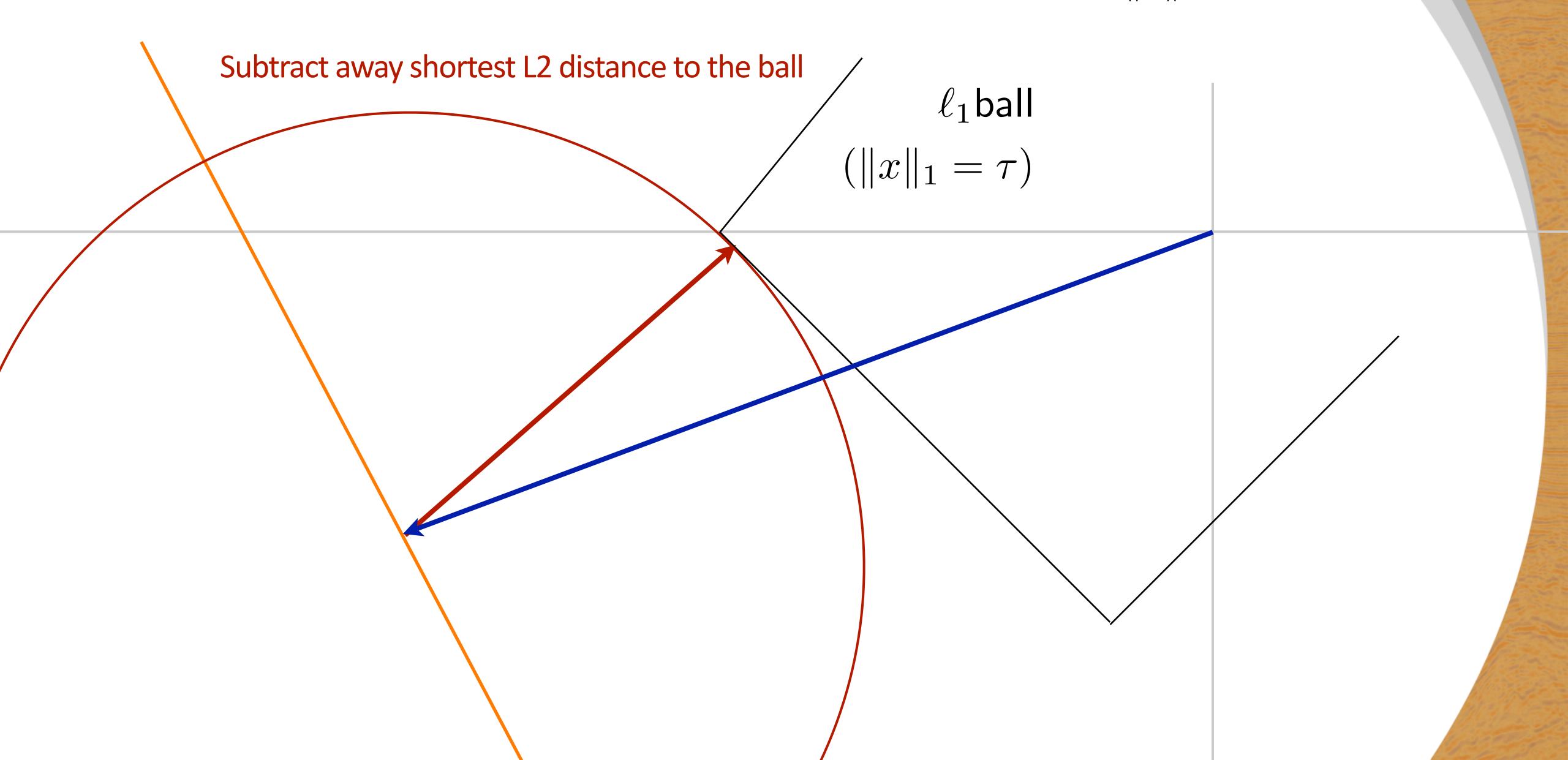


Steepest descent direction

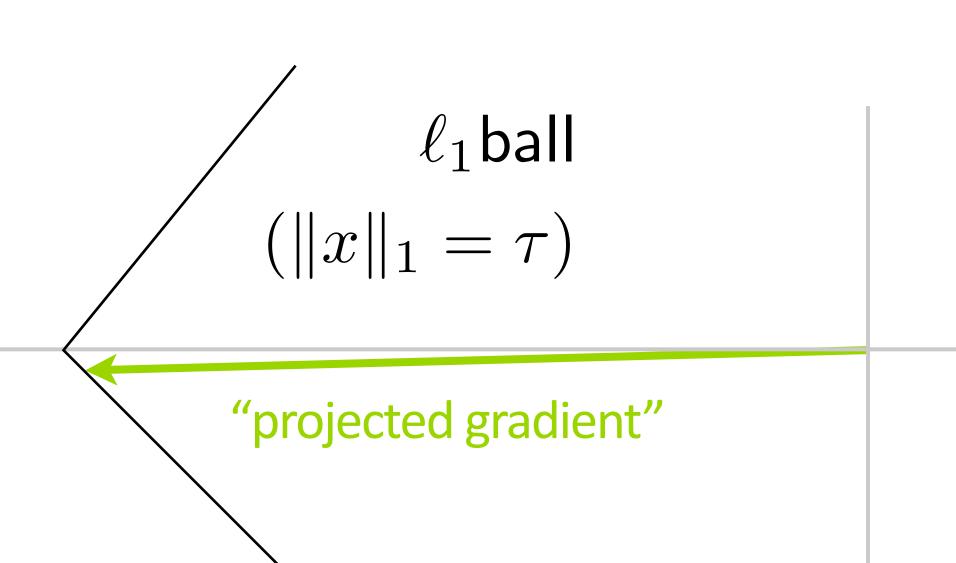
$$A^{\dagger}(Ax-b)$$

Possible solutions of Ax=b

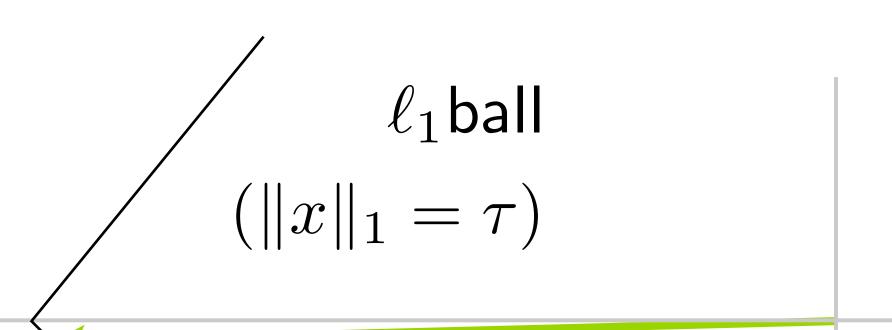
 $\begin{array}{ll} \text{minimize} & \|Ax-b\|_2 \\ \text{subject to} & \|x\|_1 \leq \tau \end{array}$



$$\begin{array}{ll} \text{minimize} & \|Ax-b\|_2 \\ \text{subject to} & \|x\|_1 \leq \tau \end{array}$$



$$\begin{array}{ll} \text{minimize} & \|Ax-b\|_2 \\ \text{subject to} & \|x\|_1 \leq \tau \end{array}$$



(proximal gradient if one-norm is a penalty)



Robust EPSI summary

Benefits

- Formulation is more physical than SRME w/adaptive subtraction
- Provide useful estimates of both primary and multiple wavefields
- Mostly hands-free
- Much more accurate estimate of the multiples than single-pass SRMP
- Gives sparse impulse response of primary wavefield

Challenges

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

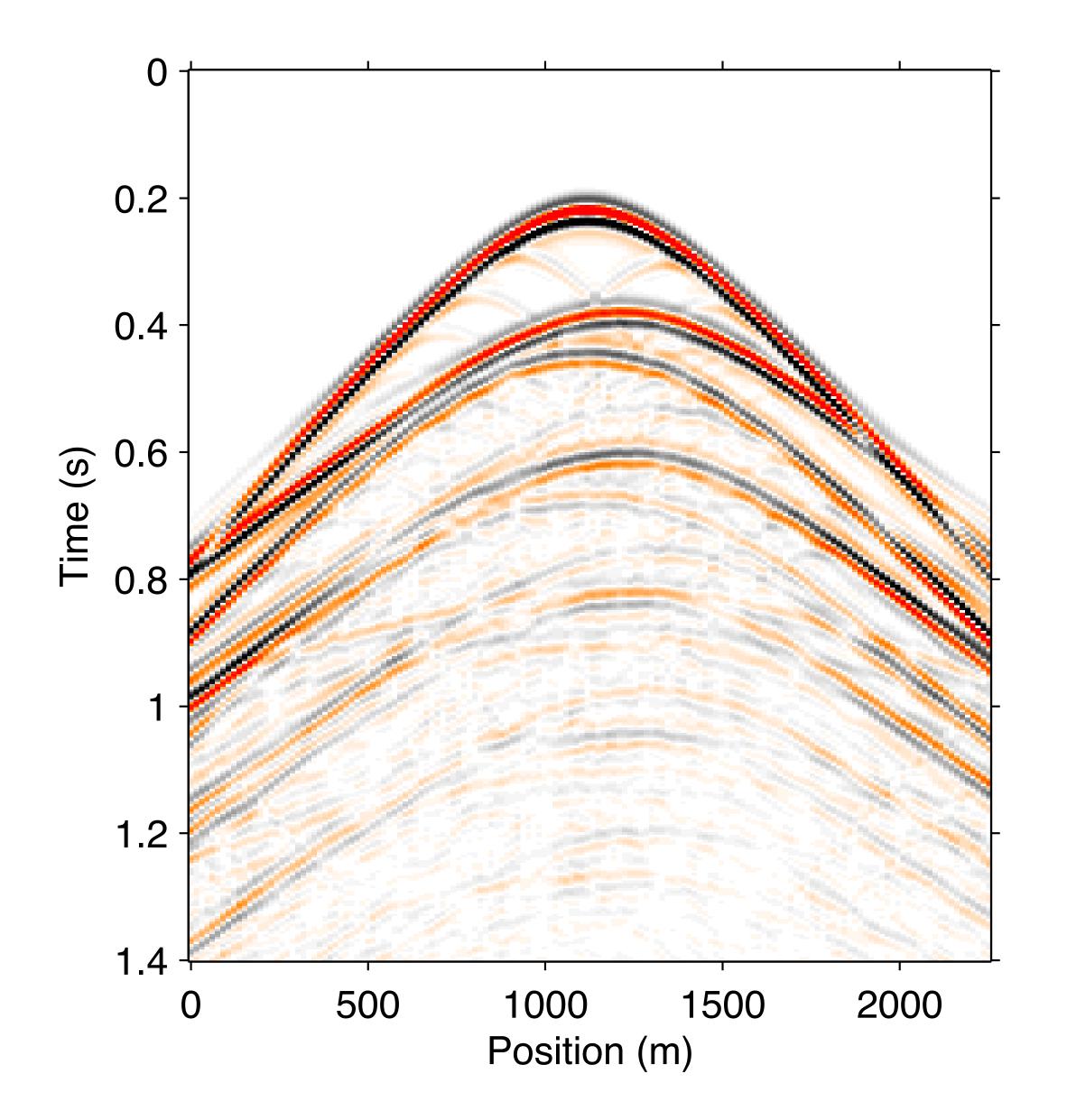


Bootstrapping

(continuation strategy for spatial sampling)



Motivation: G unchanged by global filters

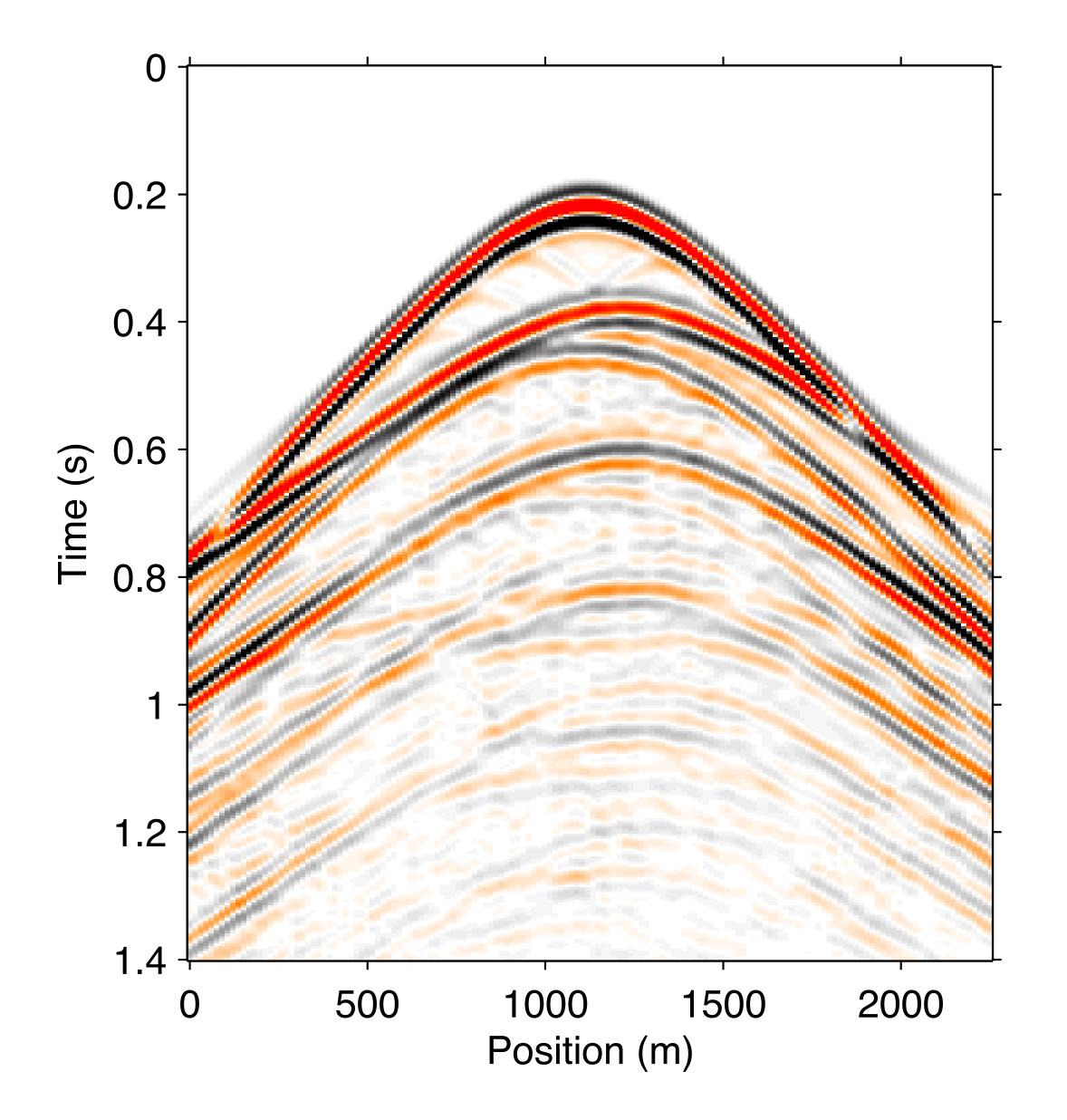


Data

modeled with Ricker 30Hz



Motivation: G unchanged by global filters

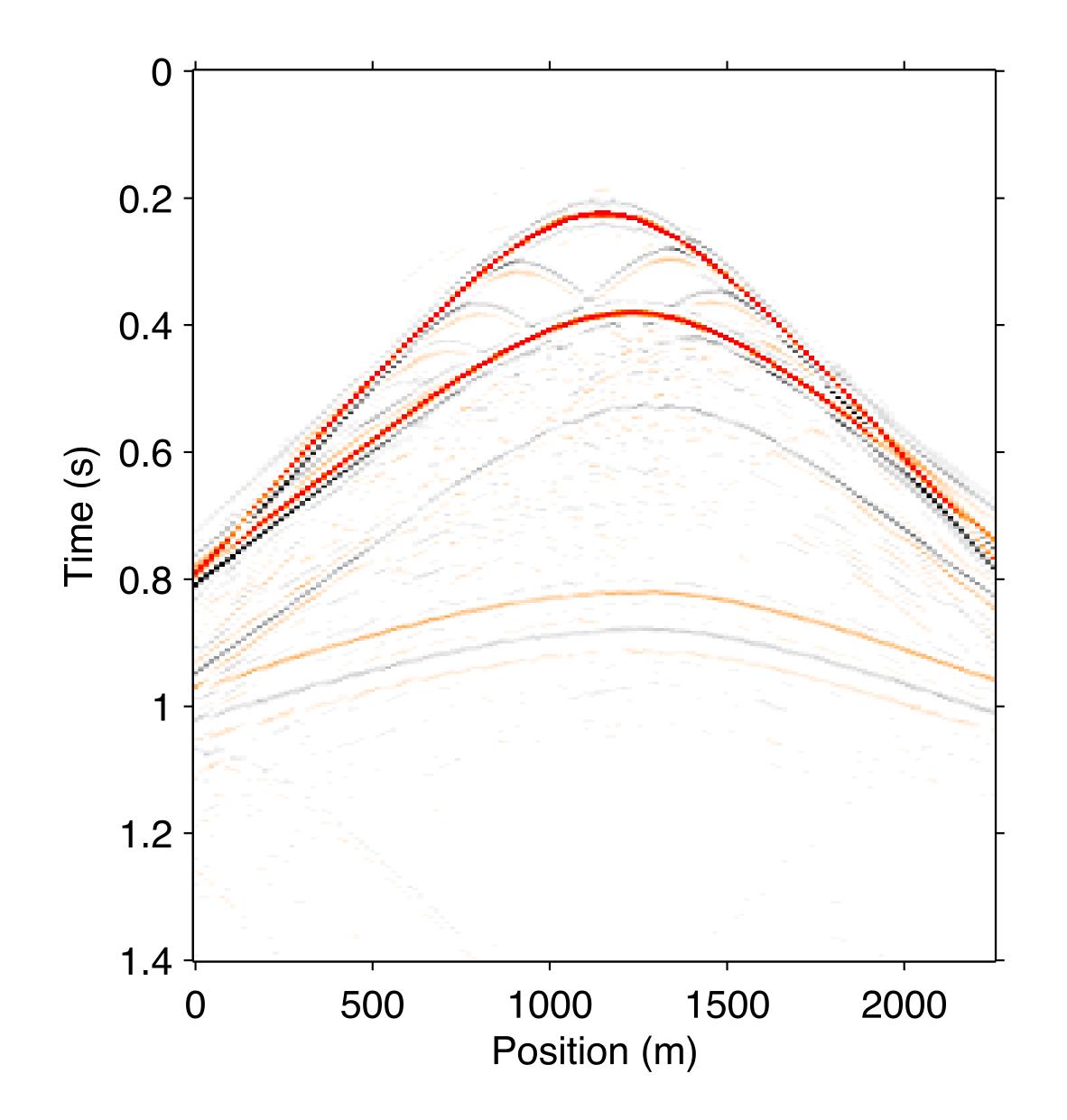


Lowpassed Data

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



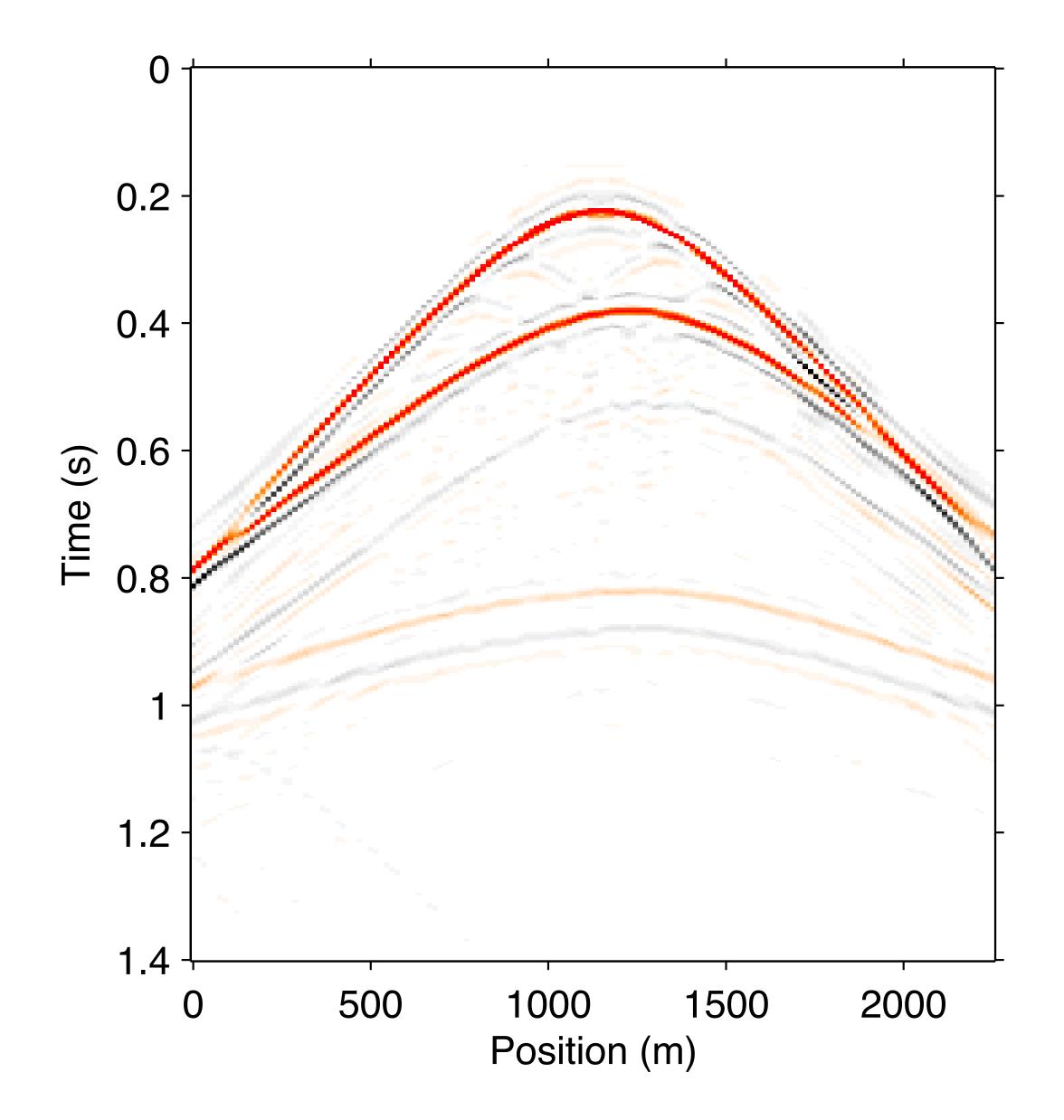
Motivation: G unchanged by global filters



Reference REPSI primary IR from original data



Motivation: G unchanged by global filters

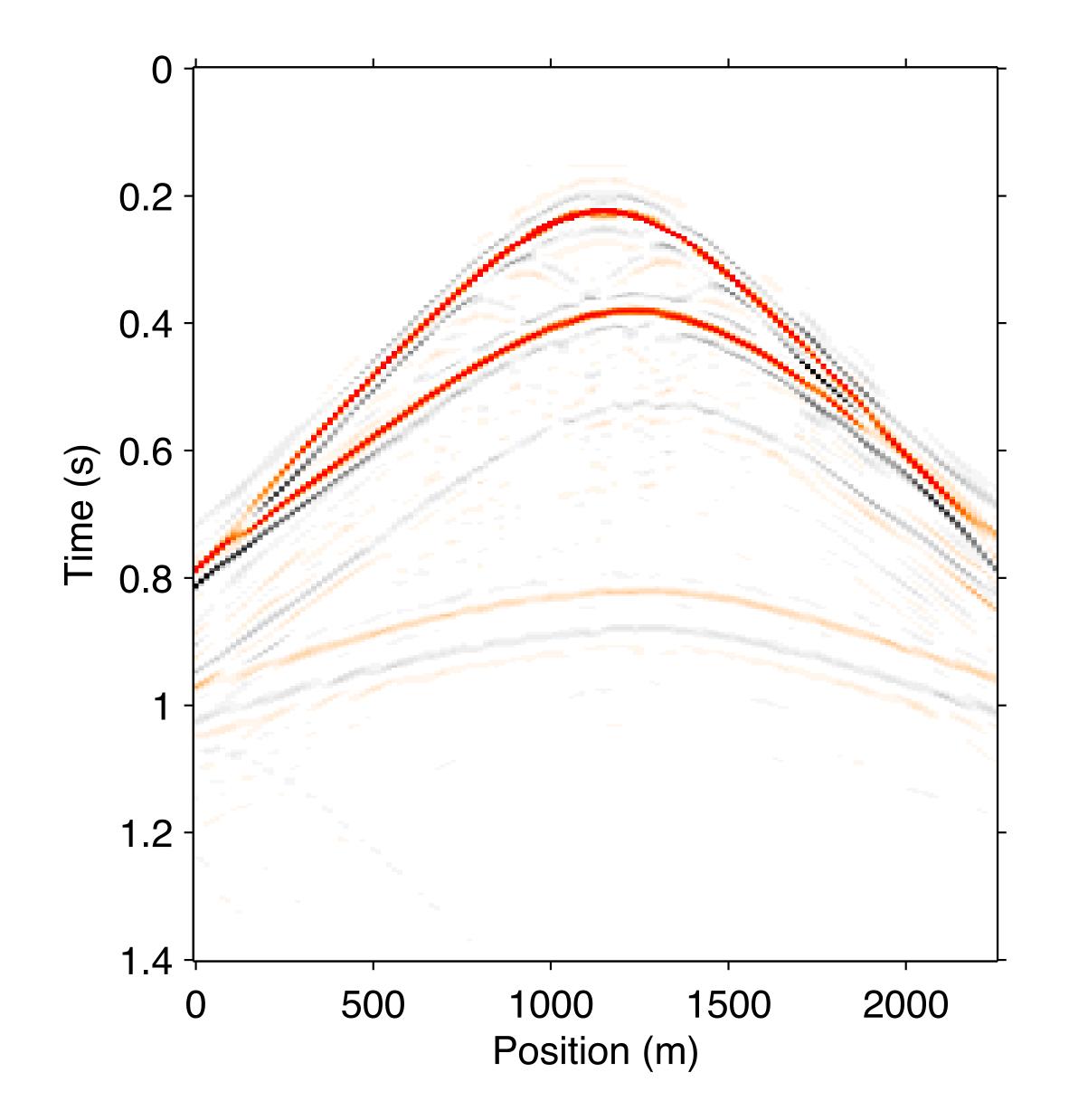


REPSI primary IR

from low-passed data @ 40Hz



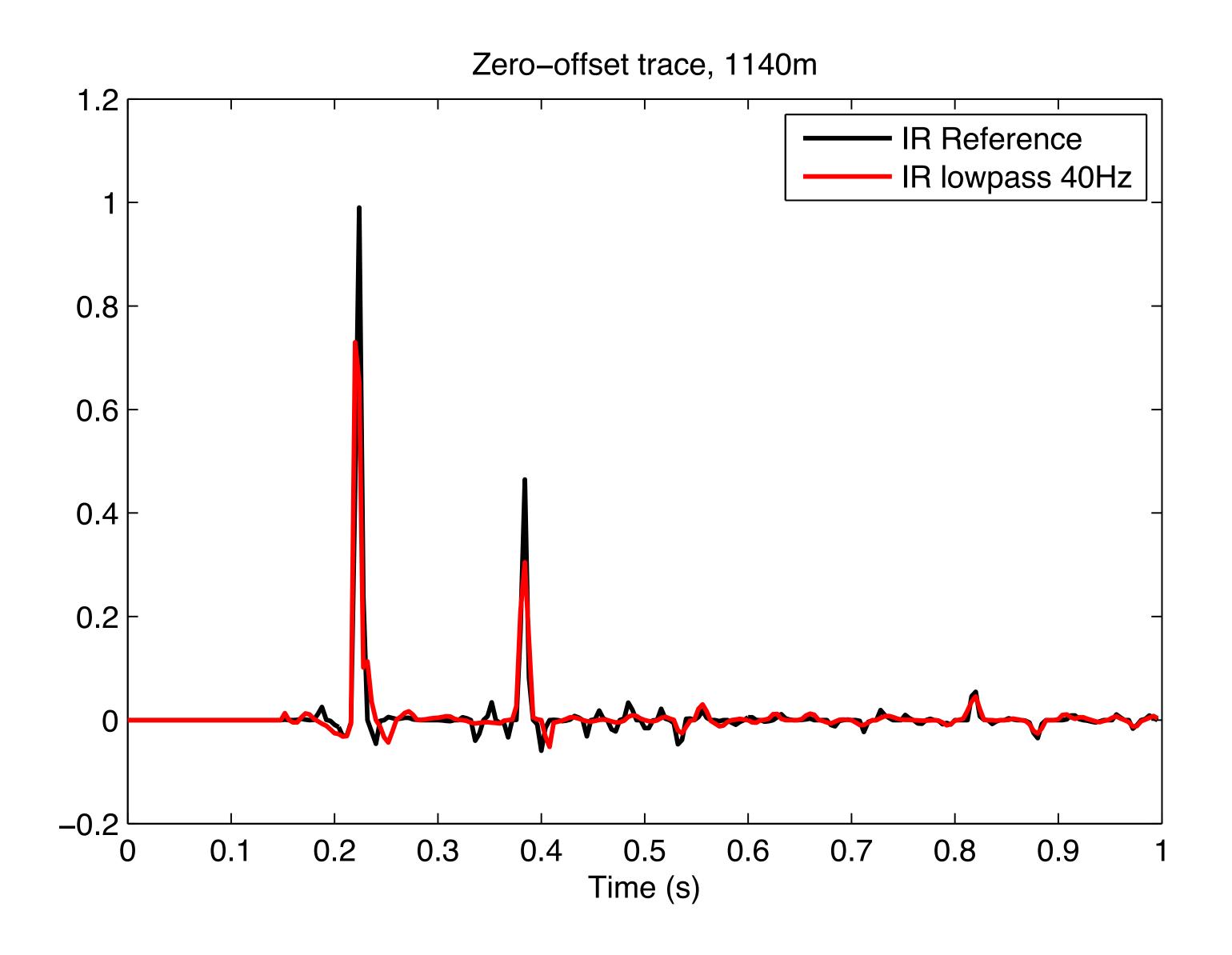
Motivation: G tolerant to global filters



REPSI primary IR

from low-passed data @ 40Hz

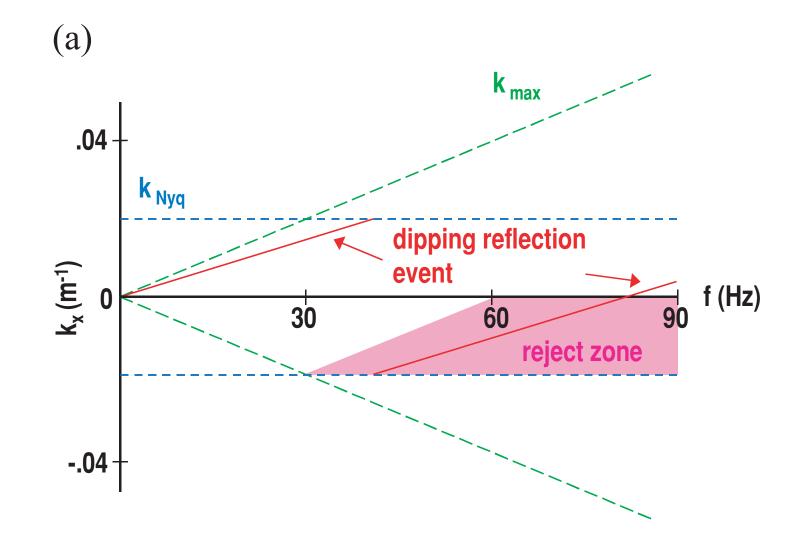
Motivation: G tolerant to global filters

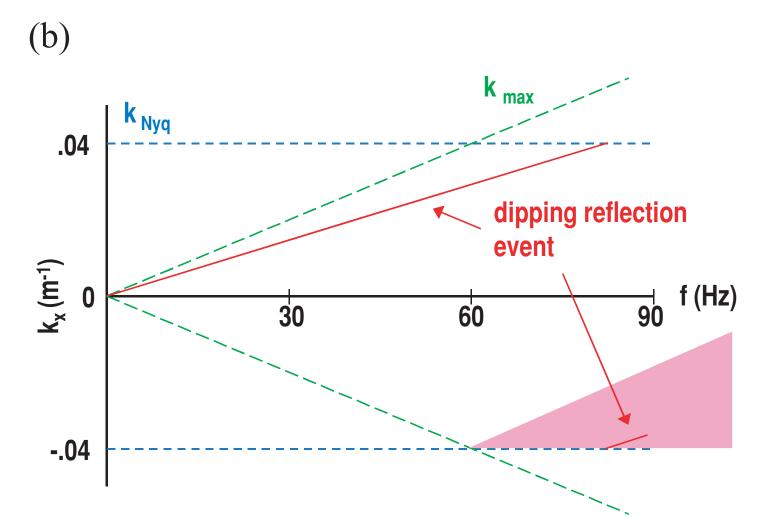


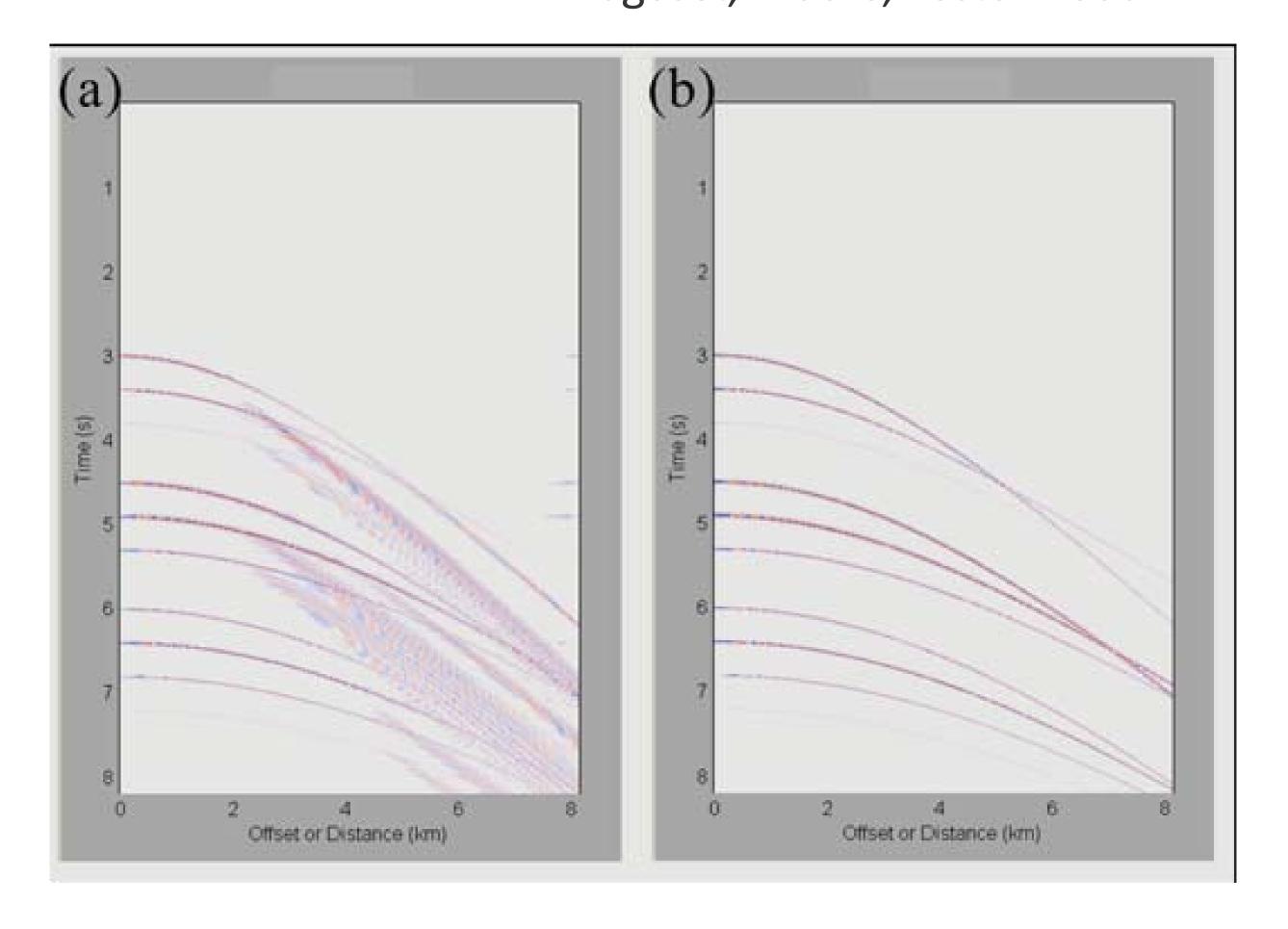
Sampling issue in multiple prediction = alias

"The impact of field-survey characteristics on surface-related multiple attenuation"

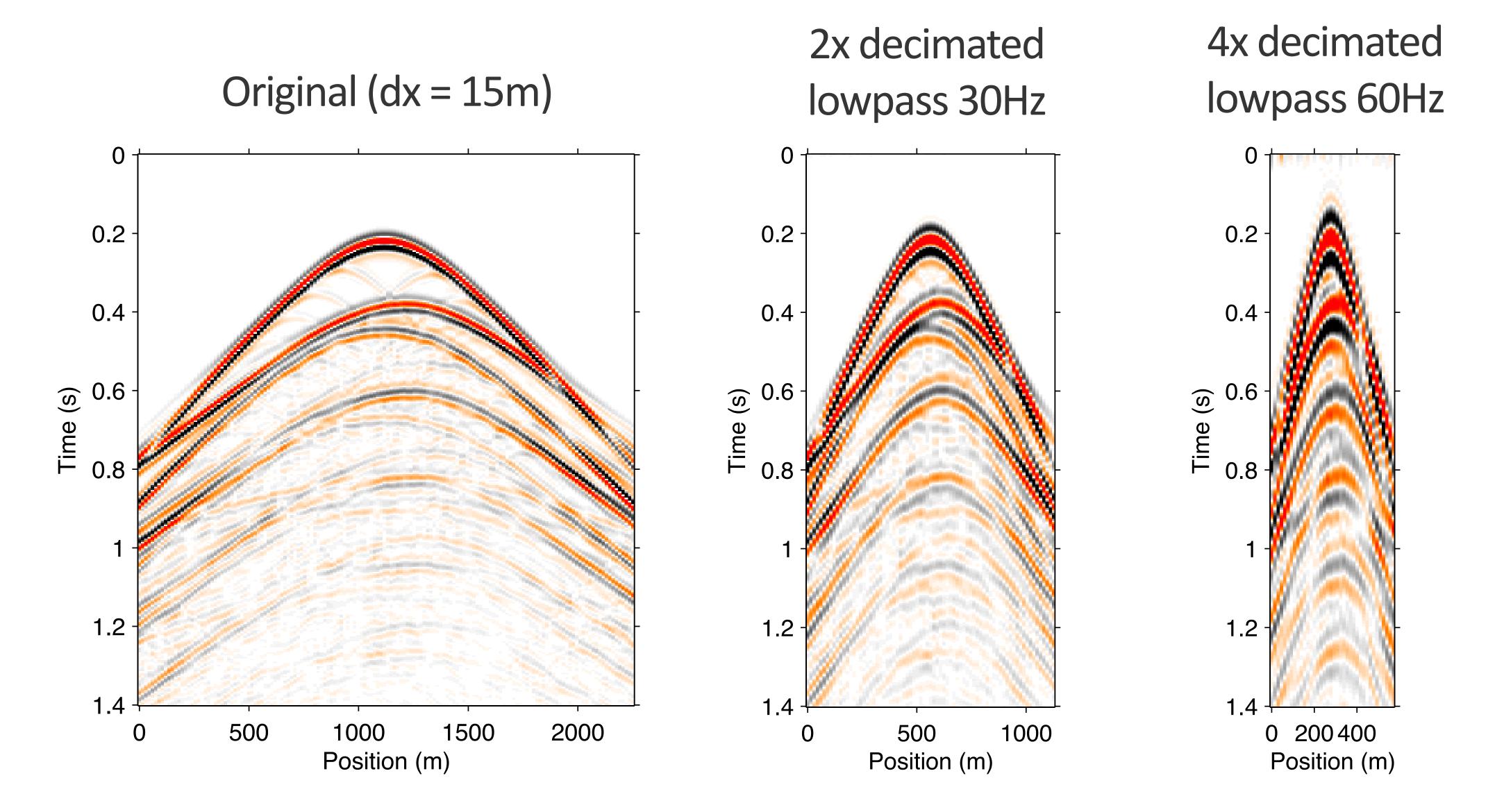
Dragoset, Moore, Kostov 2006



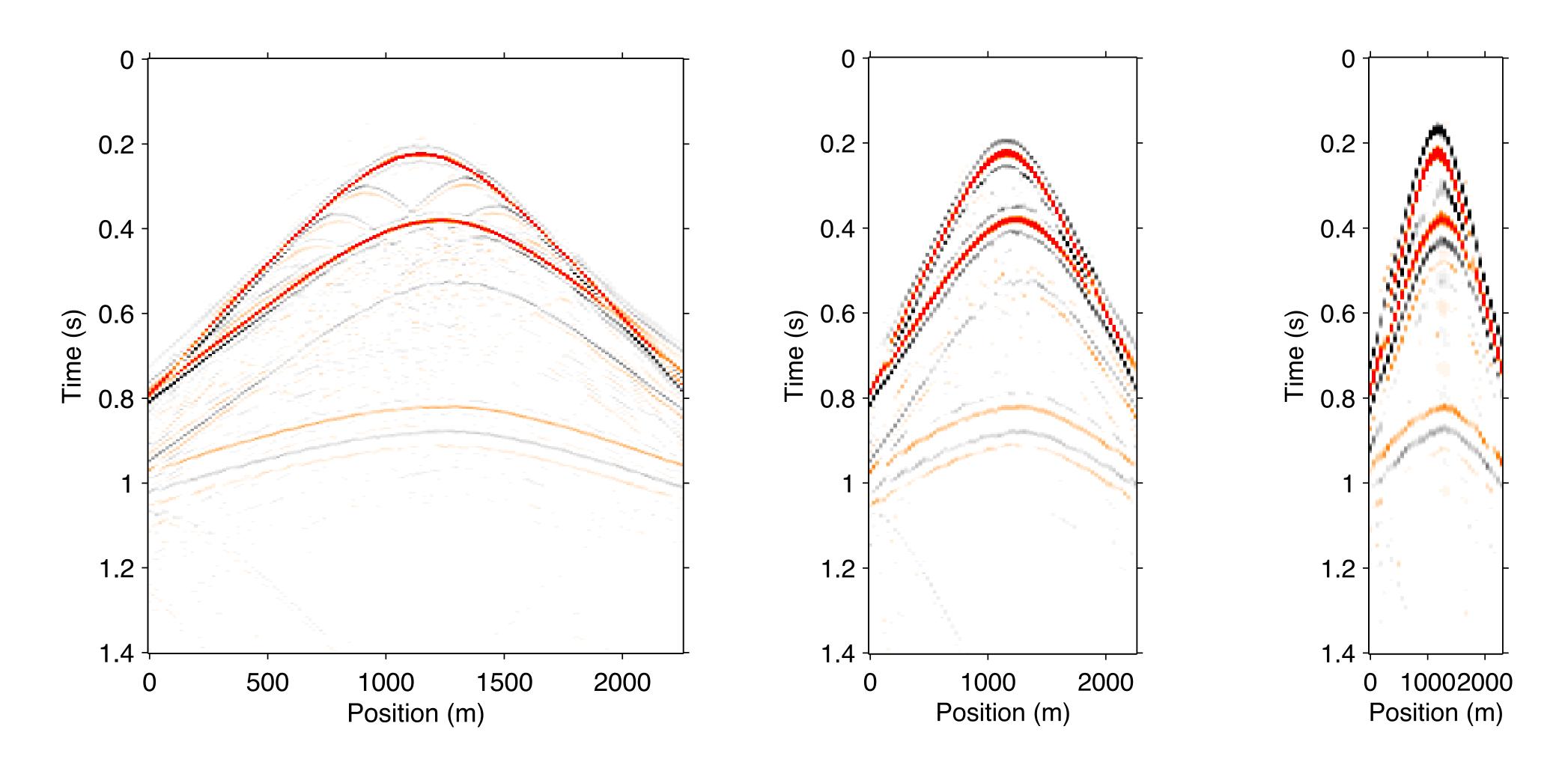


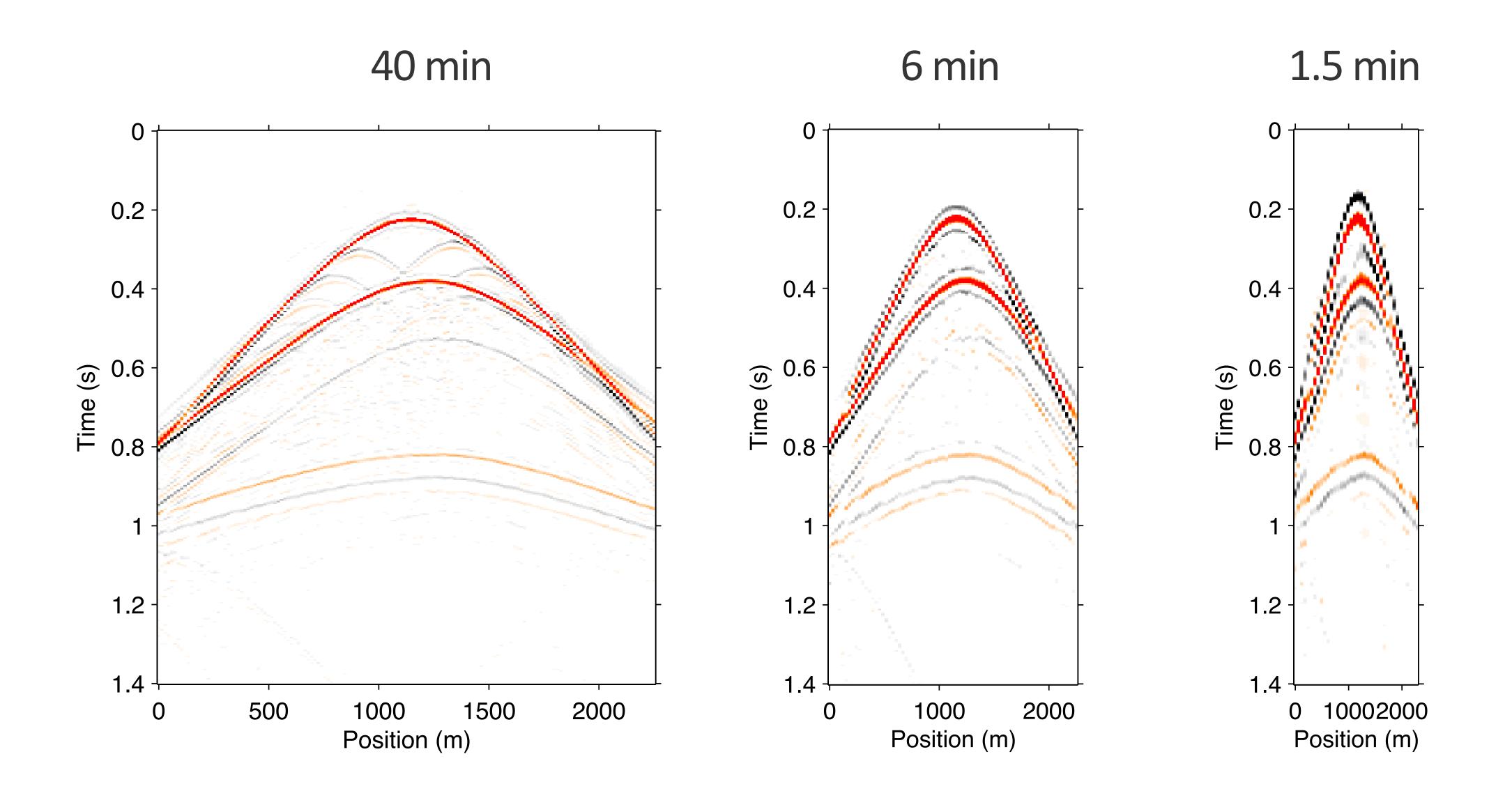


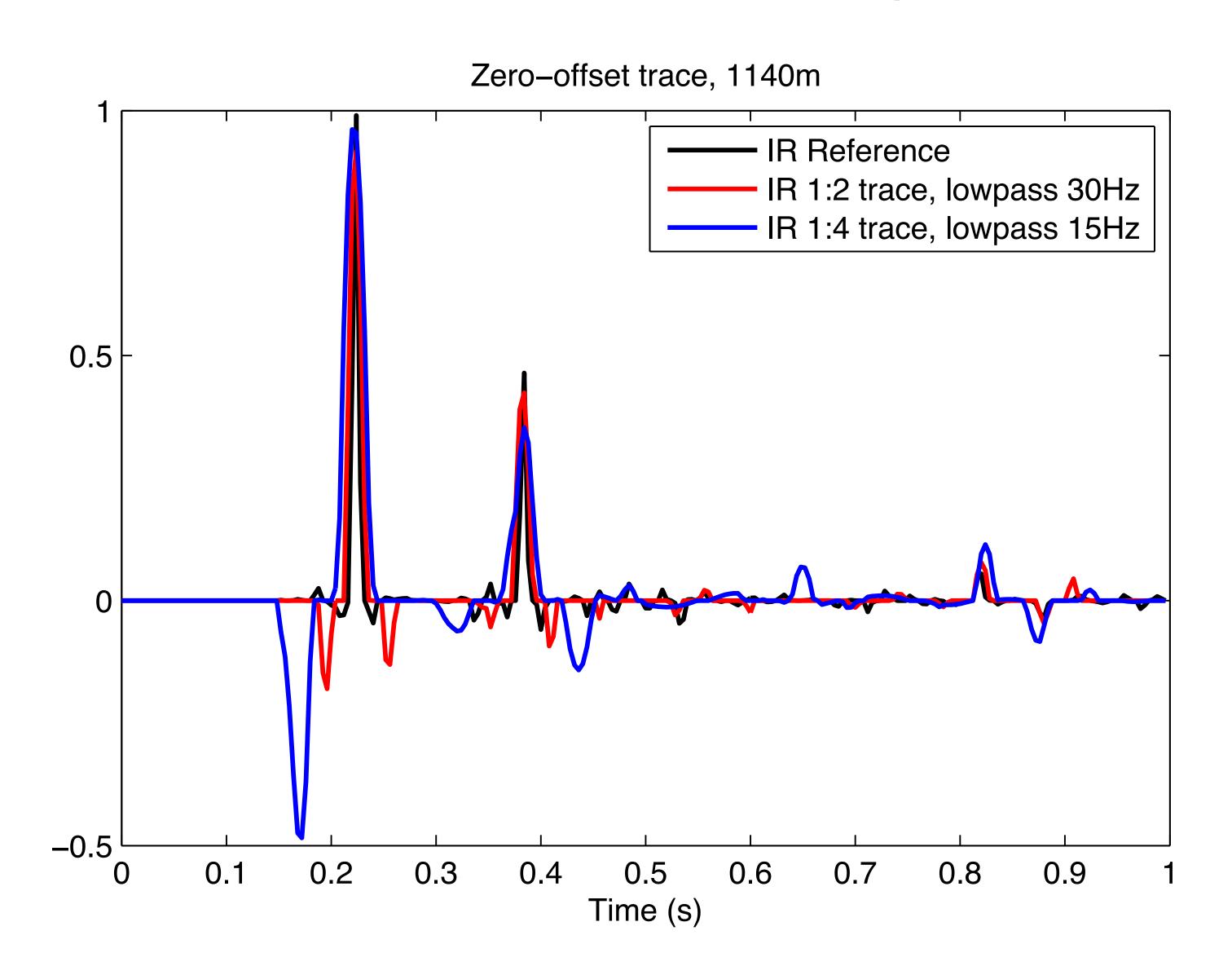




Impulse response solutions









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



By the way...

If you hear any of these:

Animal Asimov

Nemo

Anemone

Eminem

M&M's

Nominal

Dominos

Ememo

Wrararar

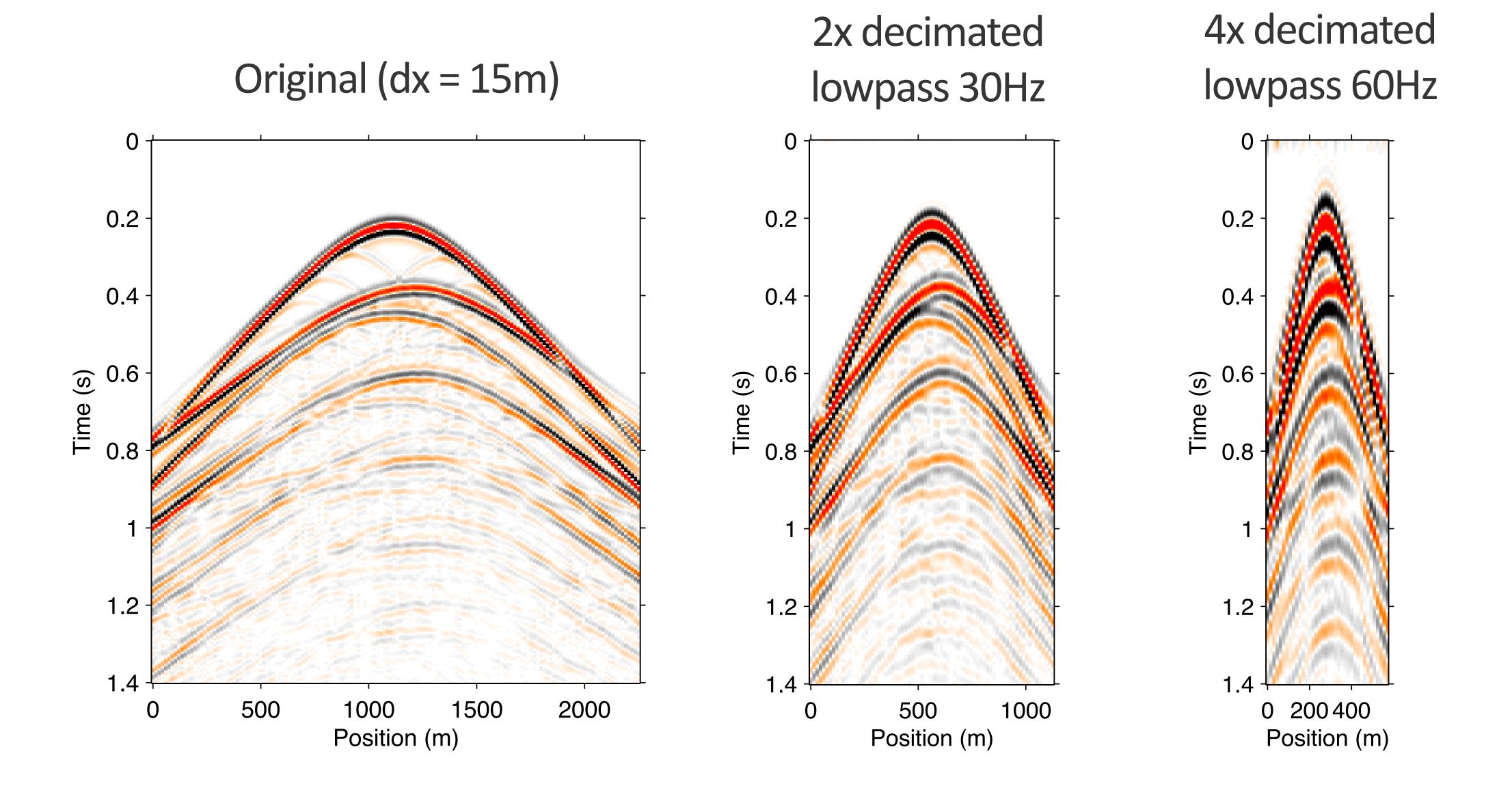
Waka-waka

it's just me trying to say:

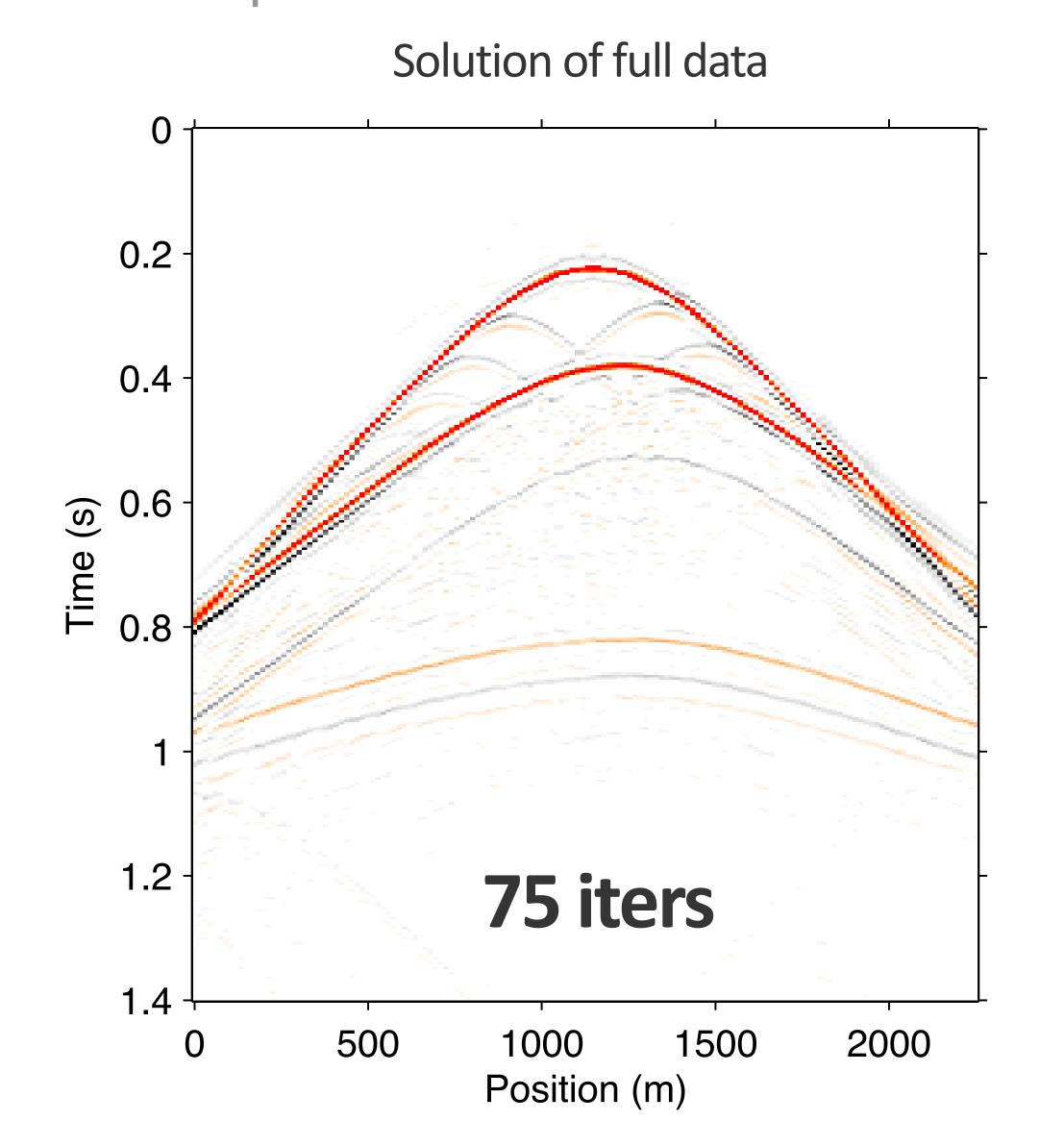
NMO

(very badly)

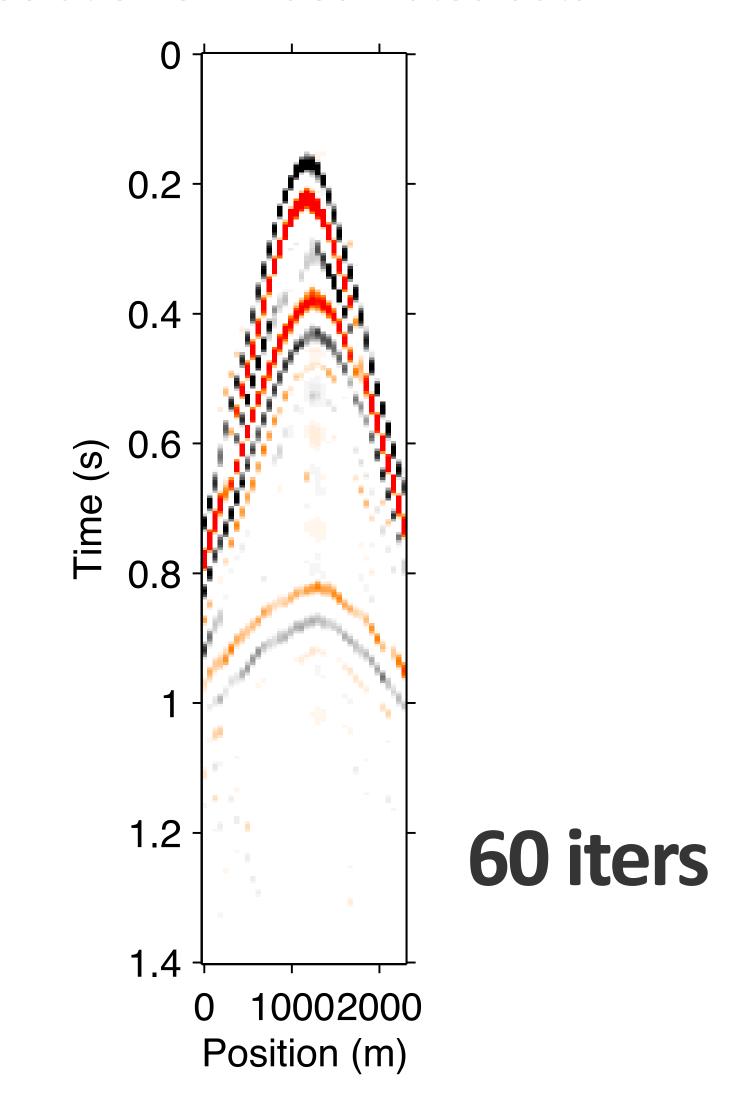






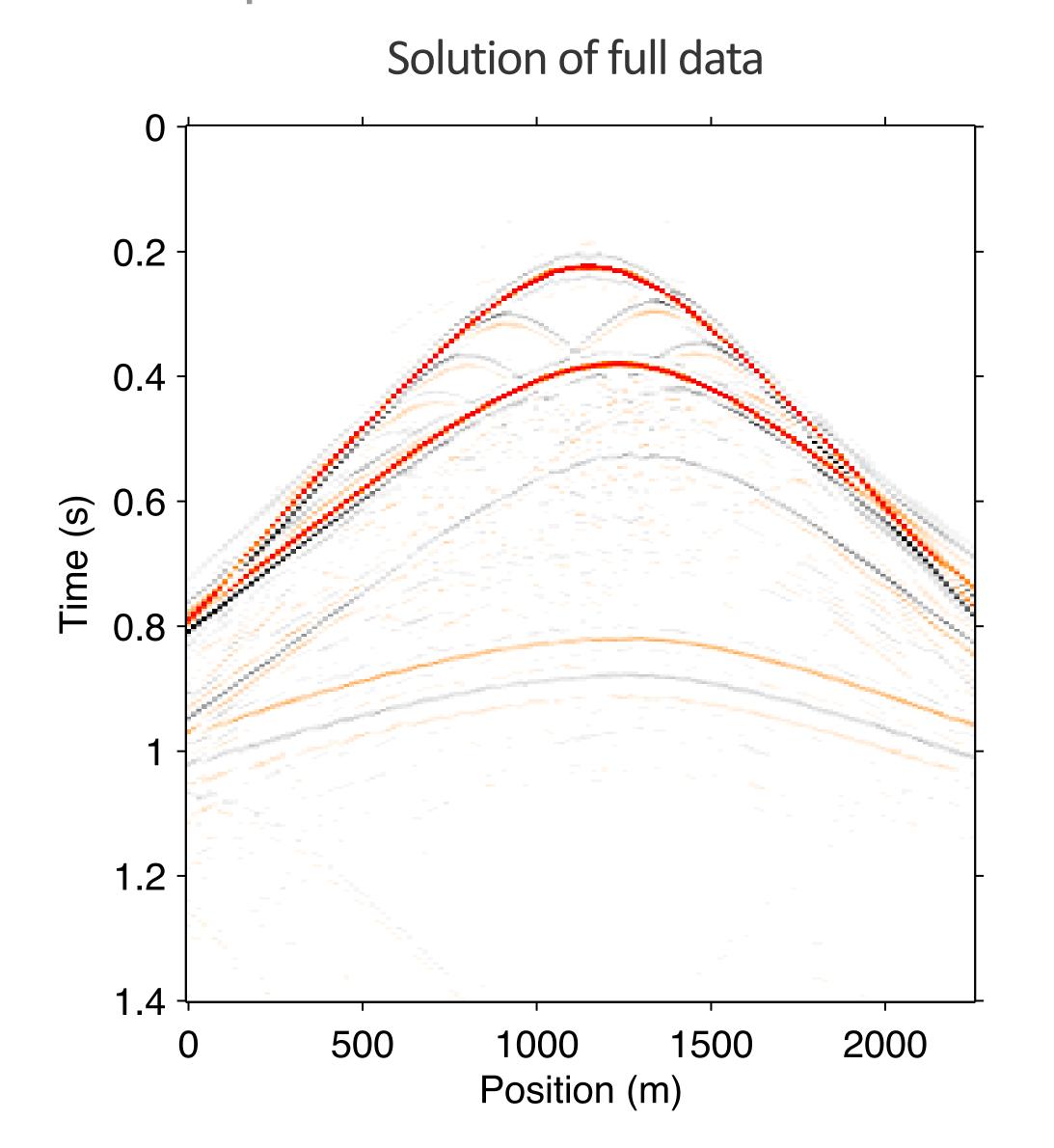




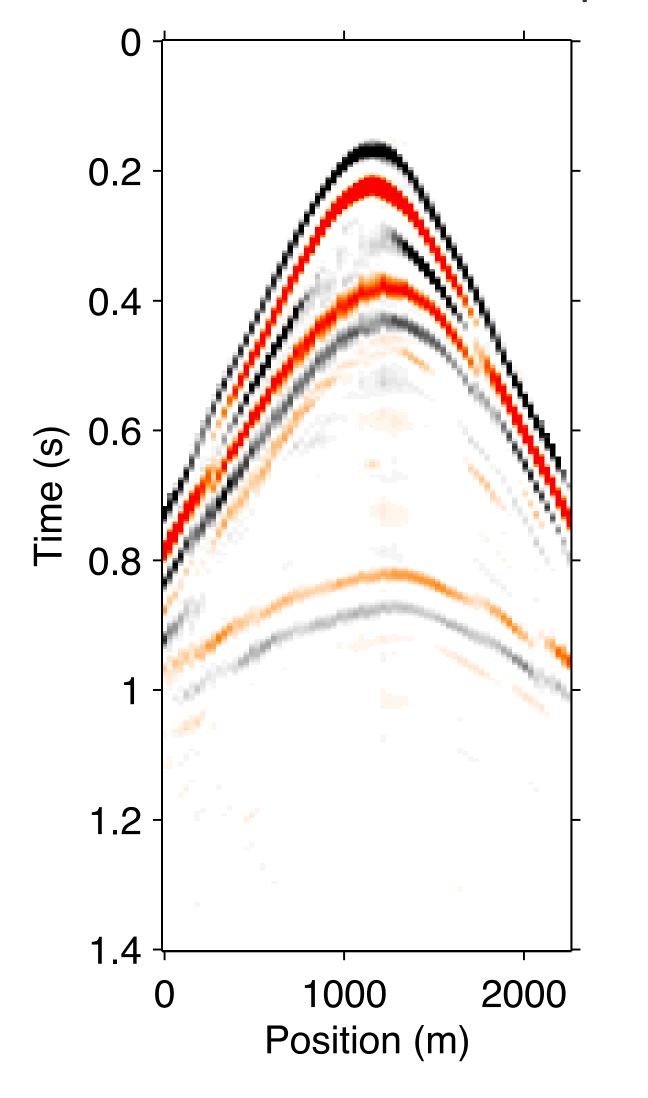




Example

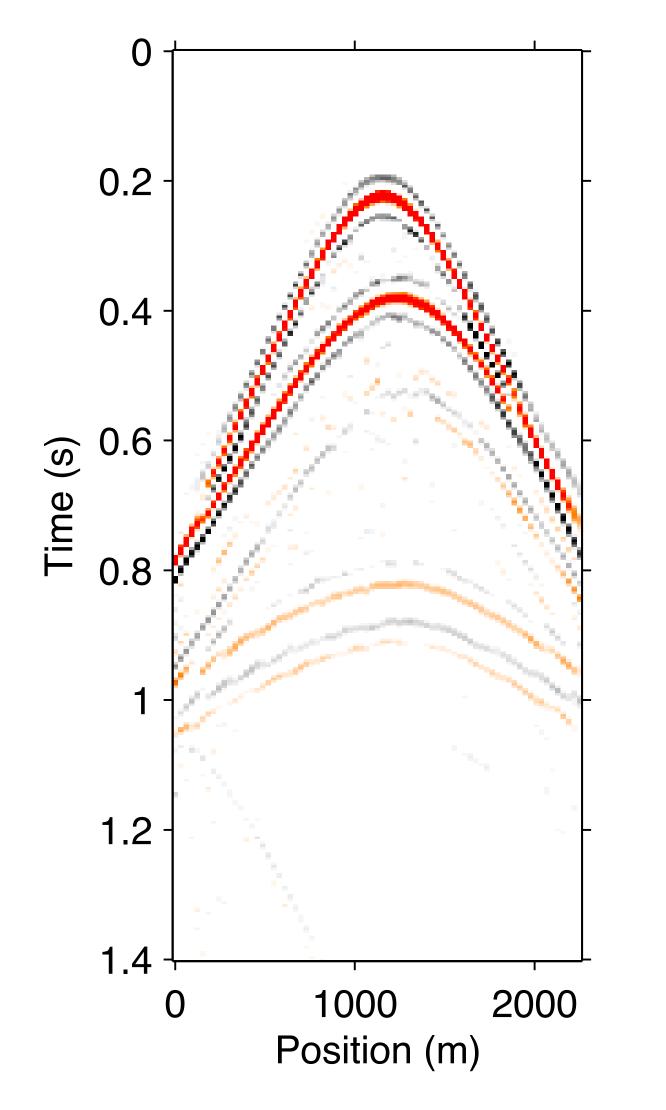


Solution of 4x decimated data constant NMO linear interp 2x

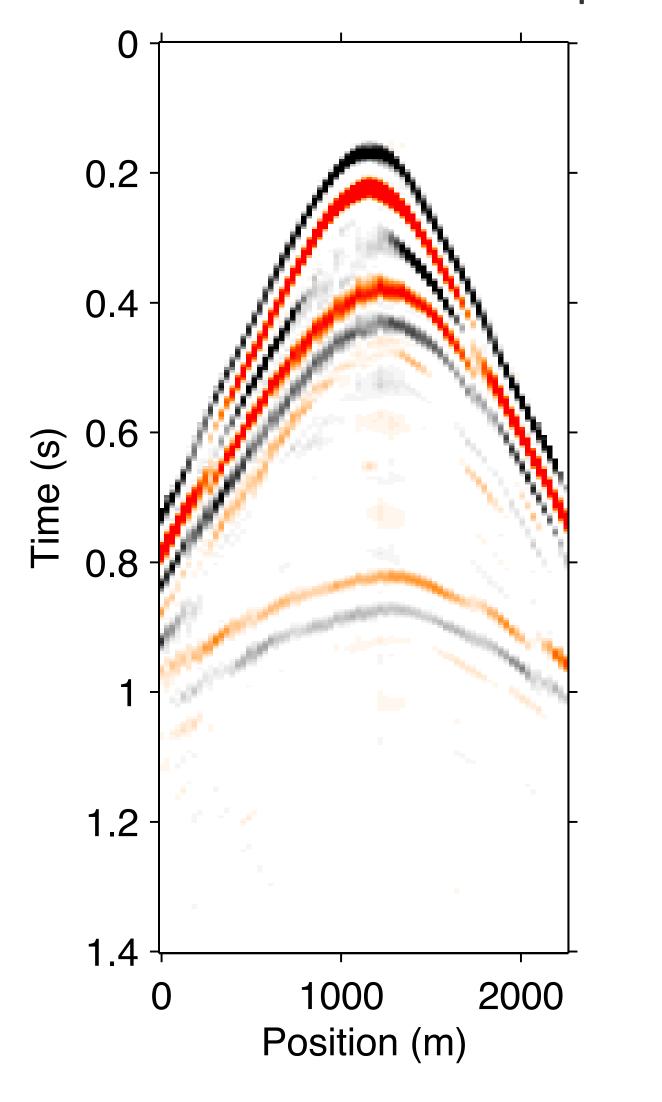




Solution of 2x decimated data

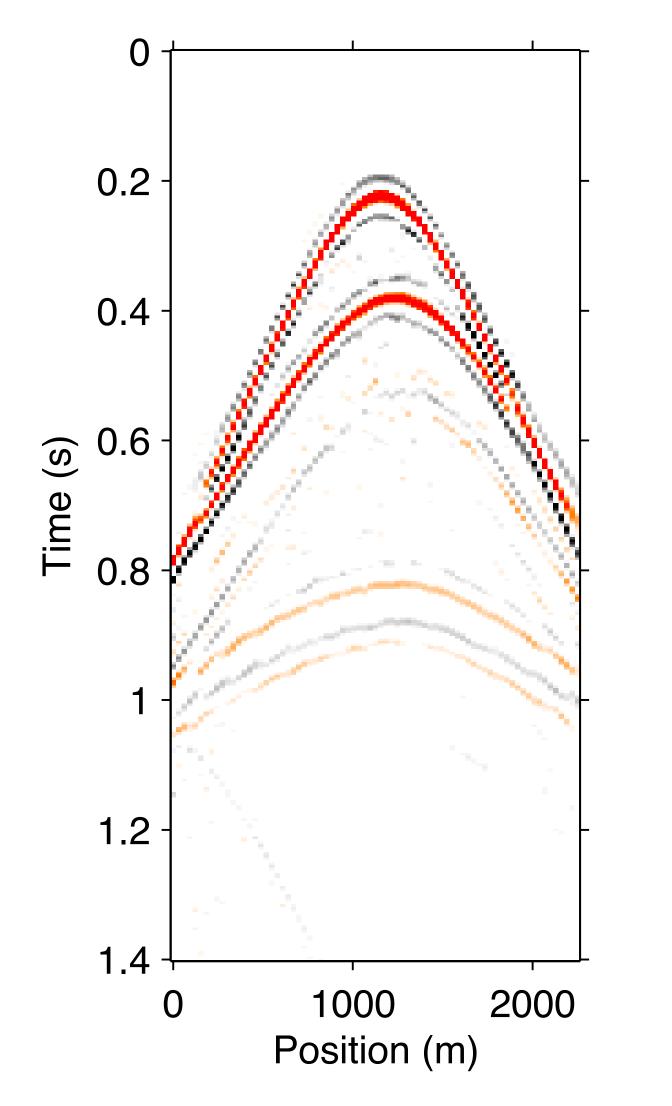


Solution of 4x decimated data constant NMO linear interp 2x

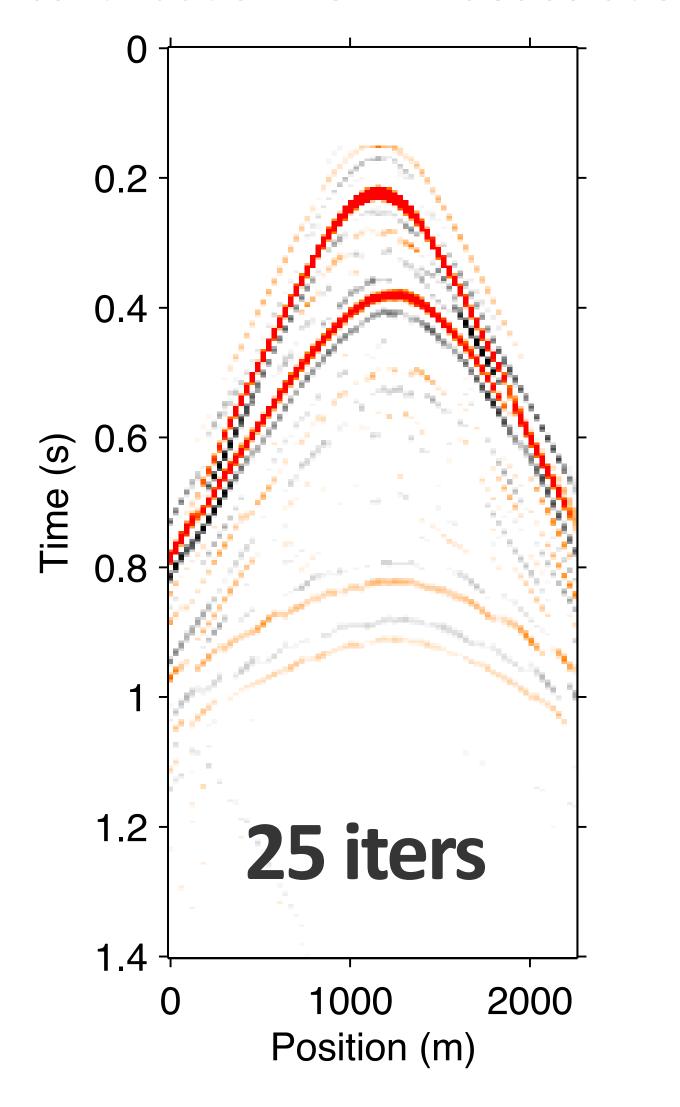




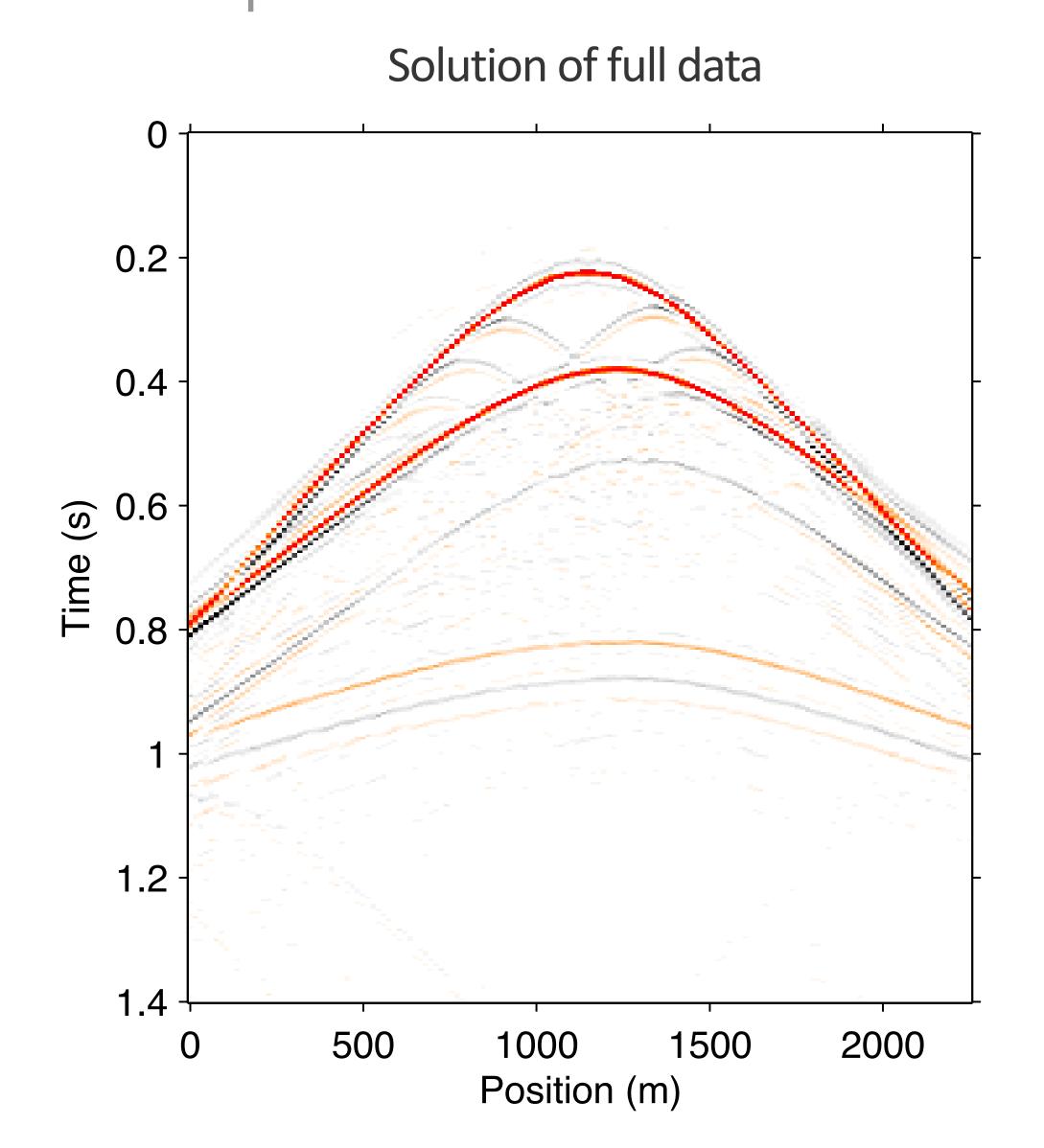
Solution of 2x decimated data



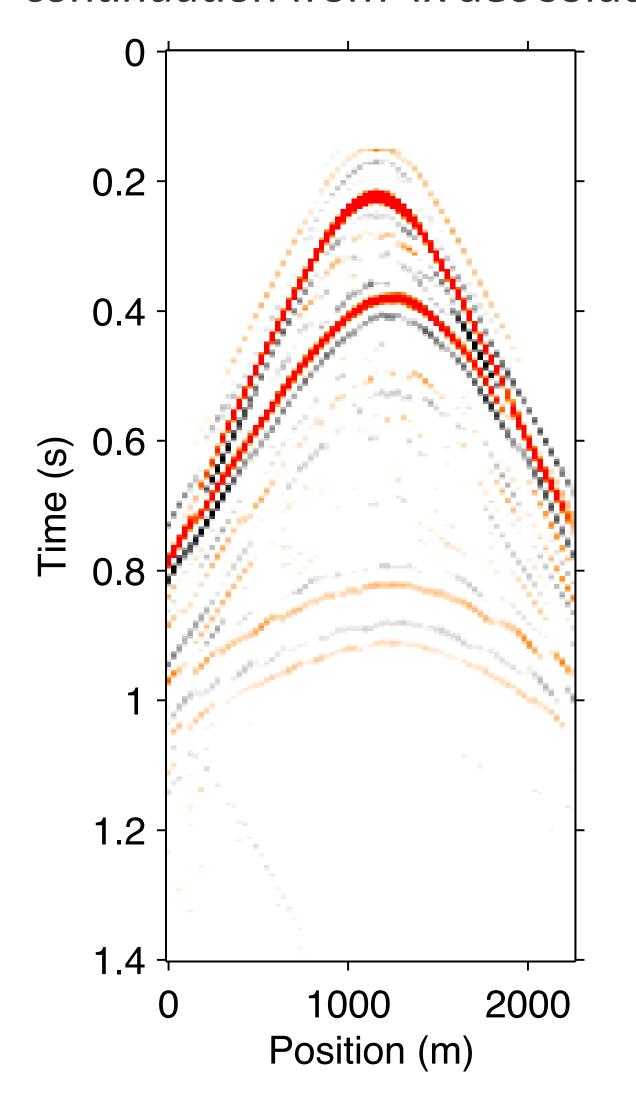
Solution on 2x dec data continuation from 4x dec solution





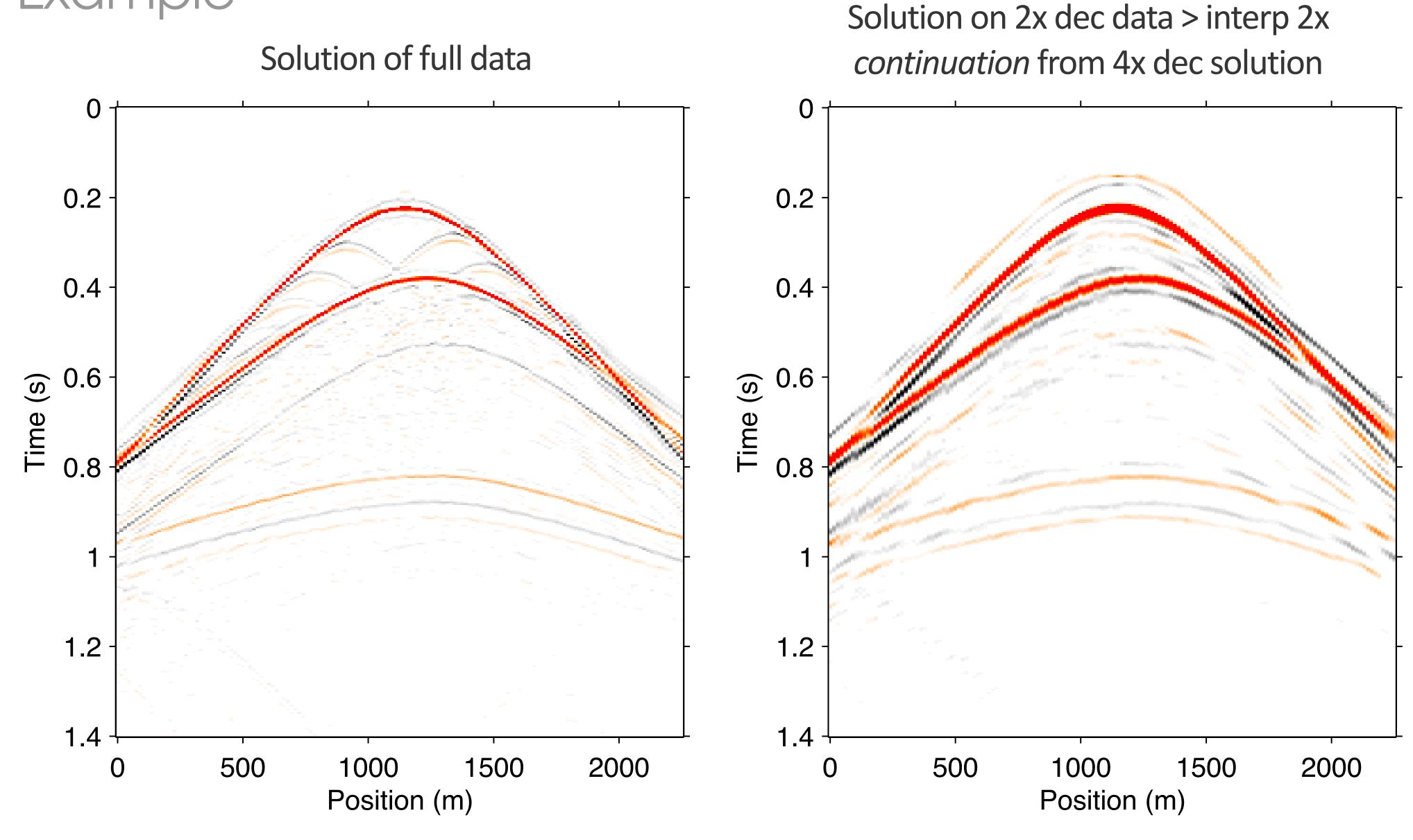


Solution on 2x dec data continuation from 4x dec solution



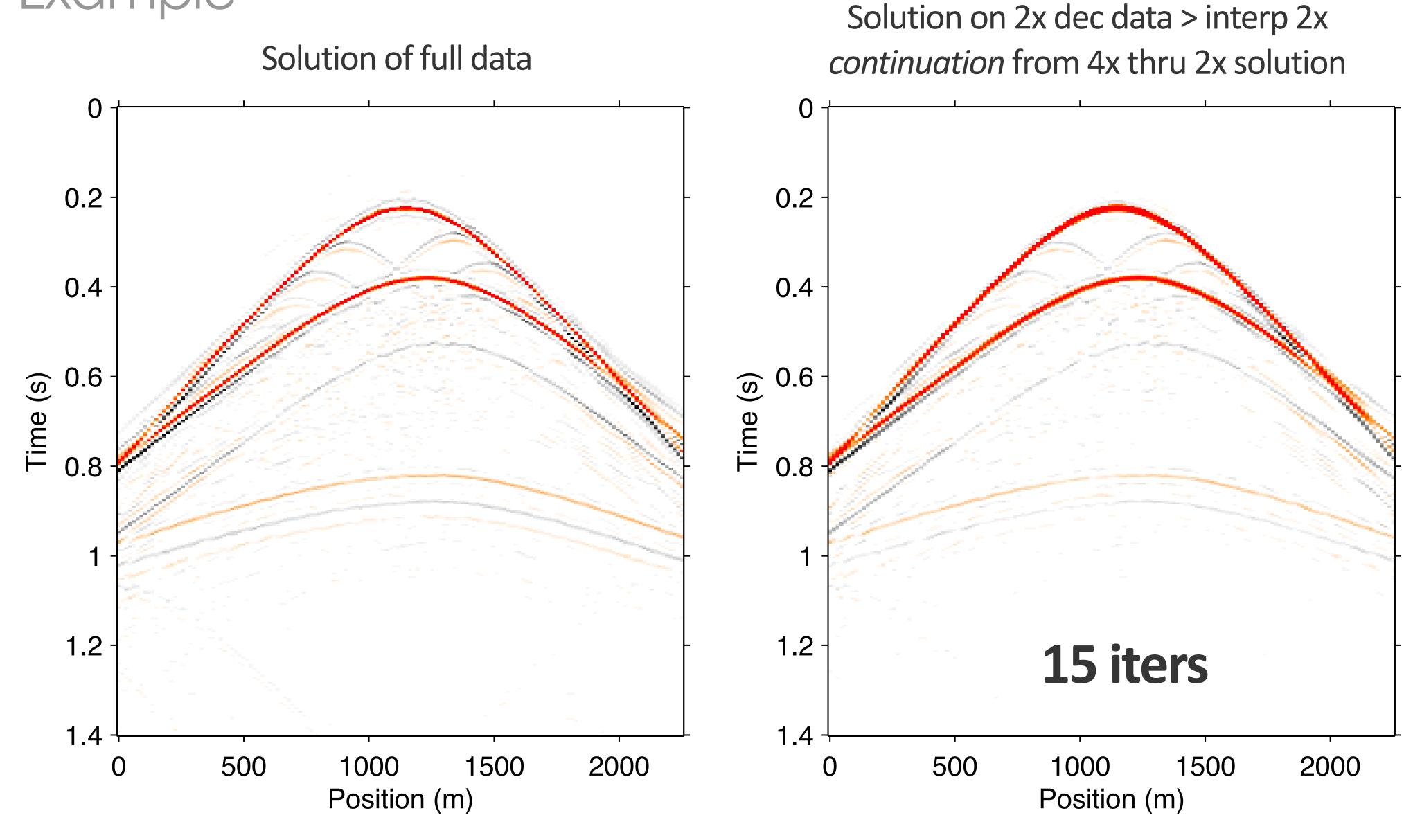


Example

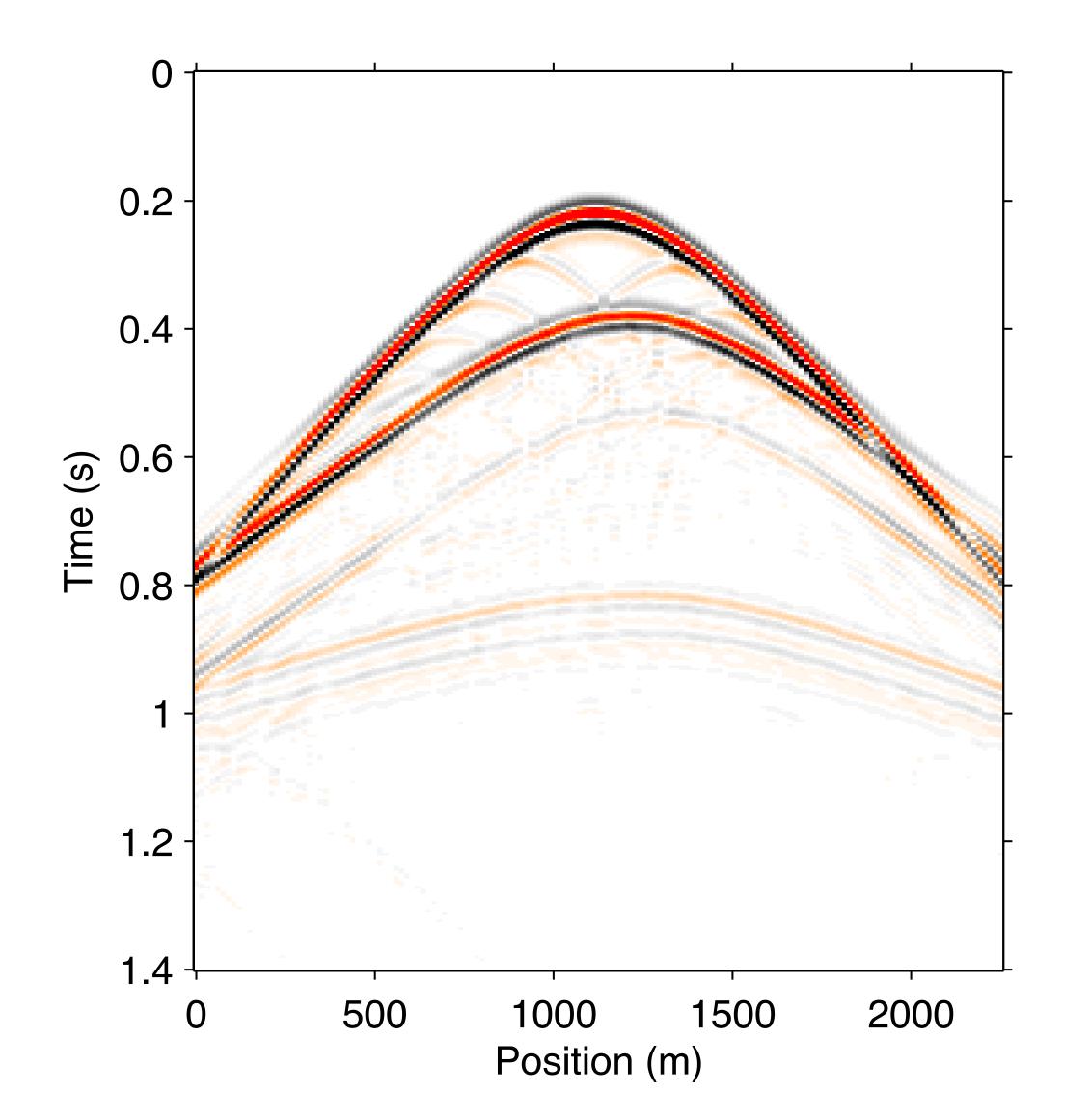




Example

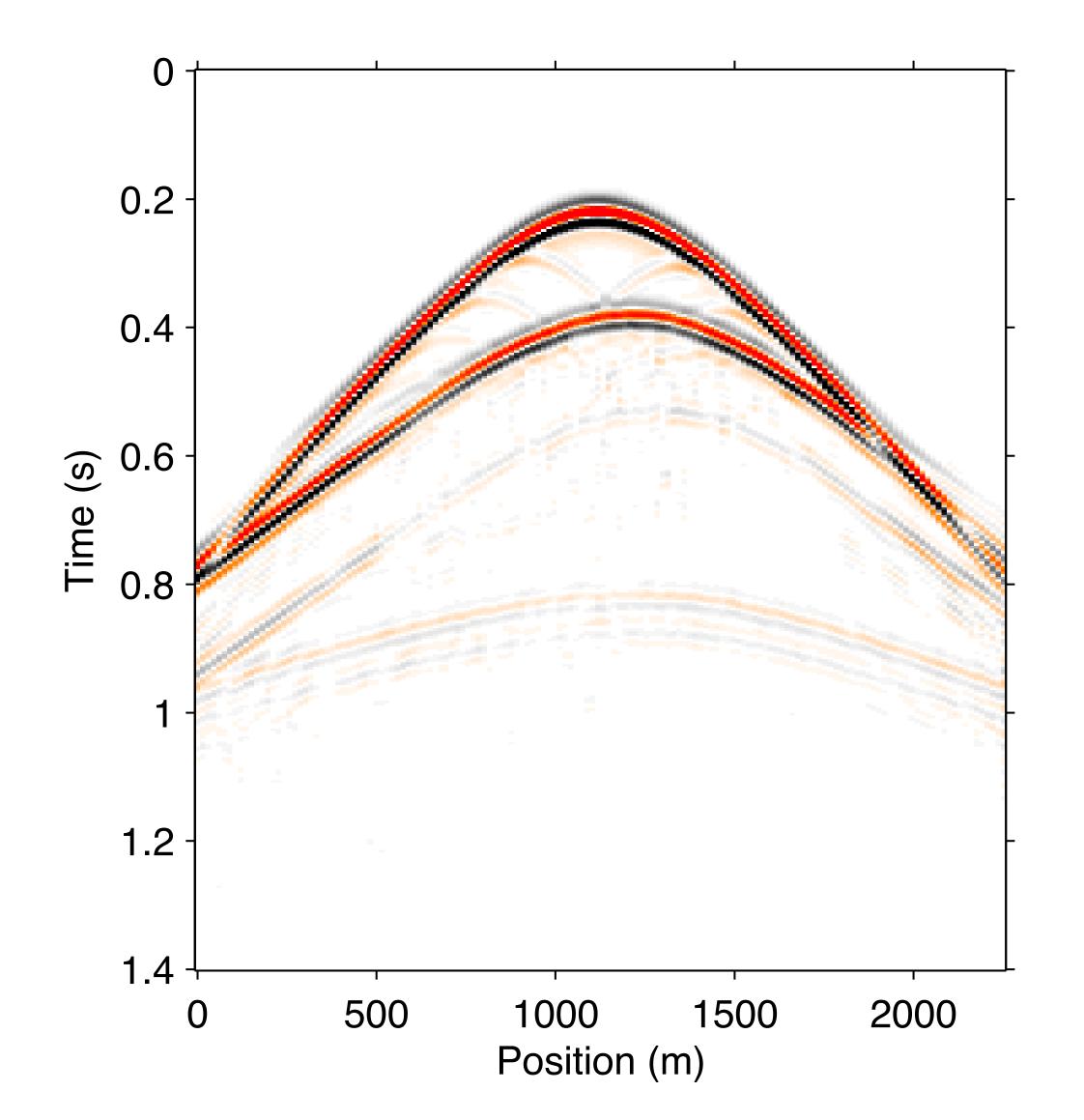






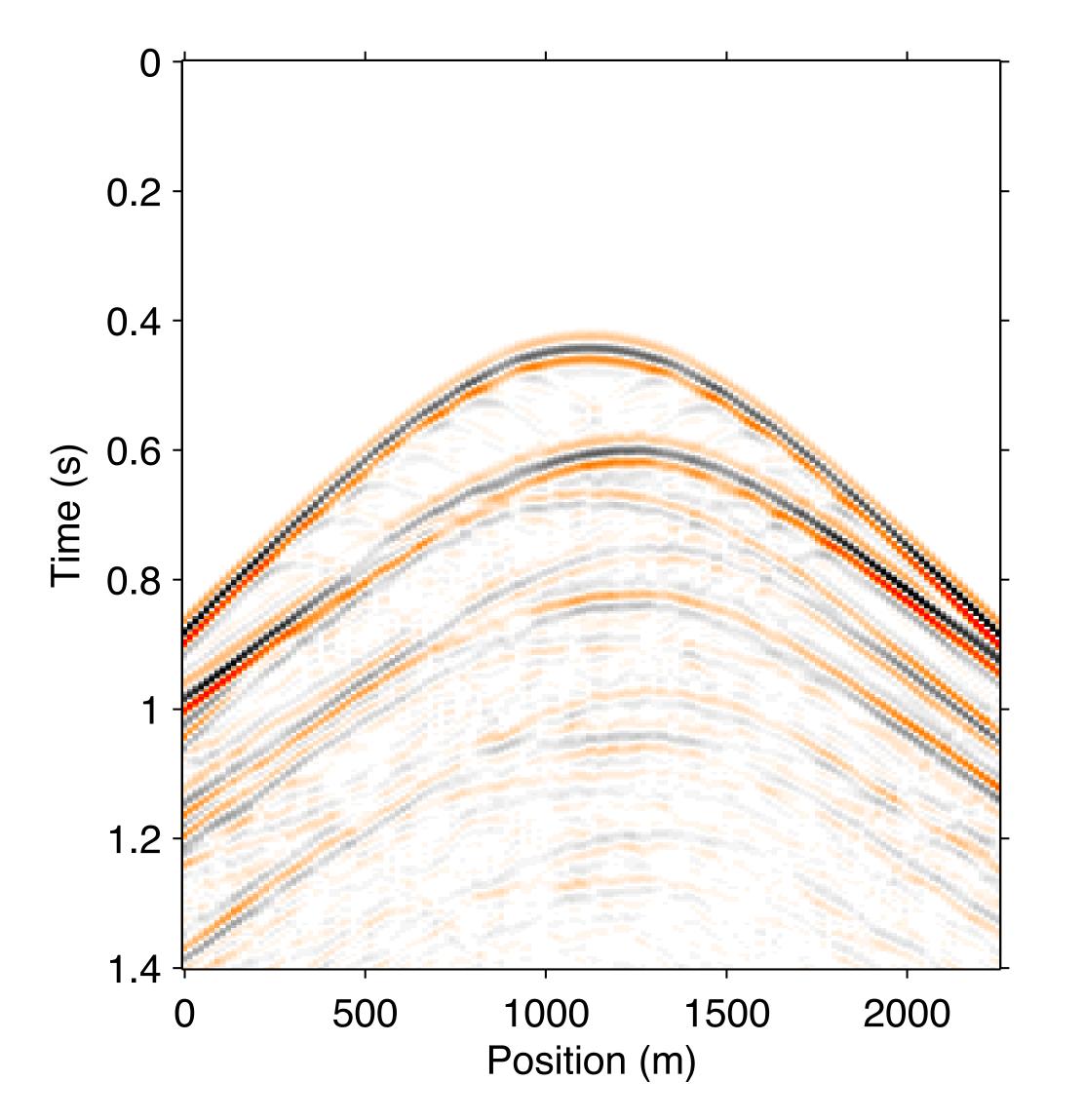
Direct Primary
Solved from full data





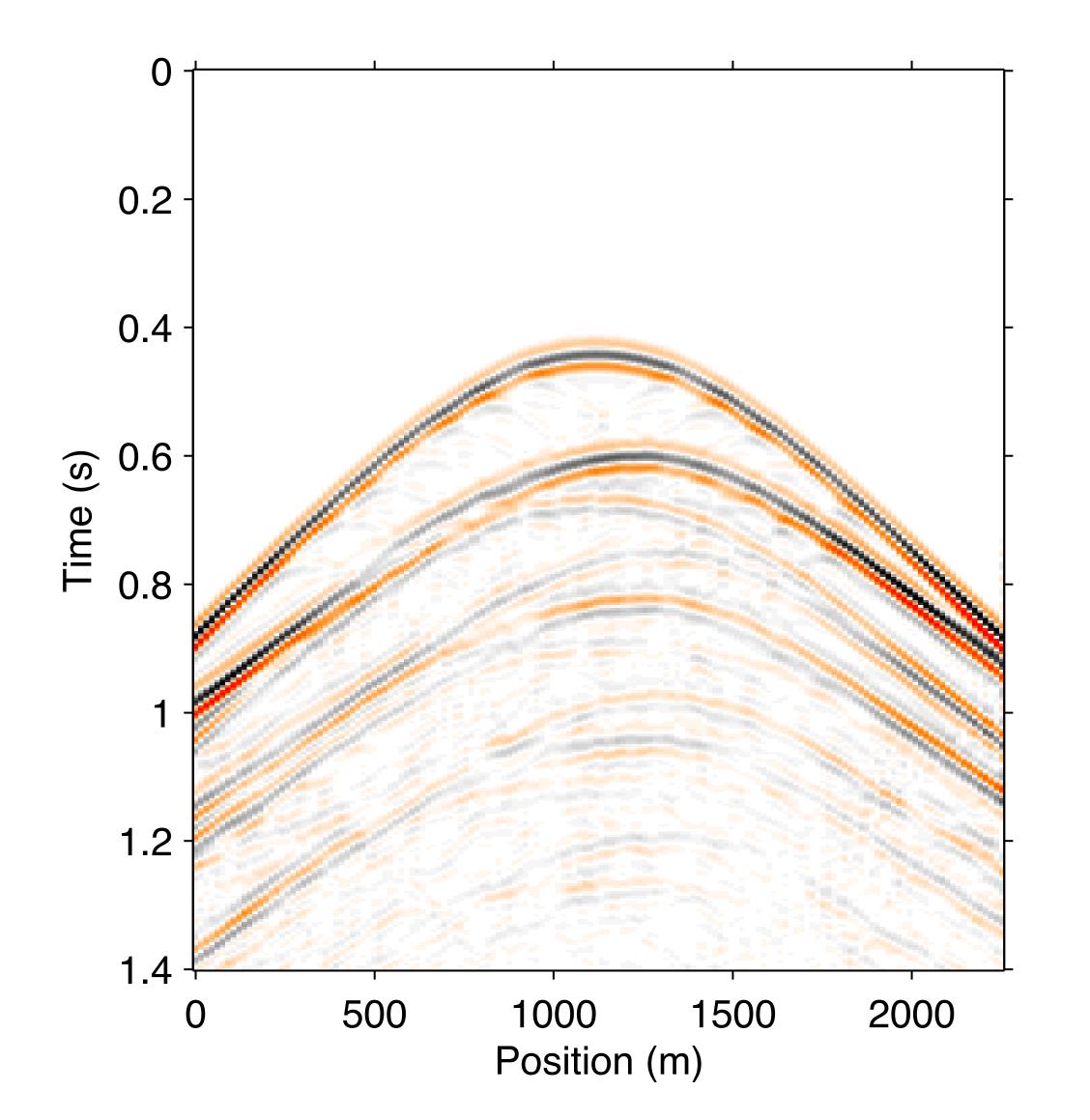
Direct Primary
Solved with spatial sampling continuation dx = 60m > 30m > 15m





REPSI Multiples
Solved from full data





REPSI Multiples
Solved with spatial sampling continuation dx = 60m > 30m > 15m

Significant speedup from bootstrapping

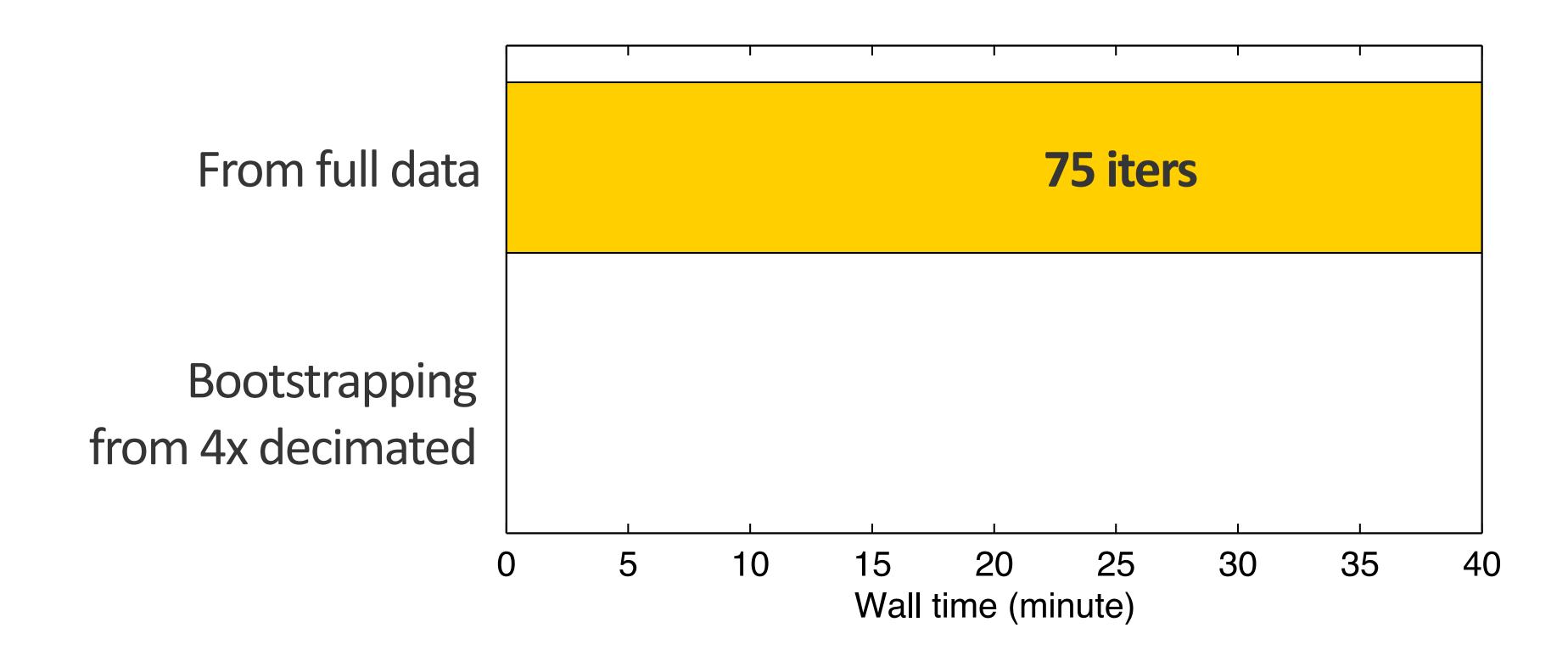
Per-iteration FLOPs cost (one forward/adjoint): $n=n_{
m rcv}=n_{
m src}$

$$\label{eq:cost} \mathsf{Cost}(n) = \mathcal{O}(2n_t \log n_t n^2) + \mathcal{O}(n_t n^3) \\ \text{2 times FFT} \qquad \text{computing MCG \& sum in FX}$$

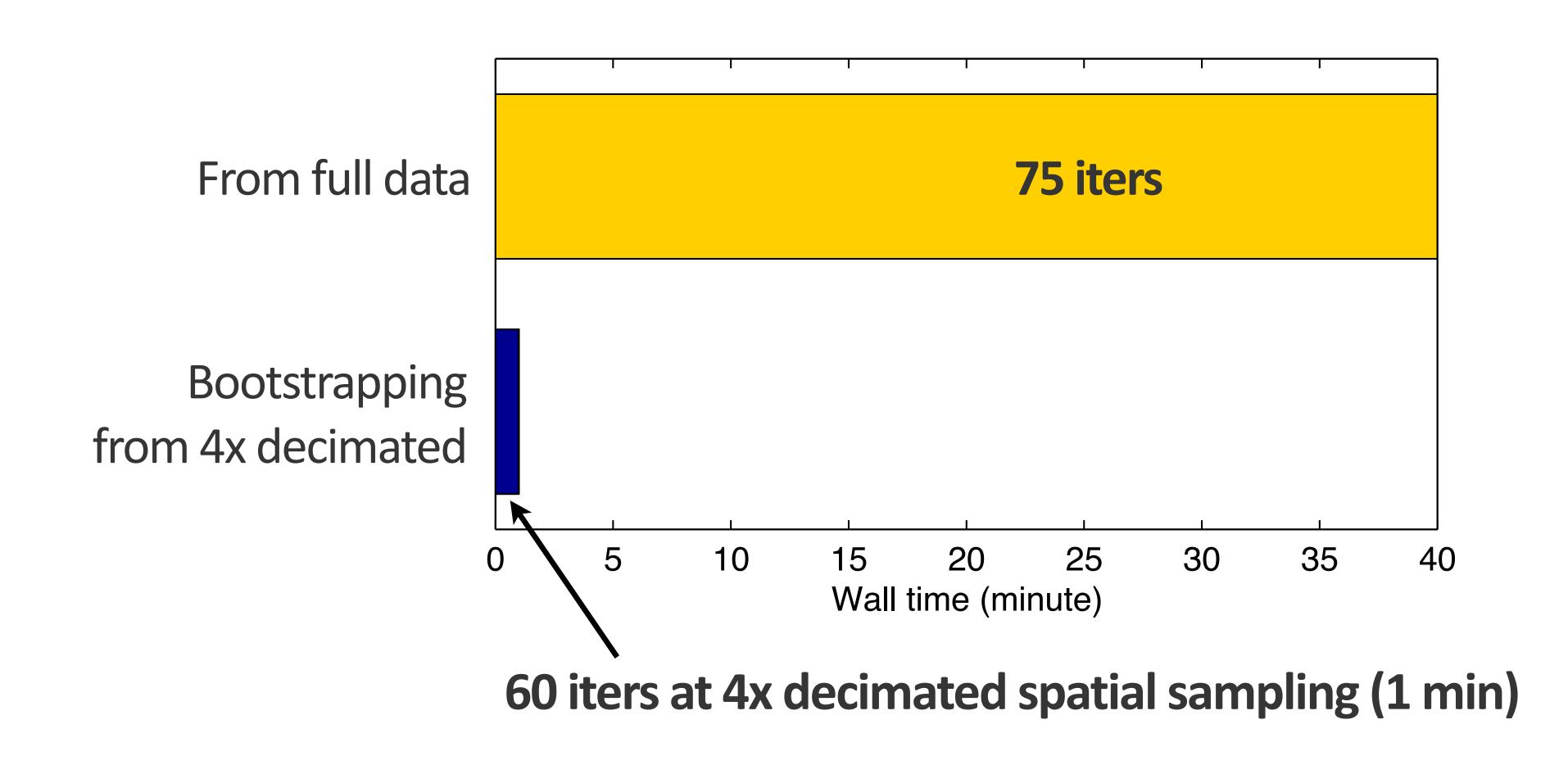
$$\operatorname{Cost}\left(\frac{1}{2}n\right) = \frac{1}{4}\mathcal{O}(2n_t \log n_t n^2) + \frac{1}{8}\mathcal{O}(n_t n^3)$$

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

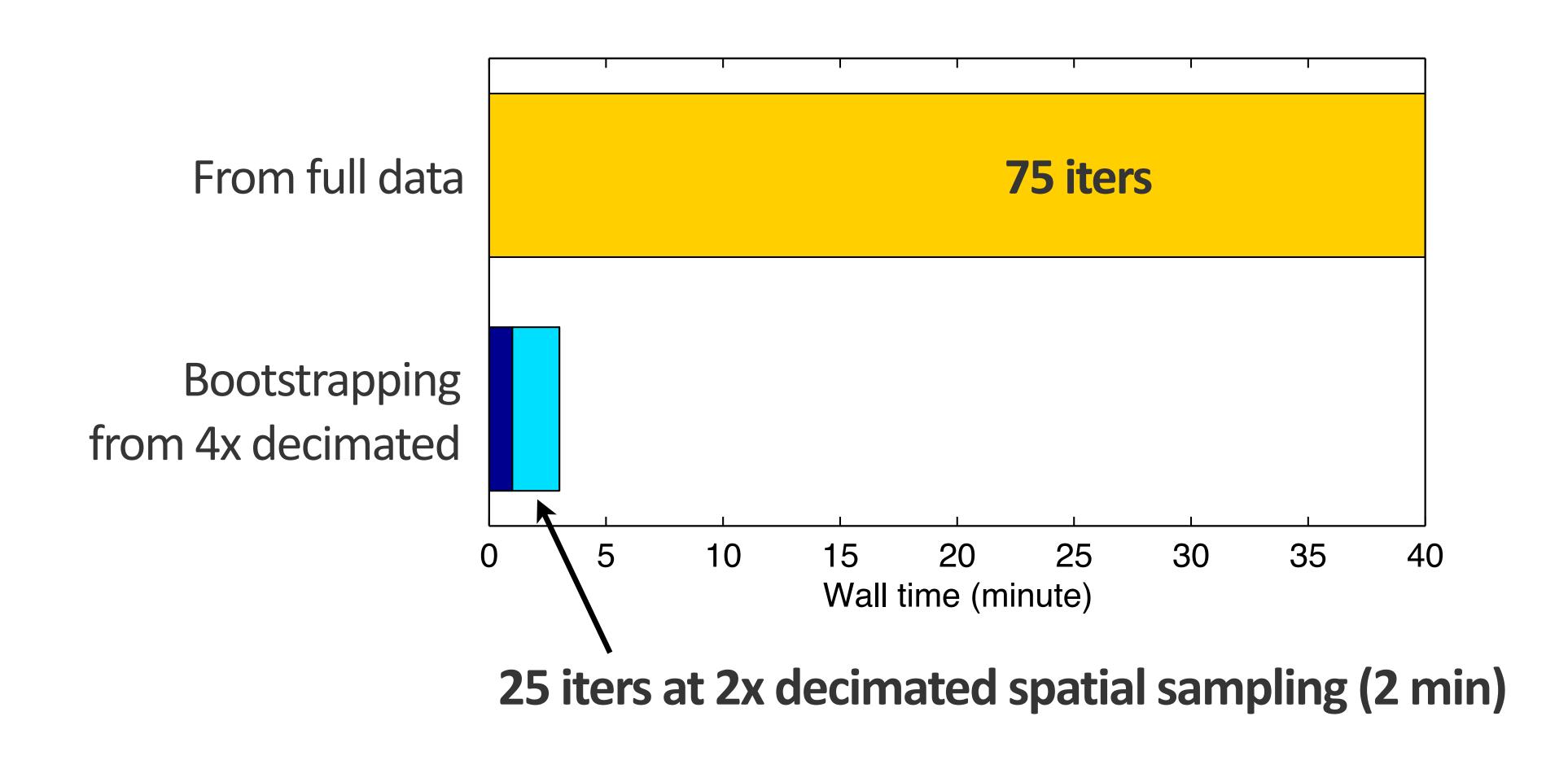




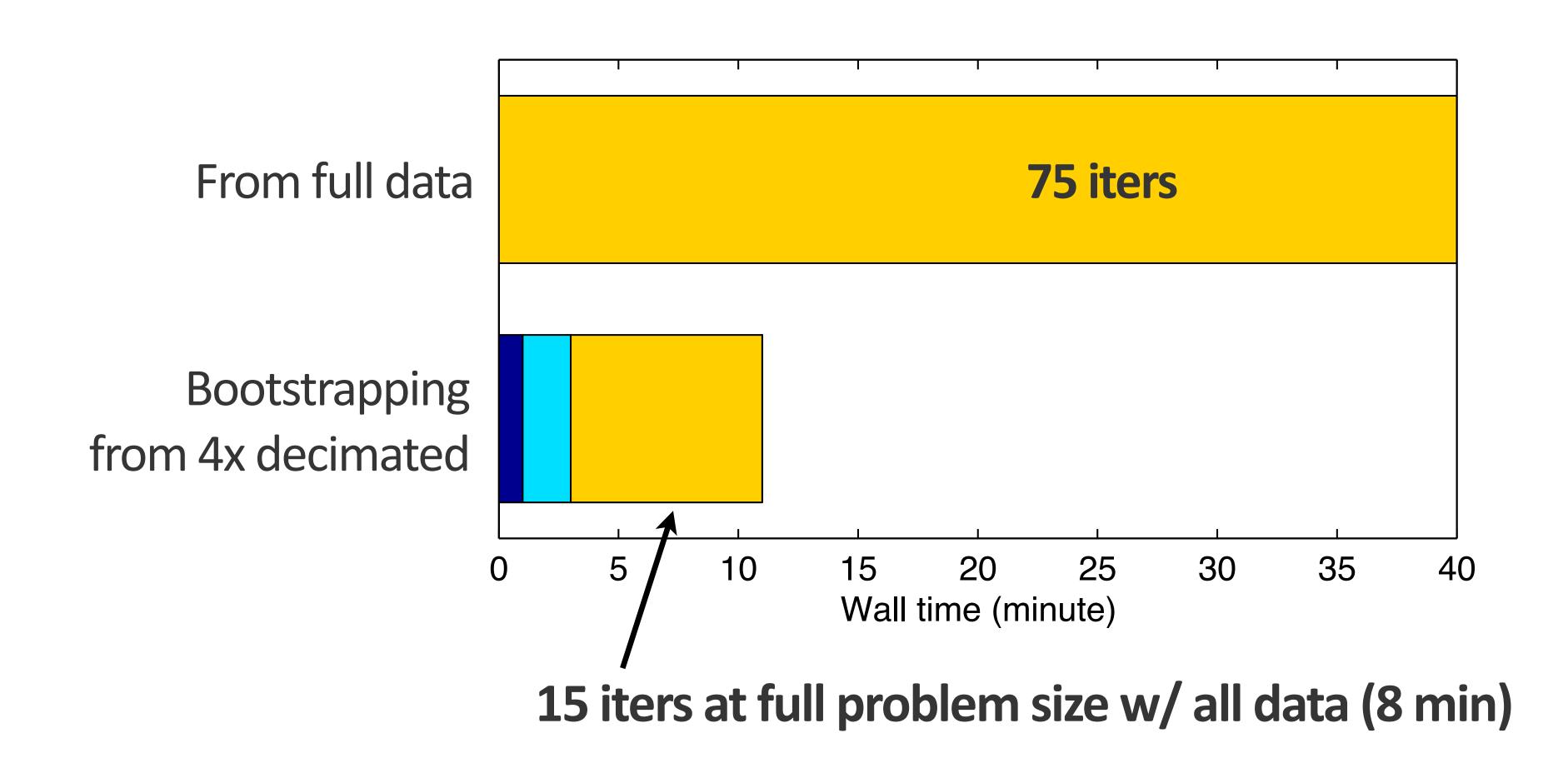




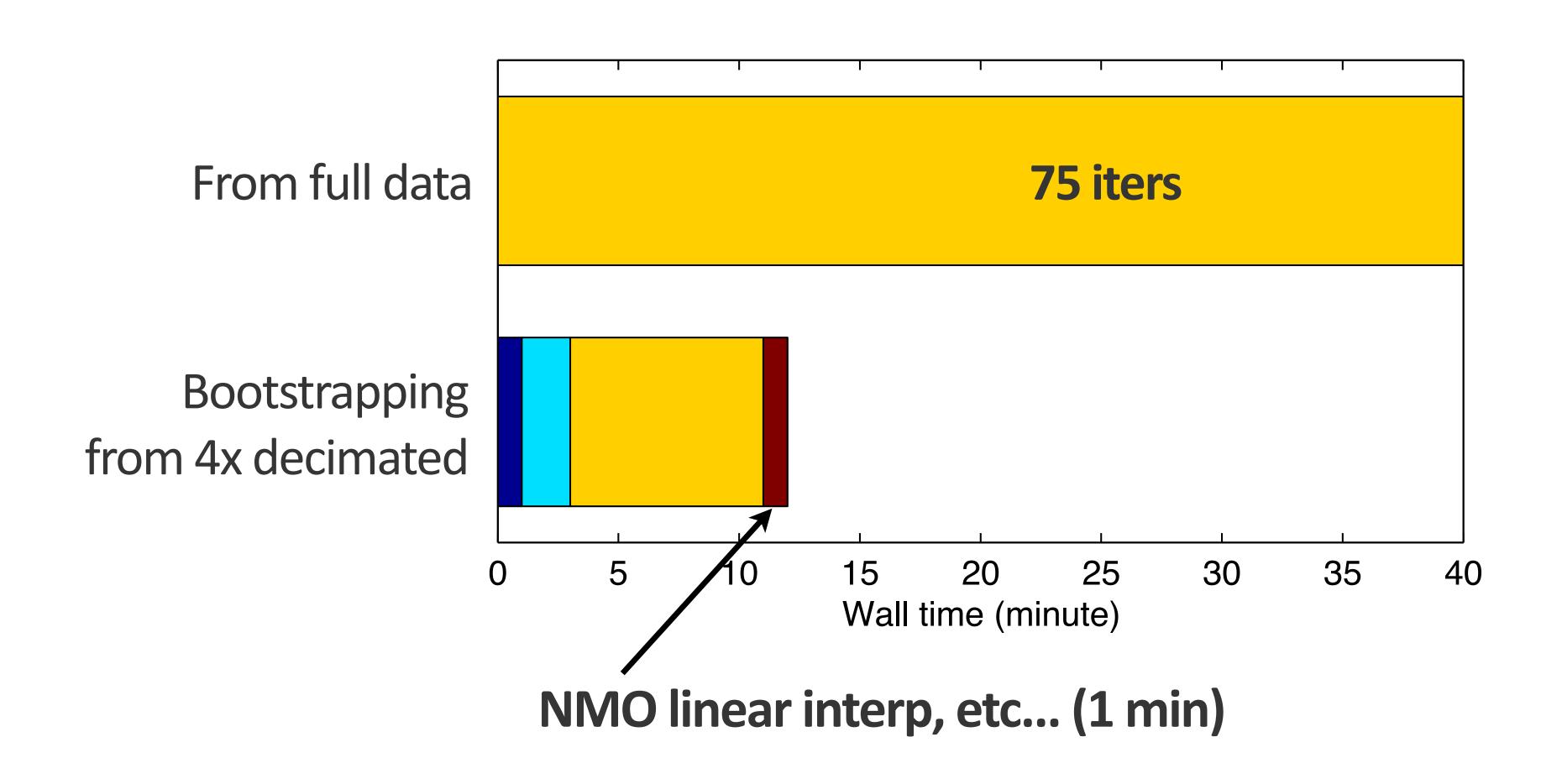




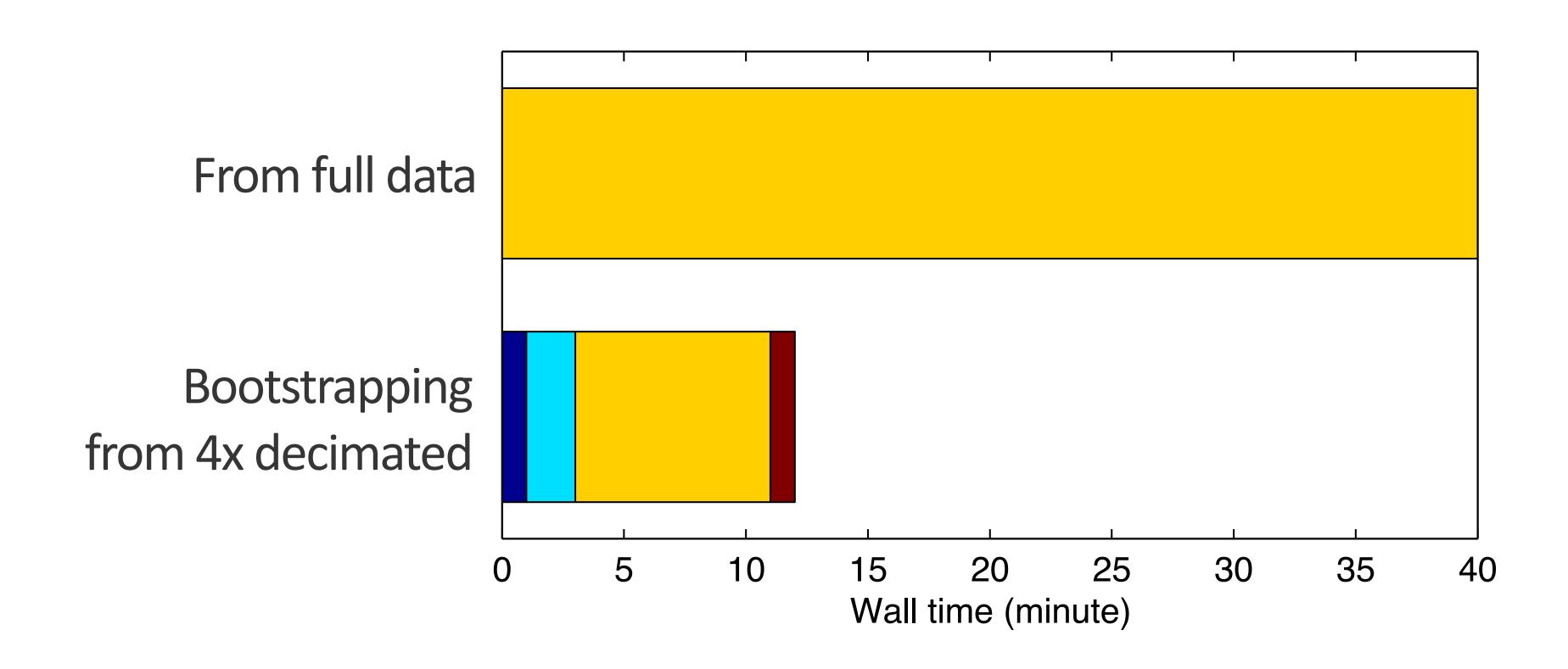














Bootstrapping

application to under-sampled data

Robust EPSI With updates to unknown data

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

determine new τ_k from the Pareto curve

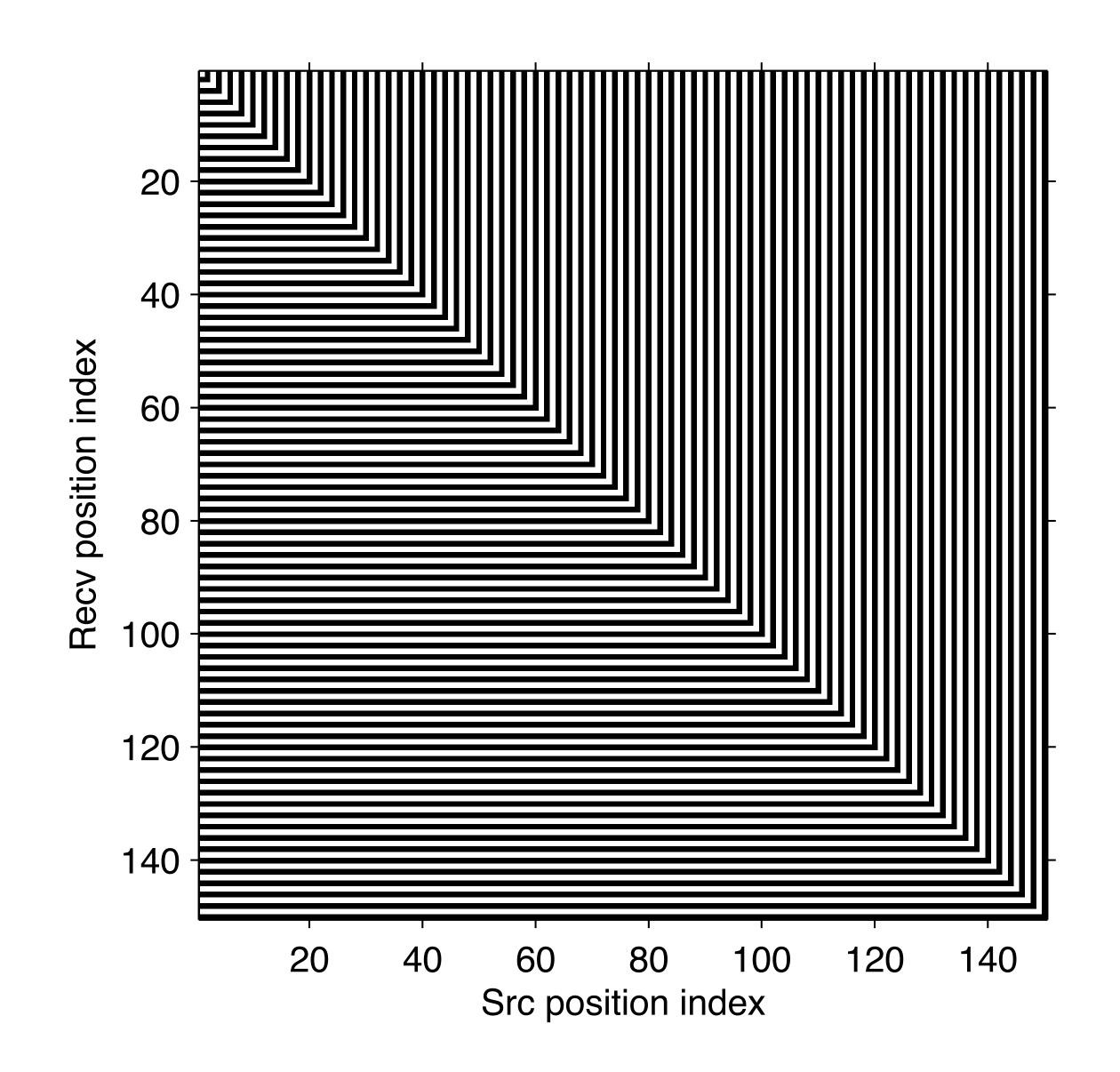
$$\mathbf{g}_{k+1} = \arg\min \|\mathbf{p}_k - \mathbf{M}_{q_k}\mathbf{g}\|_2 \text{ s.t. } \|\mathbf{g}\|_1 \leq \tau_k$$
 (Solve with SPG part of SPGL1 until Pareto curve reached)

$$\mathbf{q}_{k+1} = \underset{\mathbf{q}}{\operatorname{arg\,min}} \|\mathbf{p}_k - \mathbf{M}_{g_{k+1}}\mathbf{q}\|_2$$
(Solve with LSQR)

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

(Gradient update on data)

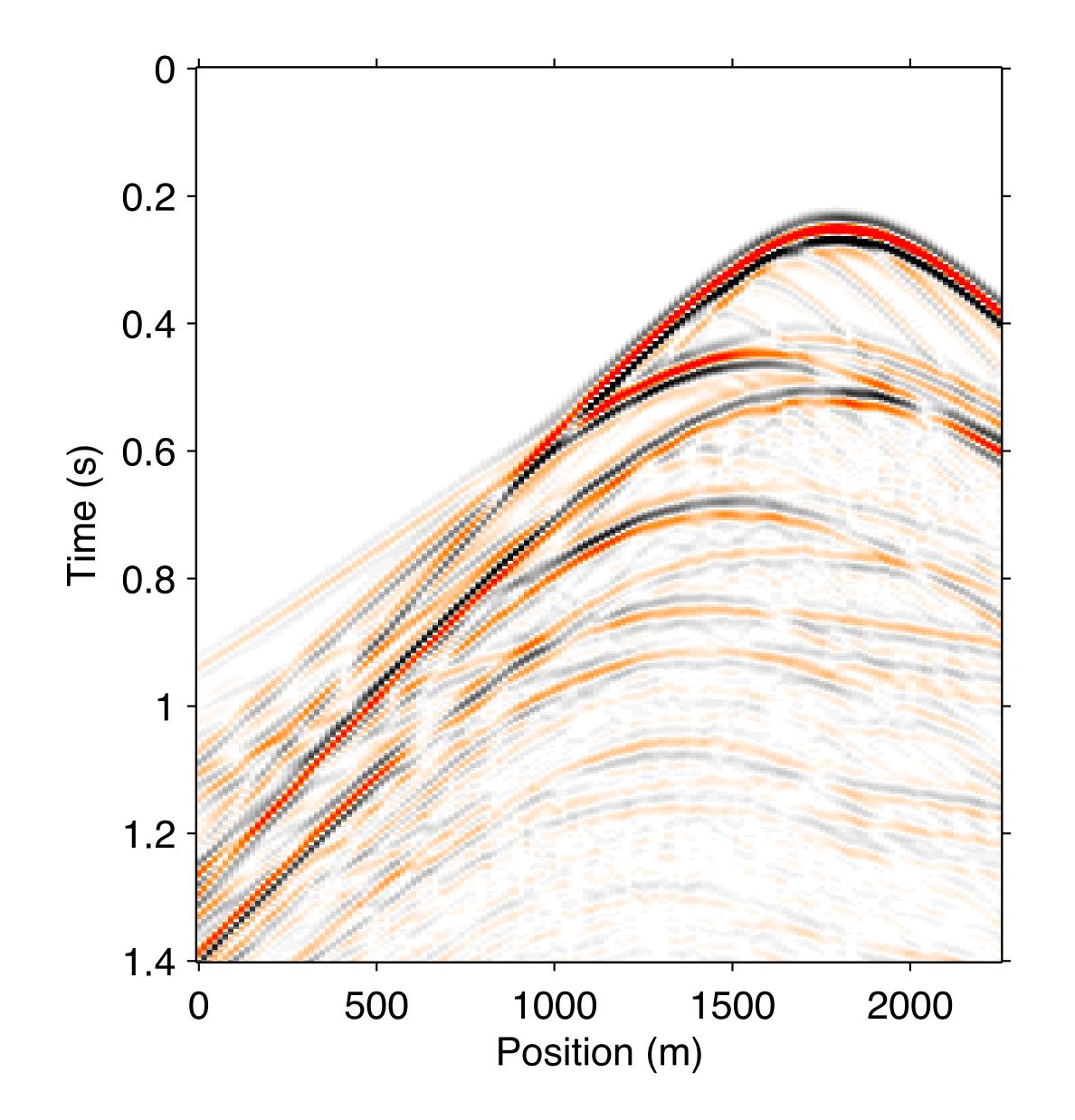




Trace mask
dRecv 15m
dSrc 30m
(assuming streamer acquisition)

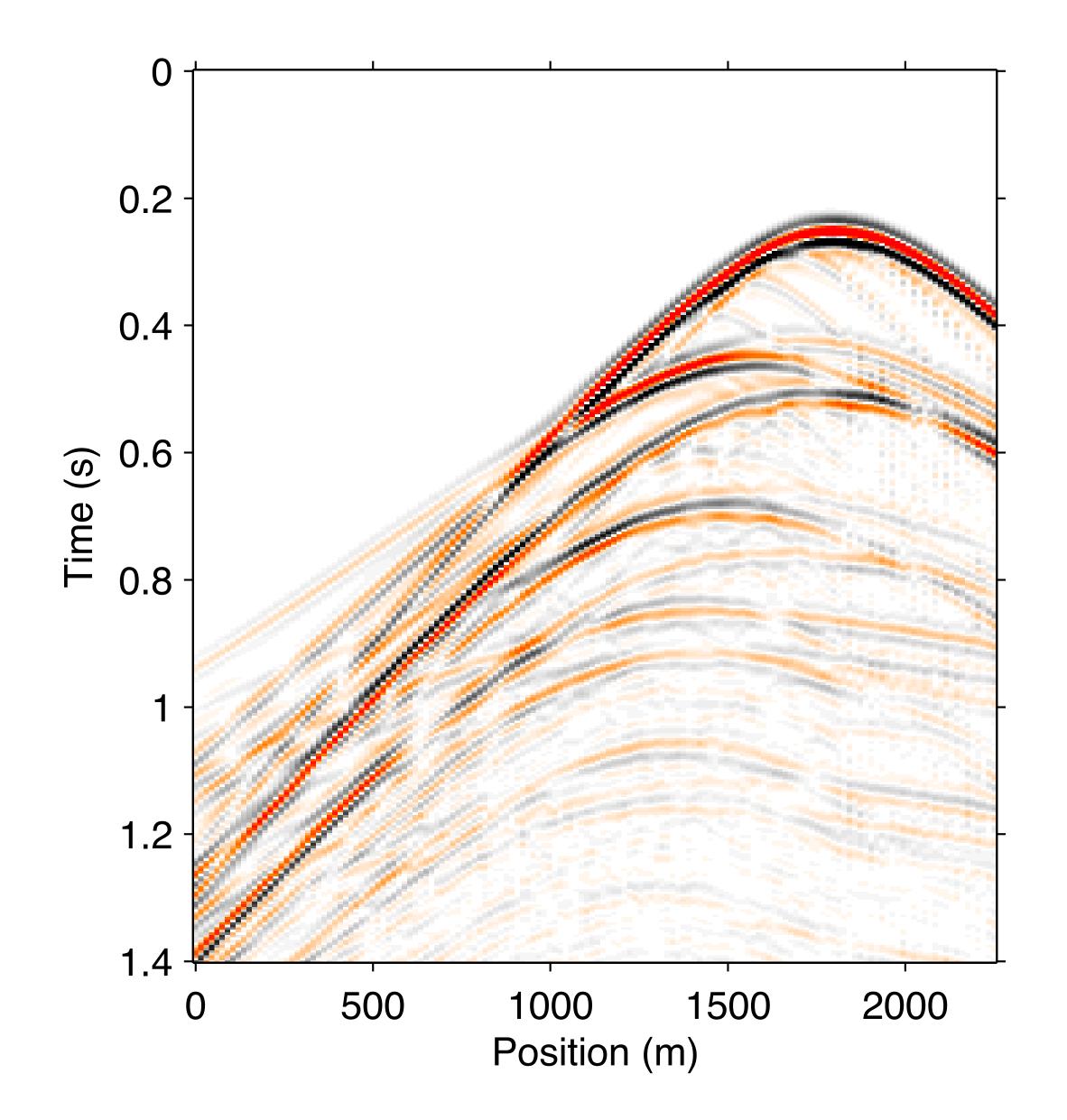
: missing data





Fully-sampled data shot gather src at 1800m

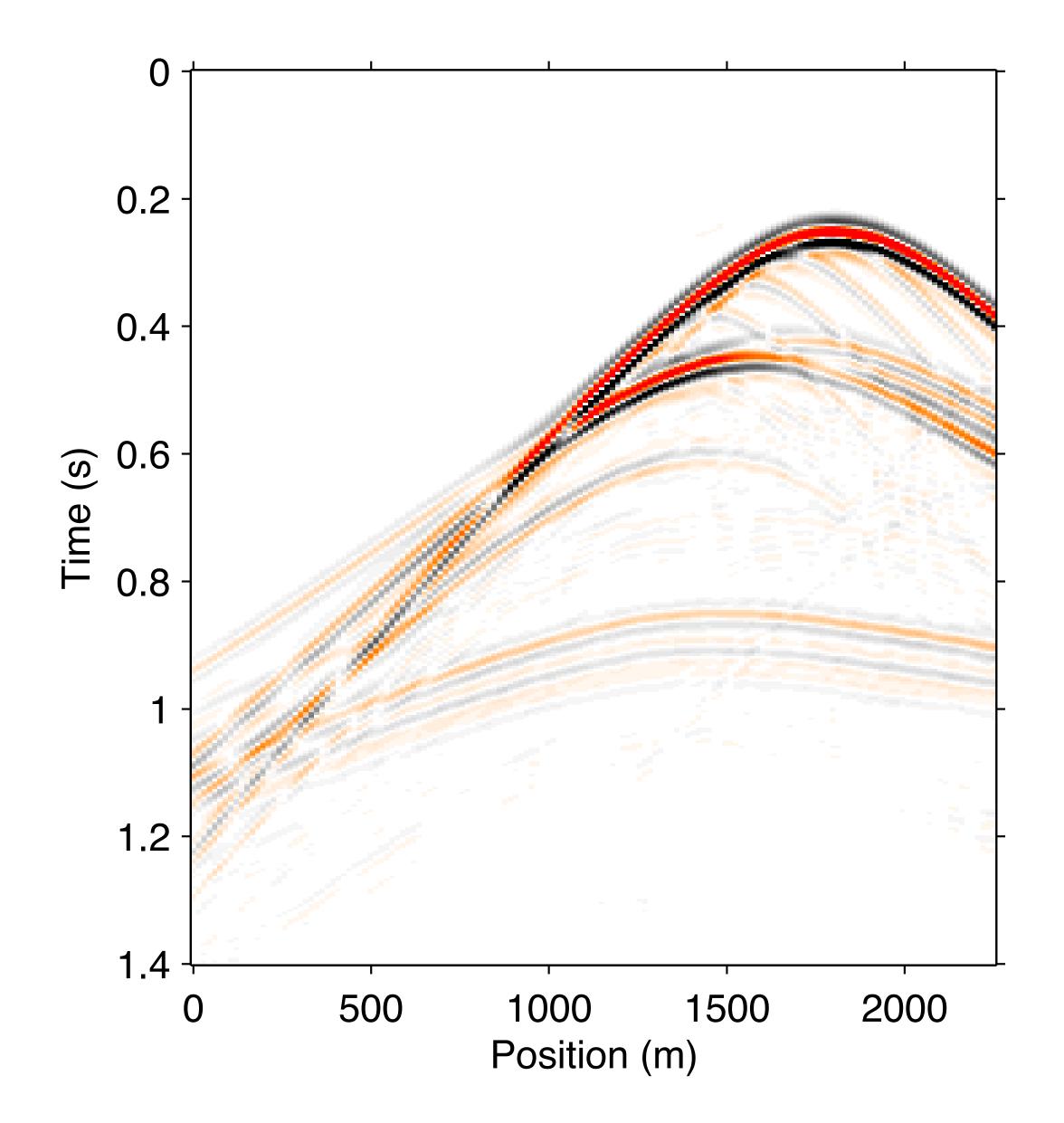




Interpolated data

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



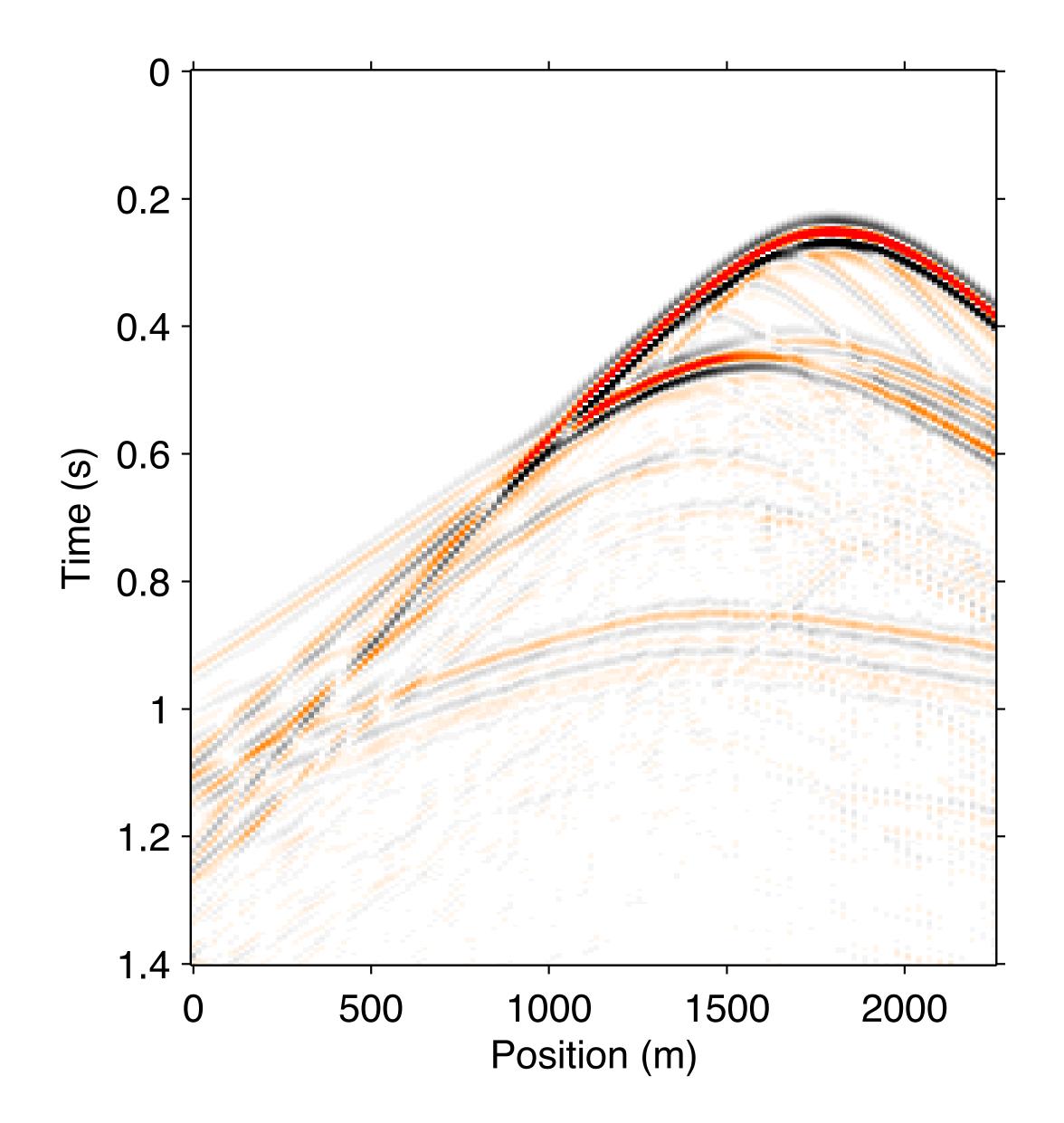


Reference solution

REPSI from fully-sampled data (conservative primary)



REPSI with 2:1 source undersampling

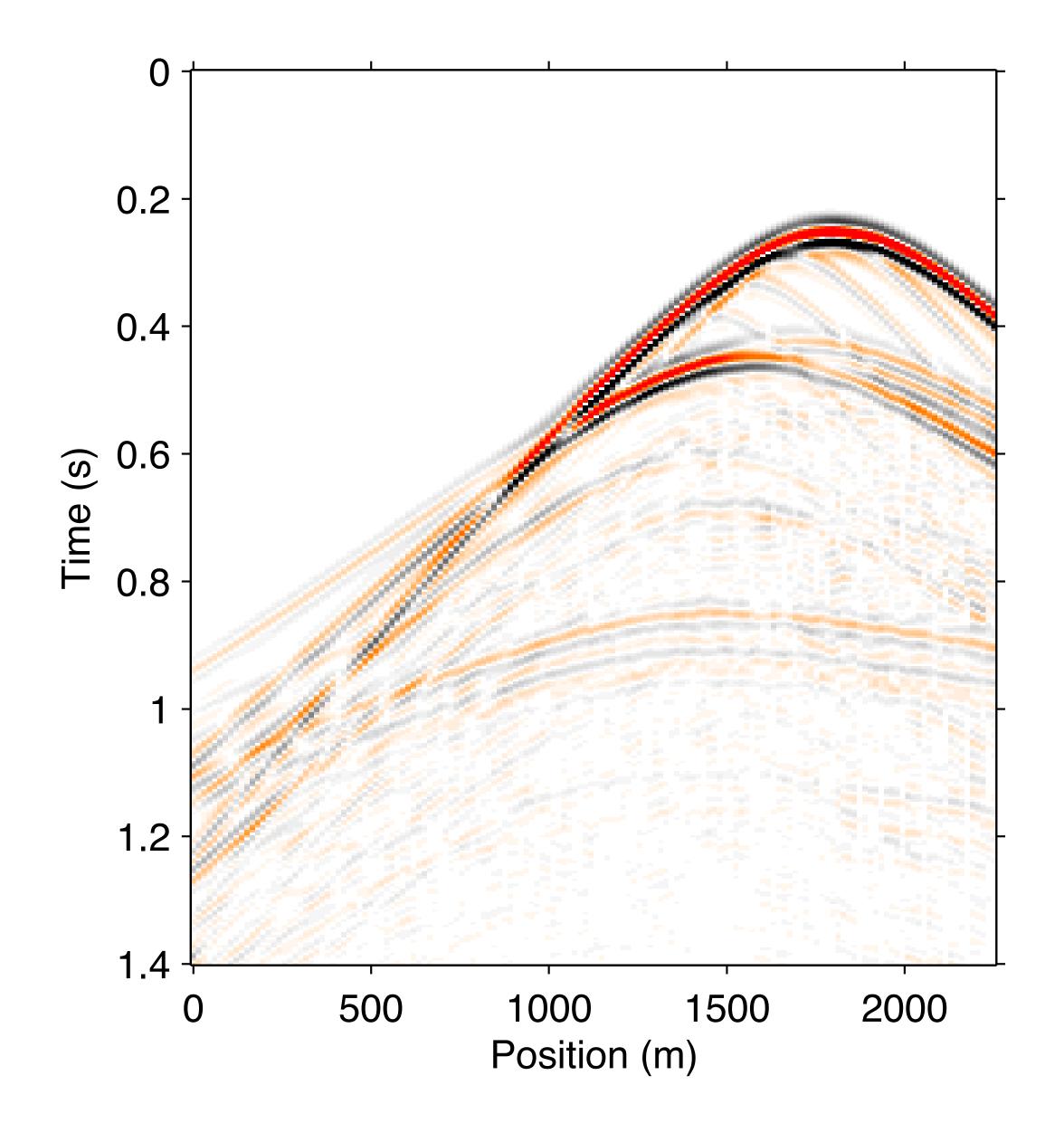


REPSI primary

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



REPSI with 4:1 source undersampling

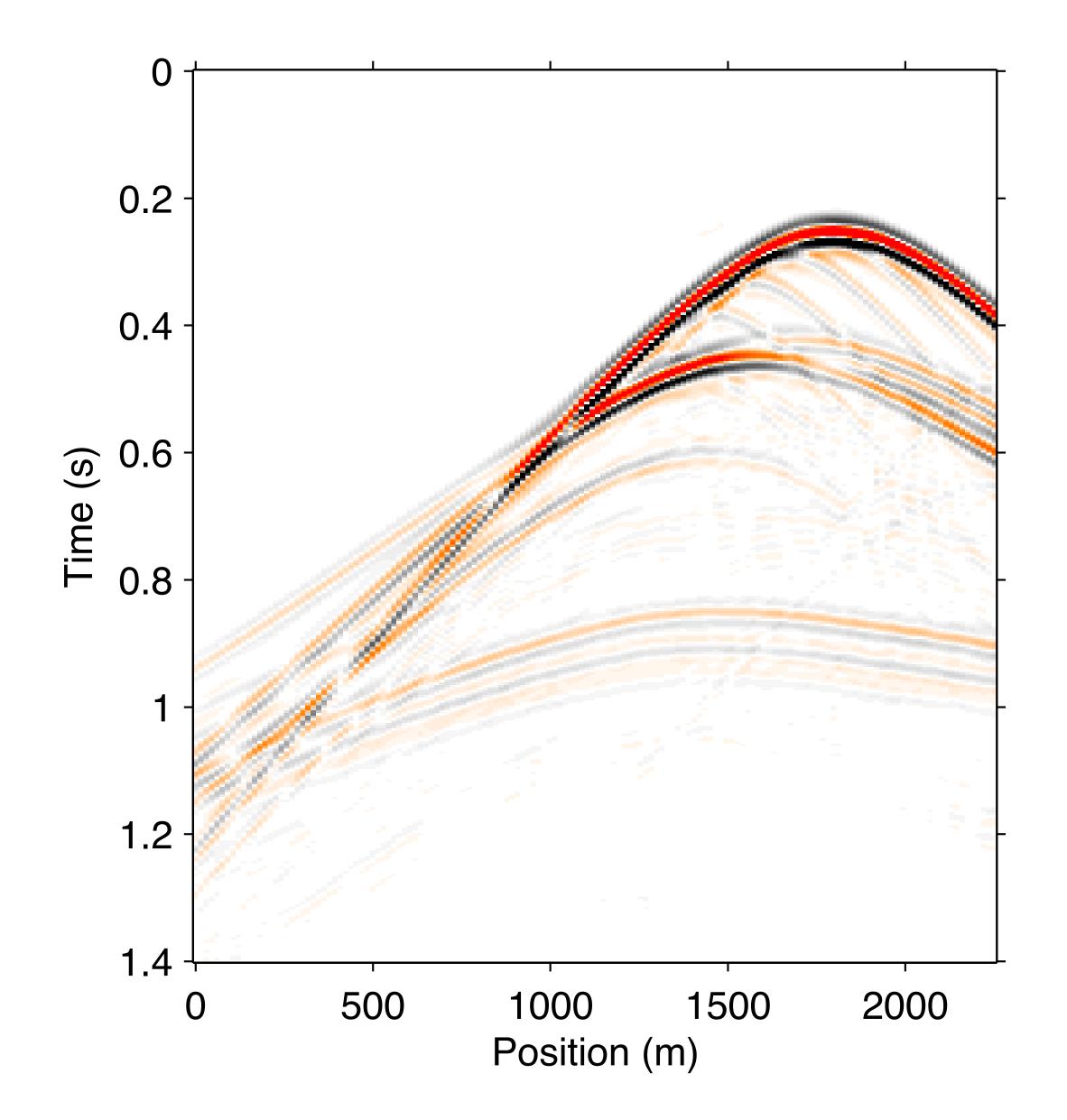


REPSI primary

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



REPSI with 2:1 source undersampling

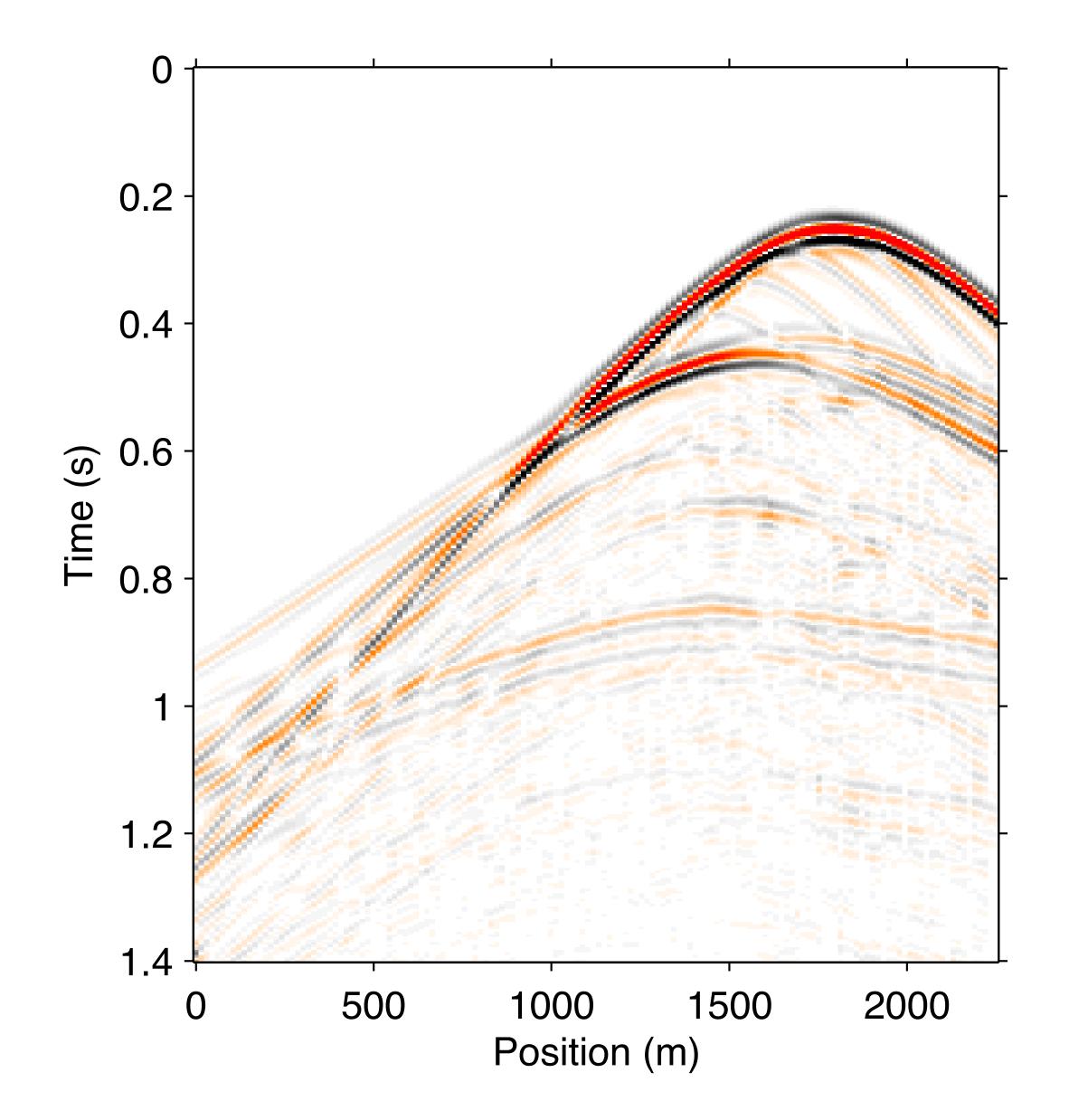


Reference solution

REPSI from fully-sampled data (conservative primary)



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

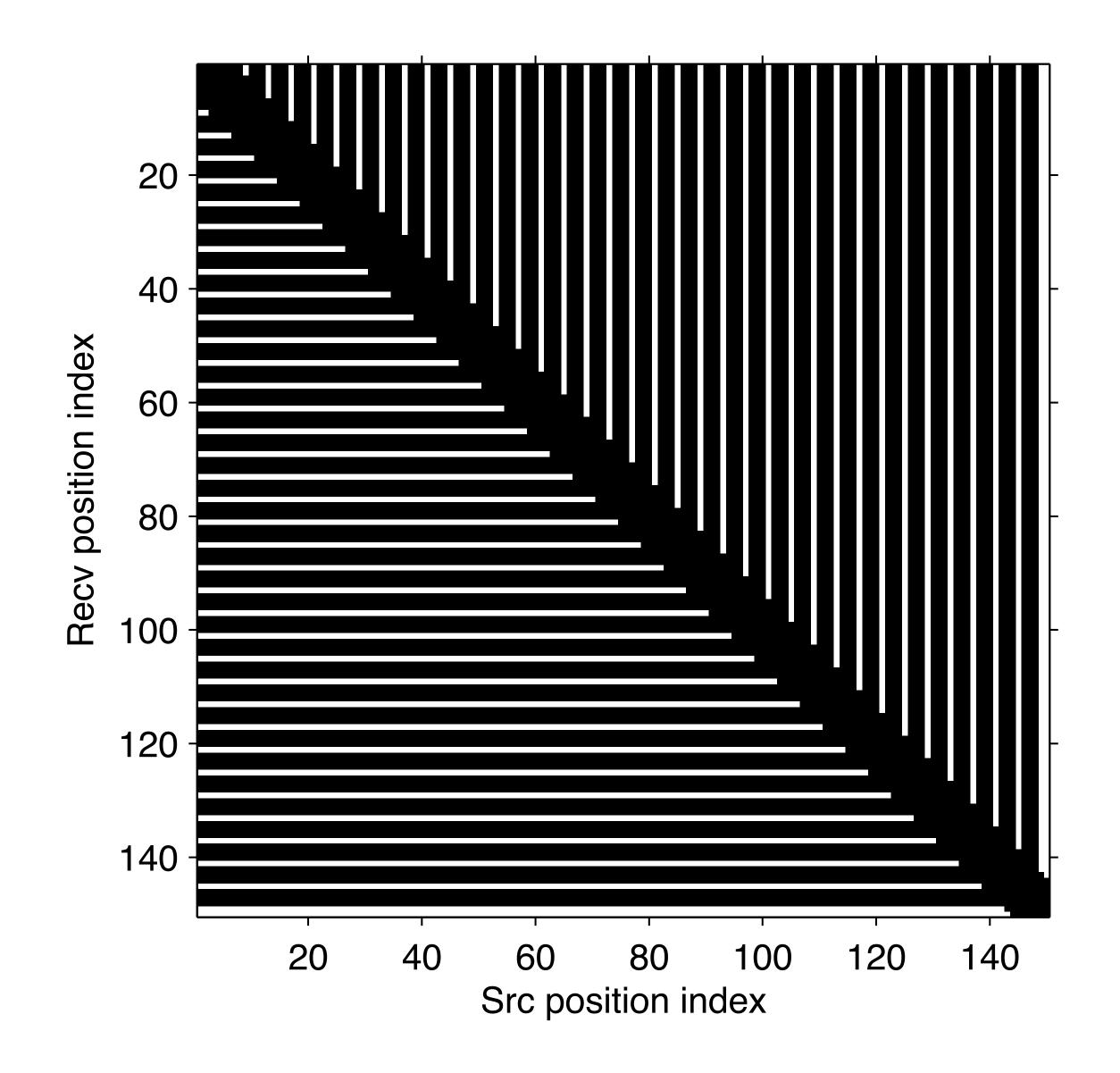


REPSI primary

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



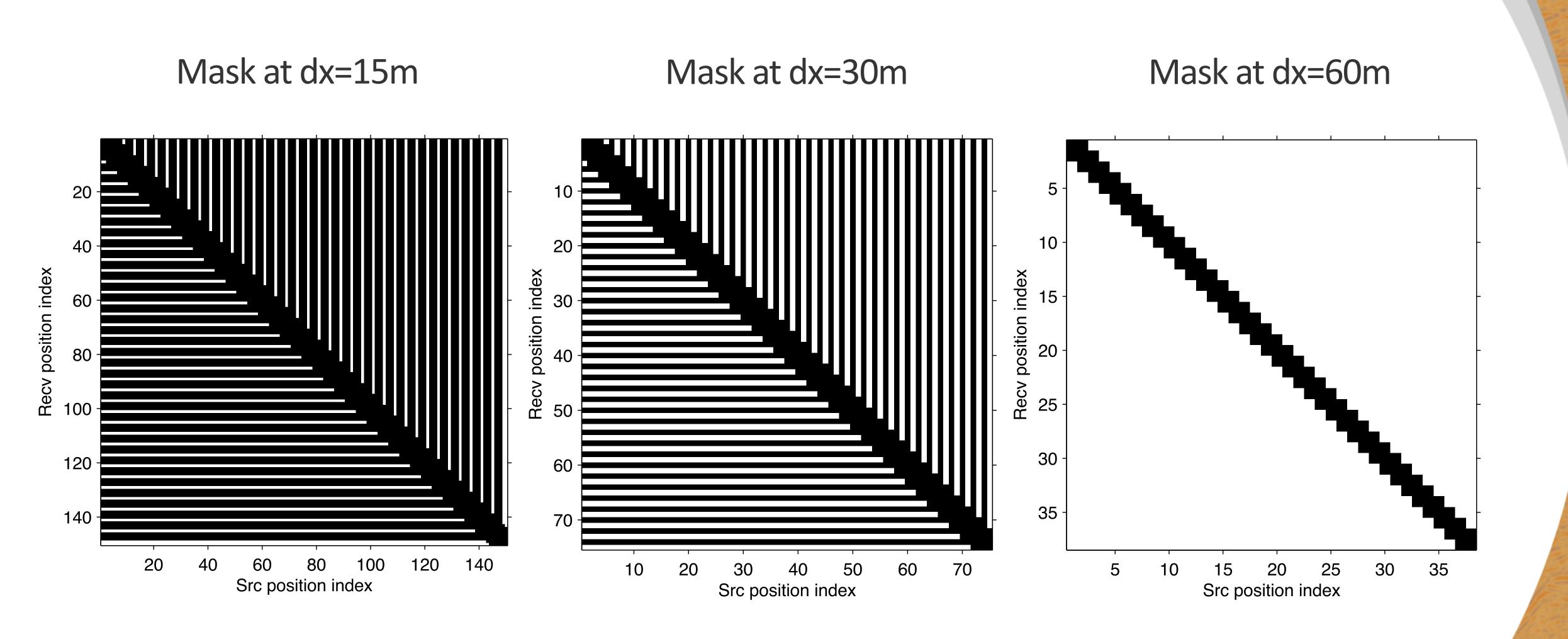
REPSI with 4:1 source, nearest offset at 105m



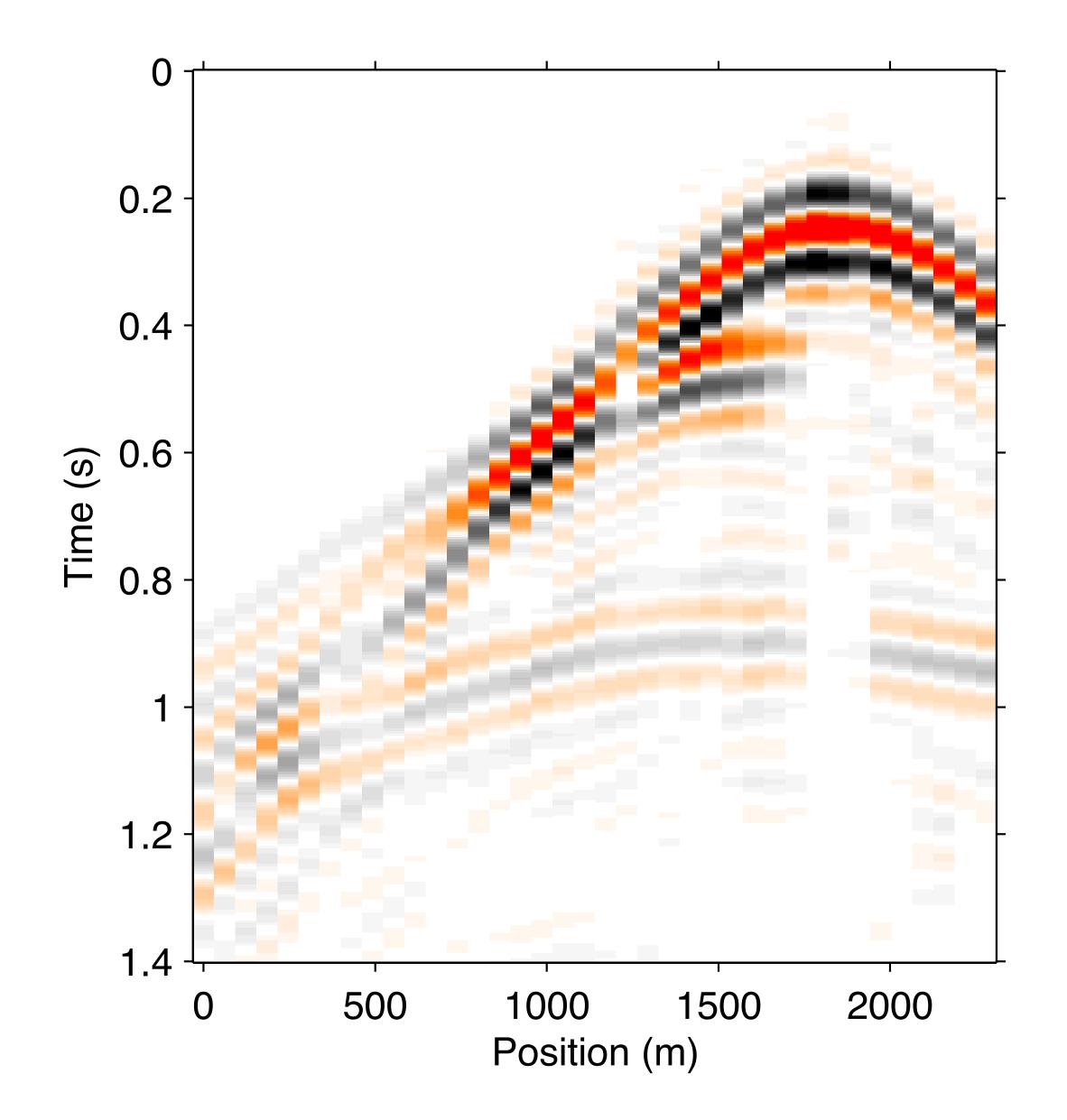
Trace mask
dRecv 15m
dSrc 60m
nearest offset 105m
(assuming streamer acquisition)

: missing data

Bootstrapping, for unknown data



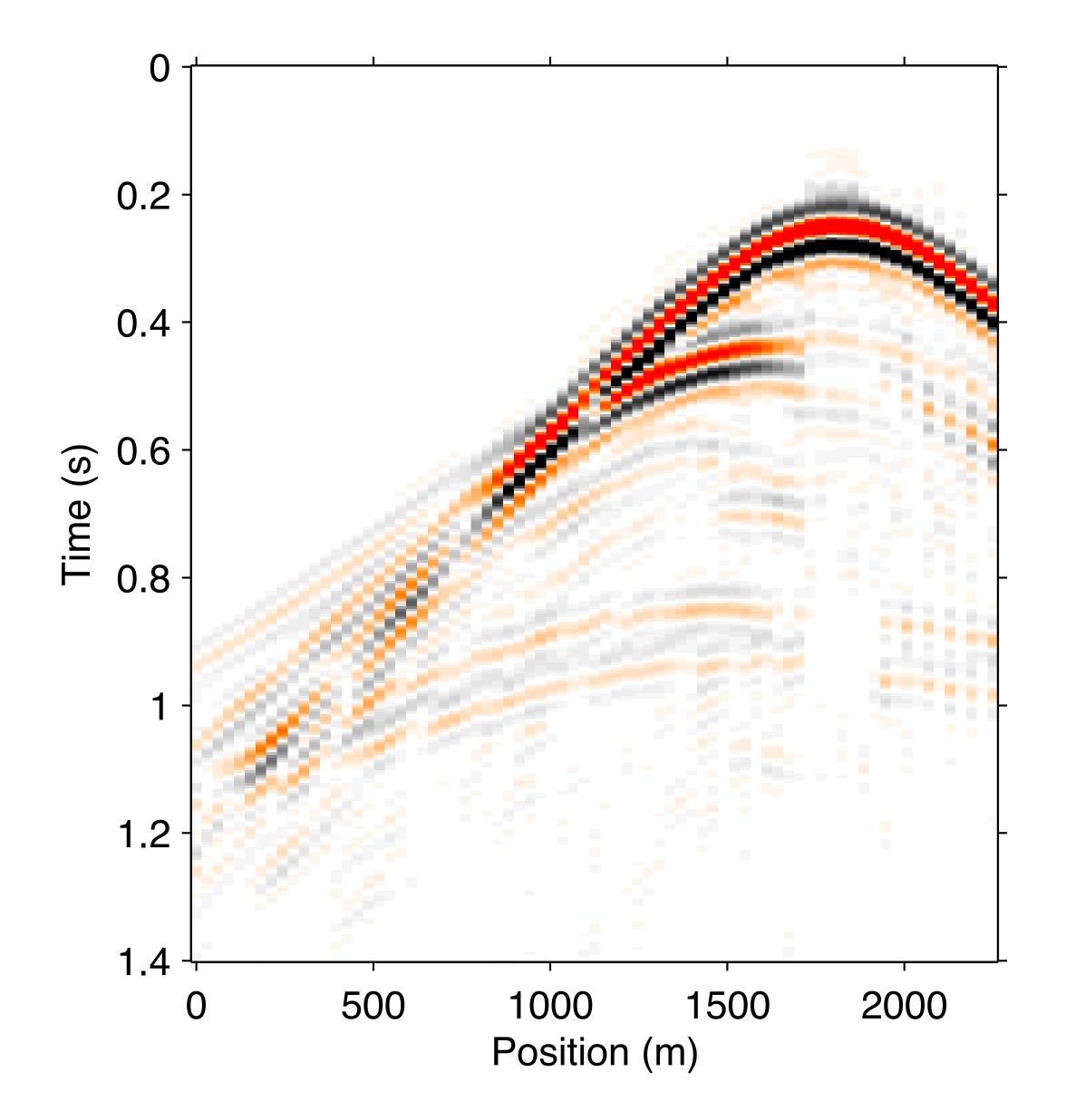




REPSI primary

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

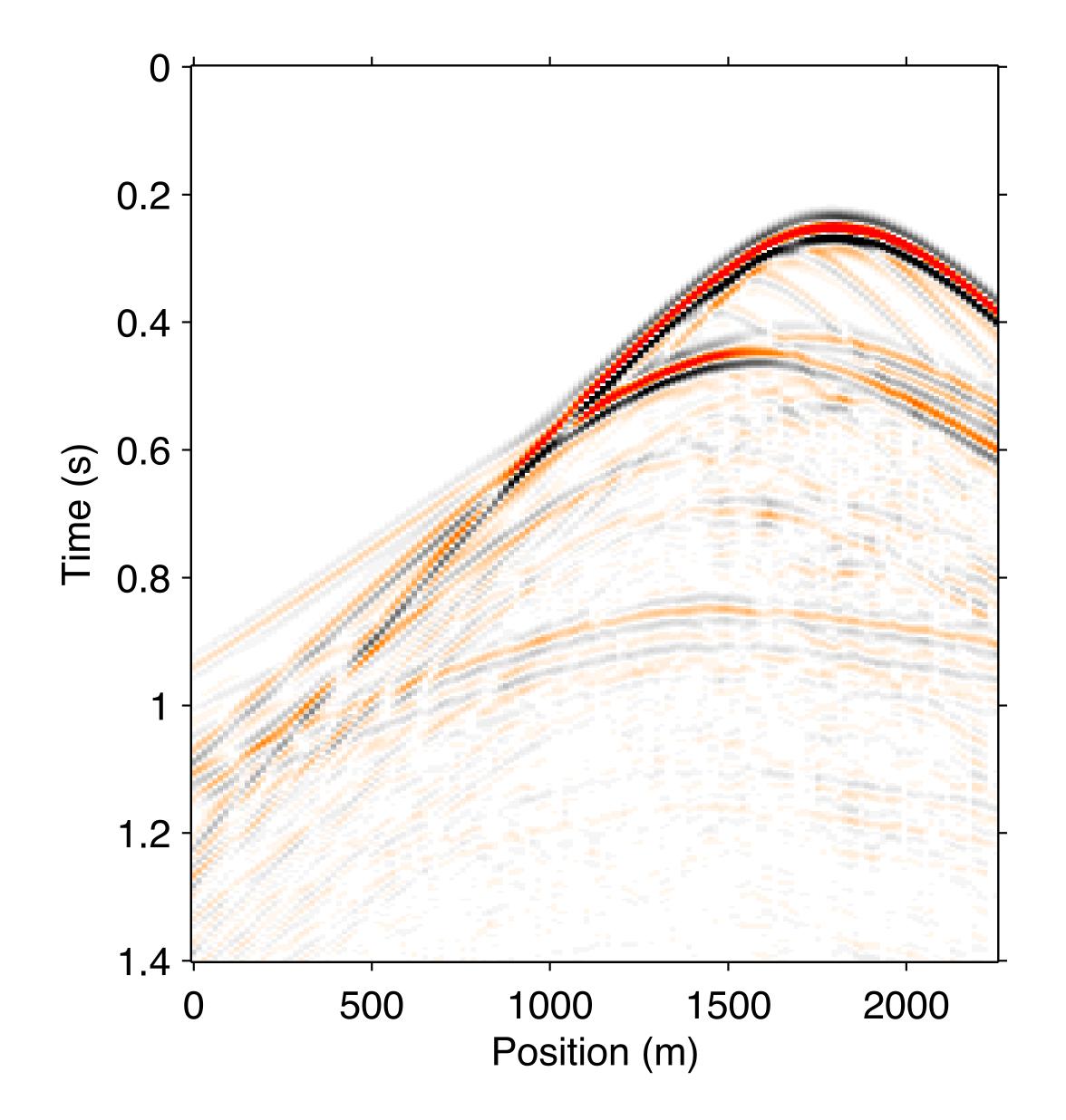




REPSI primary

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



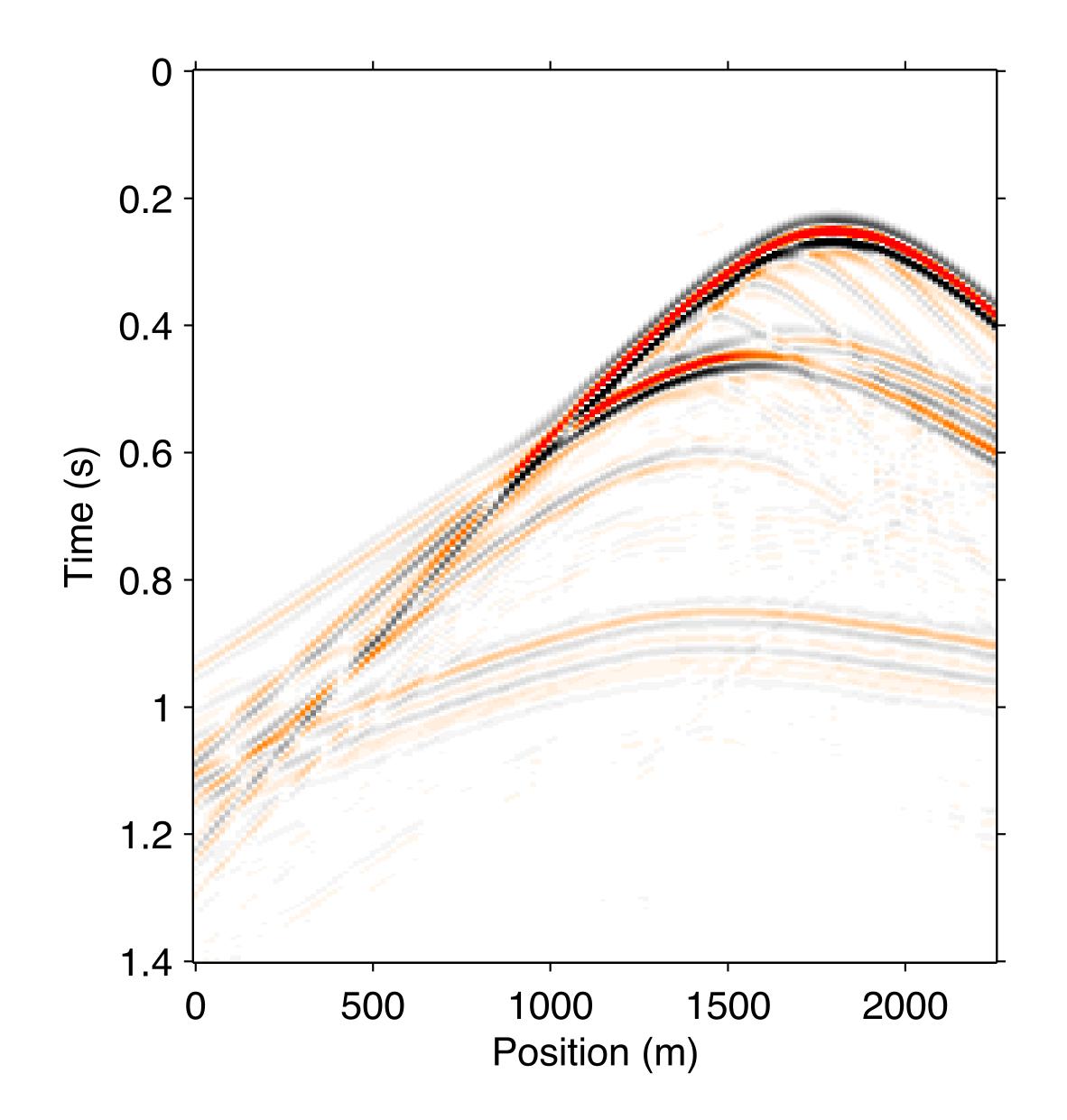


REPSI primary

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

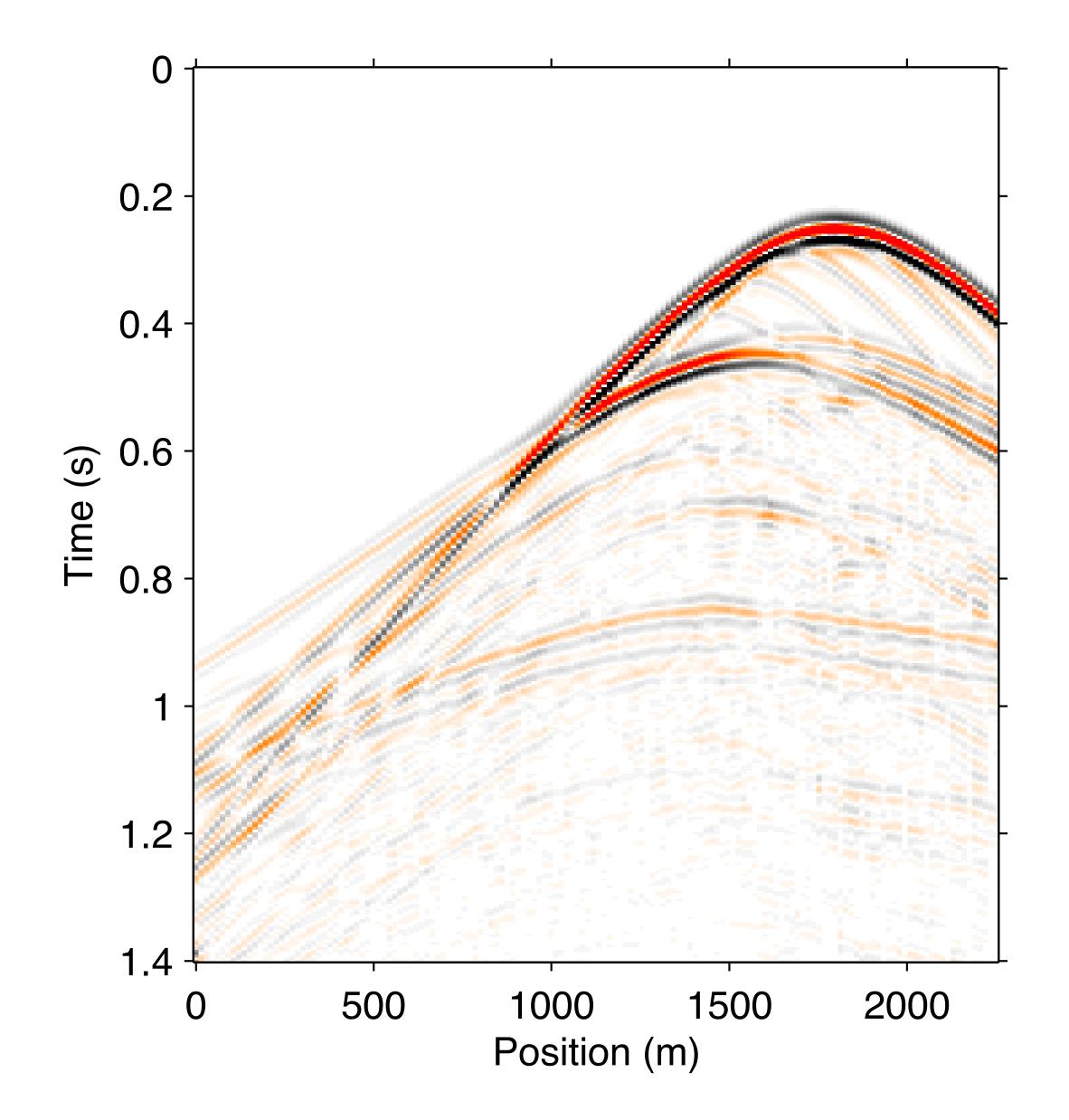


Reference solution

REPSI from fully-sampled data (conservative primary)



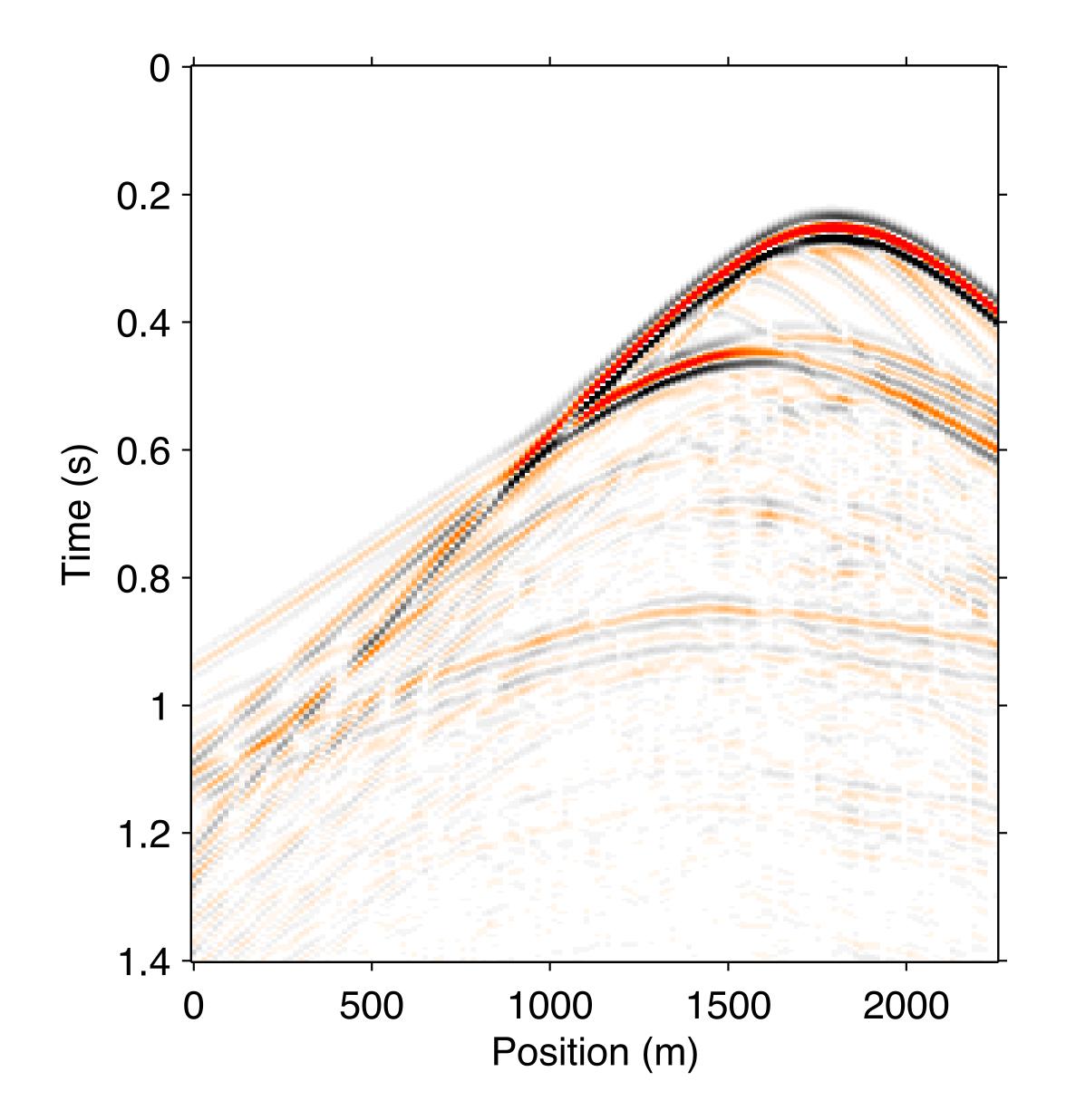
REPSI with 4:1 source, nearest offset at 105m



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

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

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:

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



Remaining areas of investigation for REPSI

At coarsest levels, use more advanced/costly sparsifying methods? Go 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)

Incorporate up/down decomposition operator to work on P & Vz data

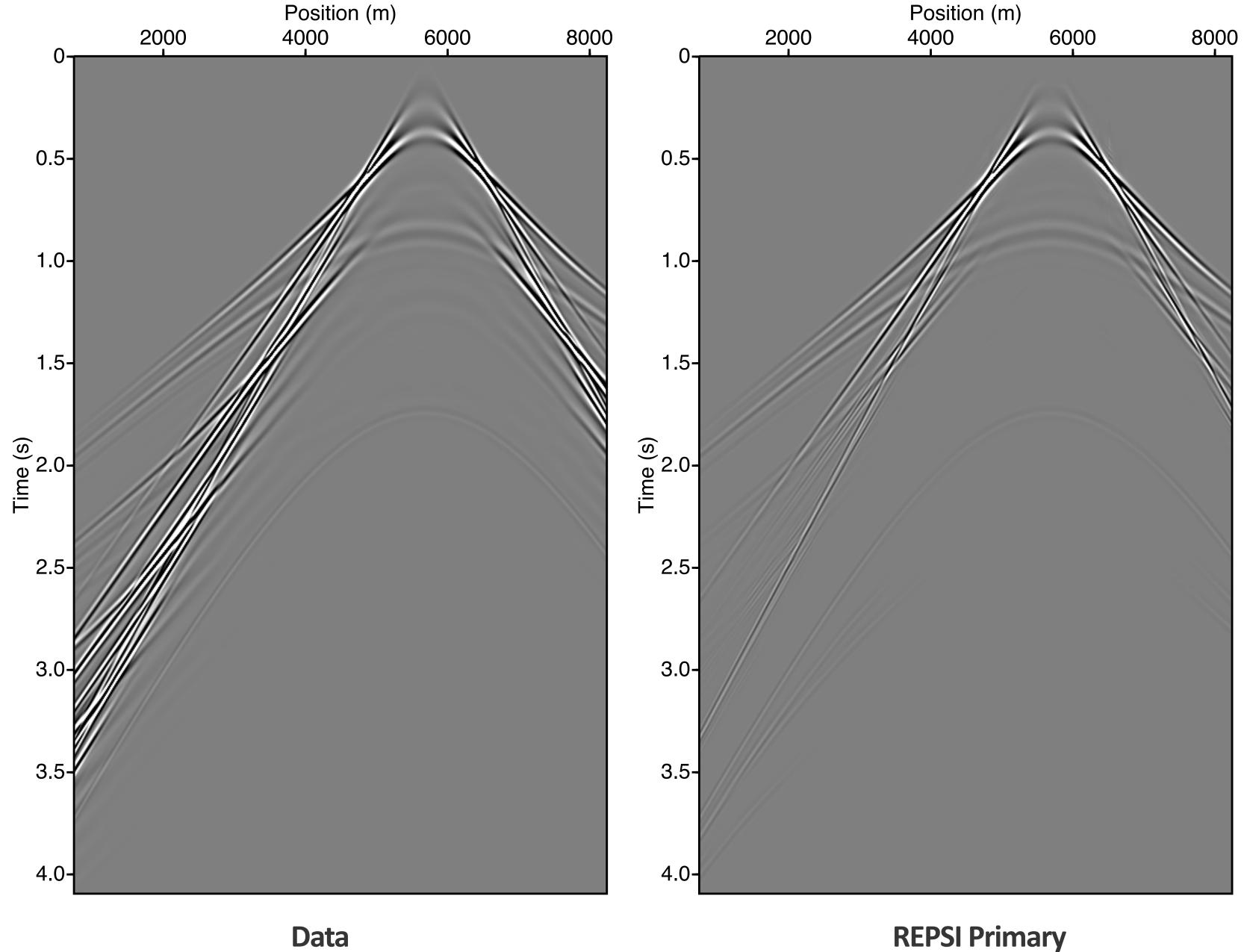
Potentially extract low-frequency information from G for diving-wave full-waveform inversion...?

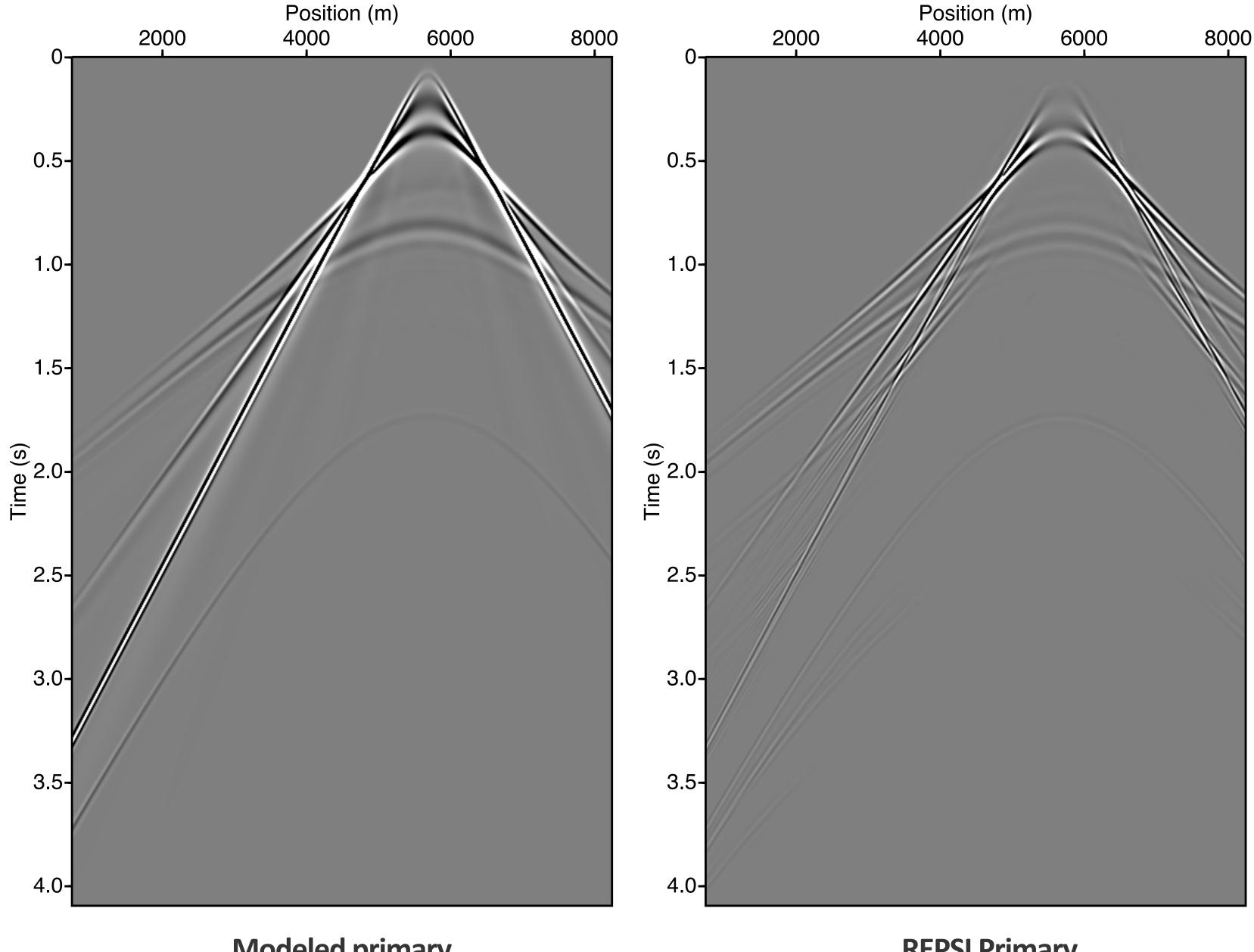


Bonus presentation

Preliminary study in low-frequency recovery of diving waves using Robust EPSI

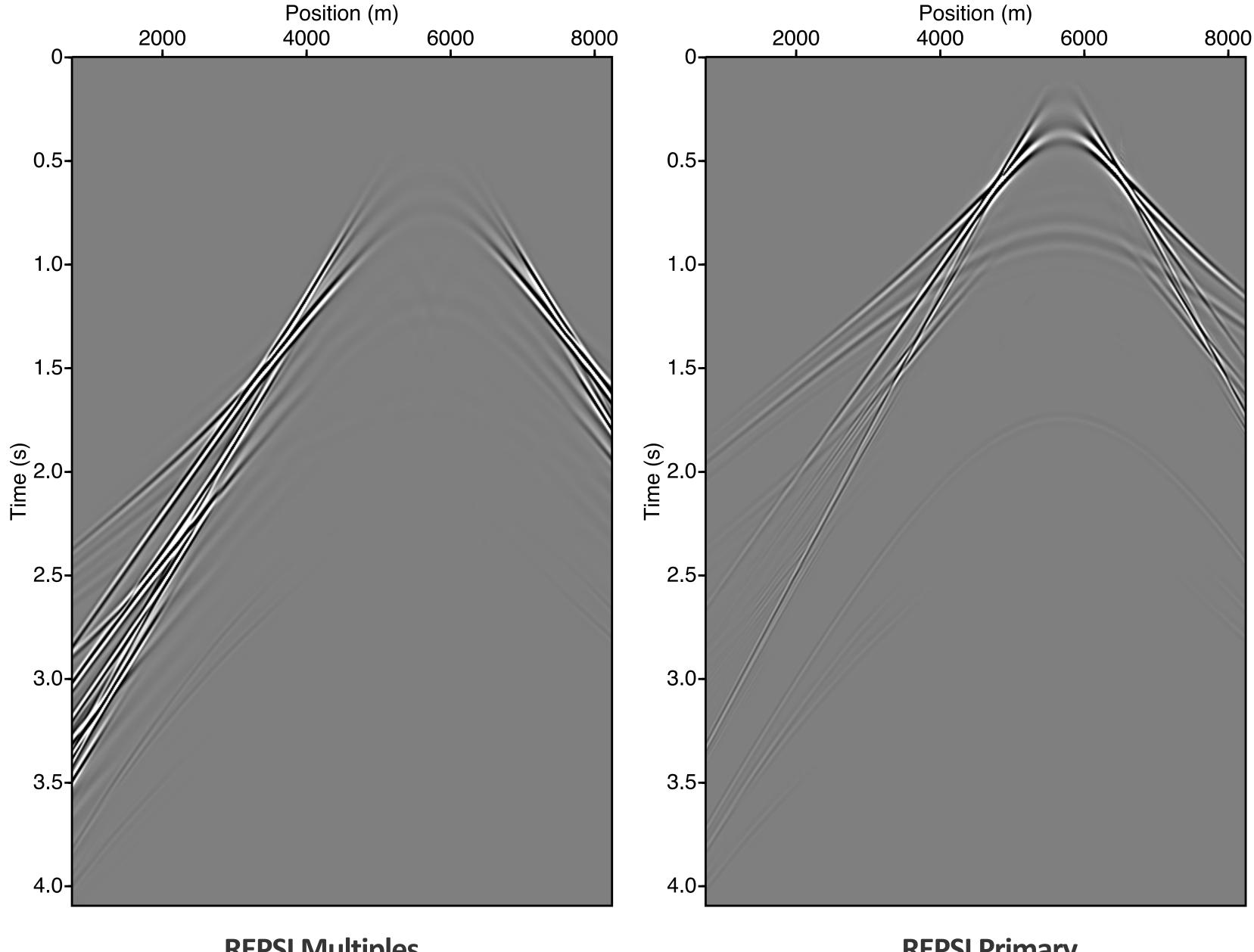






Modeled primary

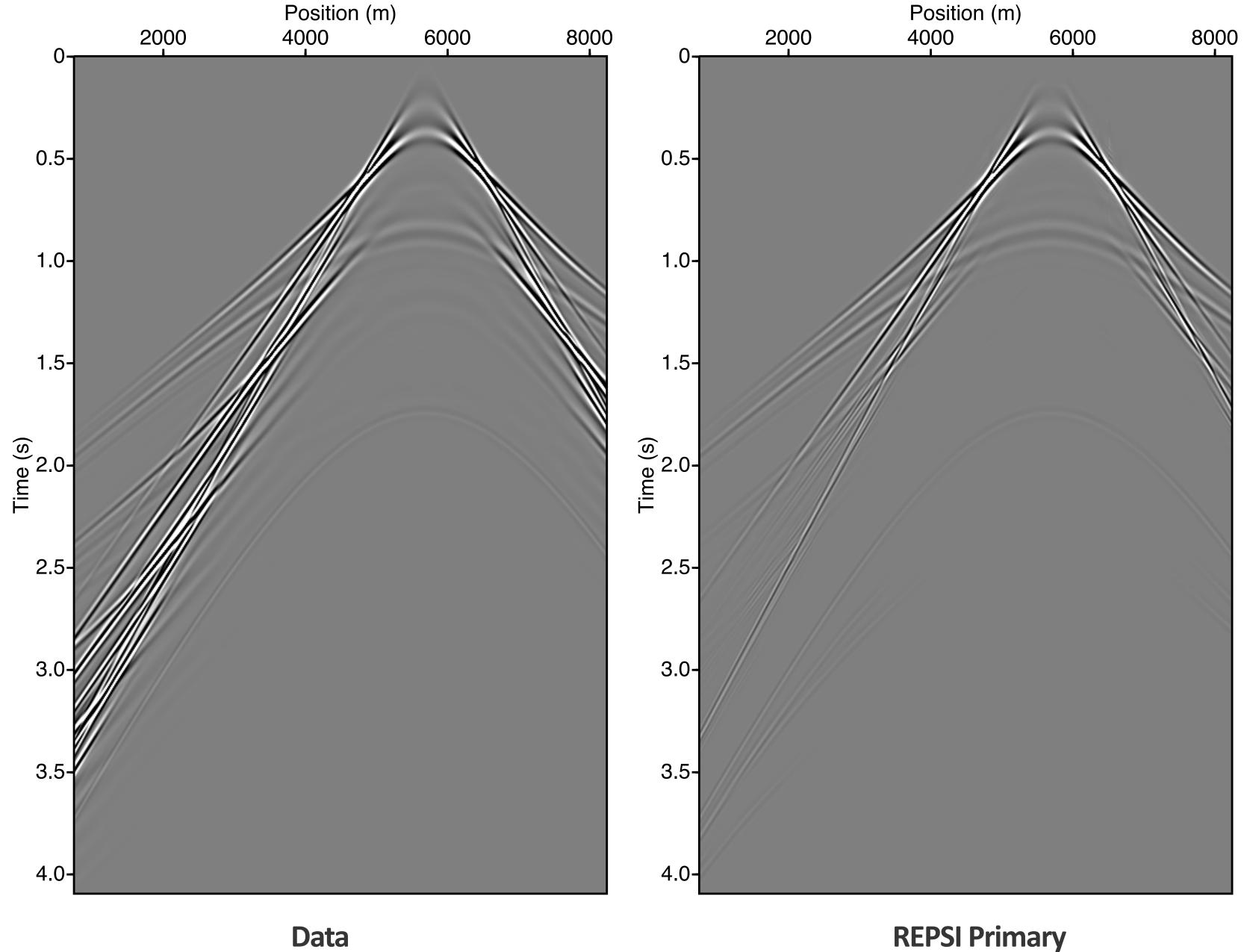
REPSI Primary

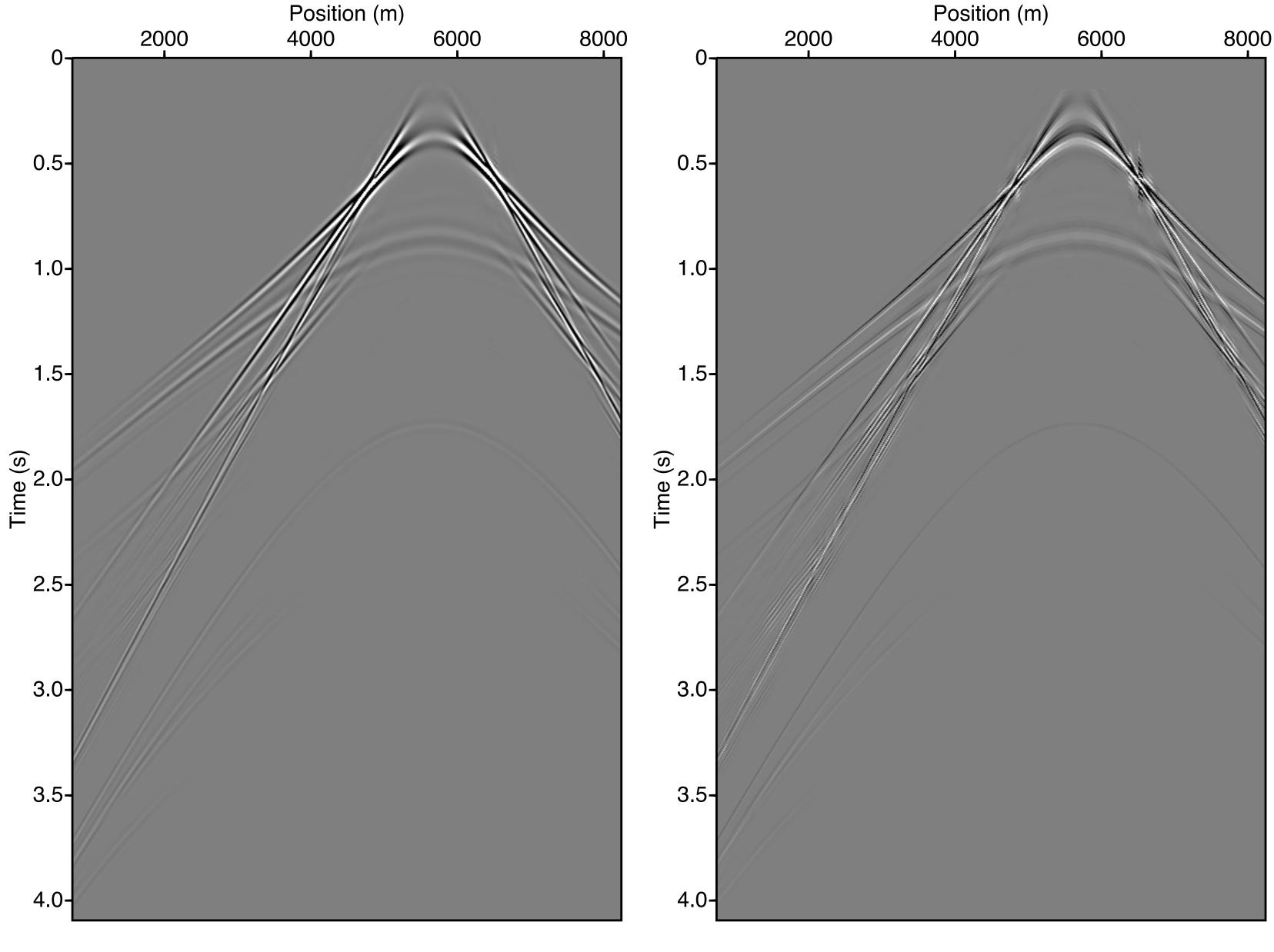


REPSI Multiples

REPSI Primary



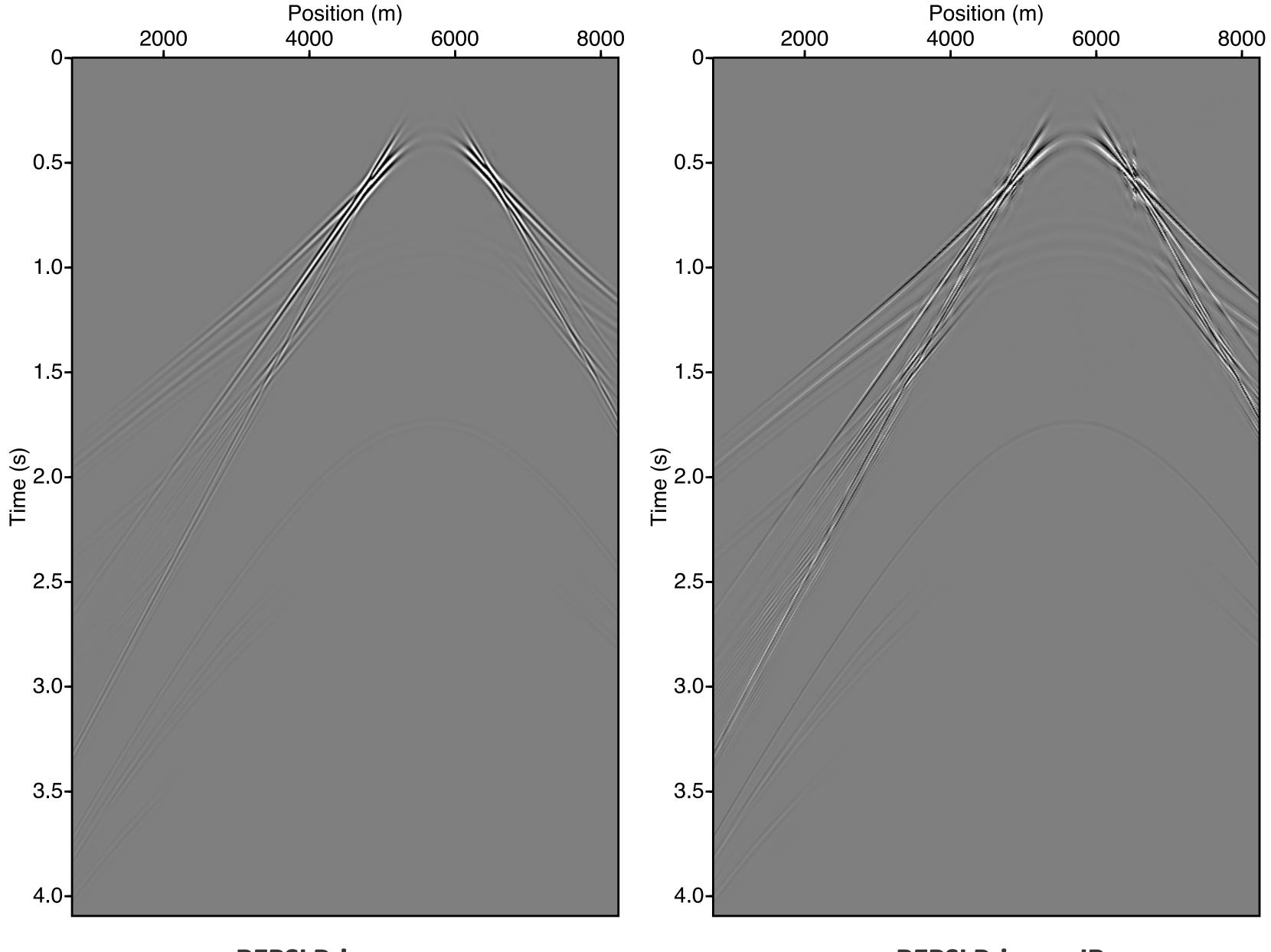




REPSI Primary

REPSI Primary IR



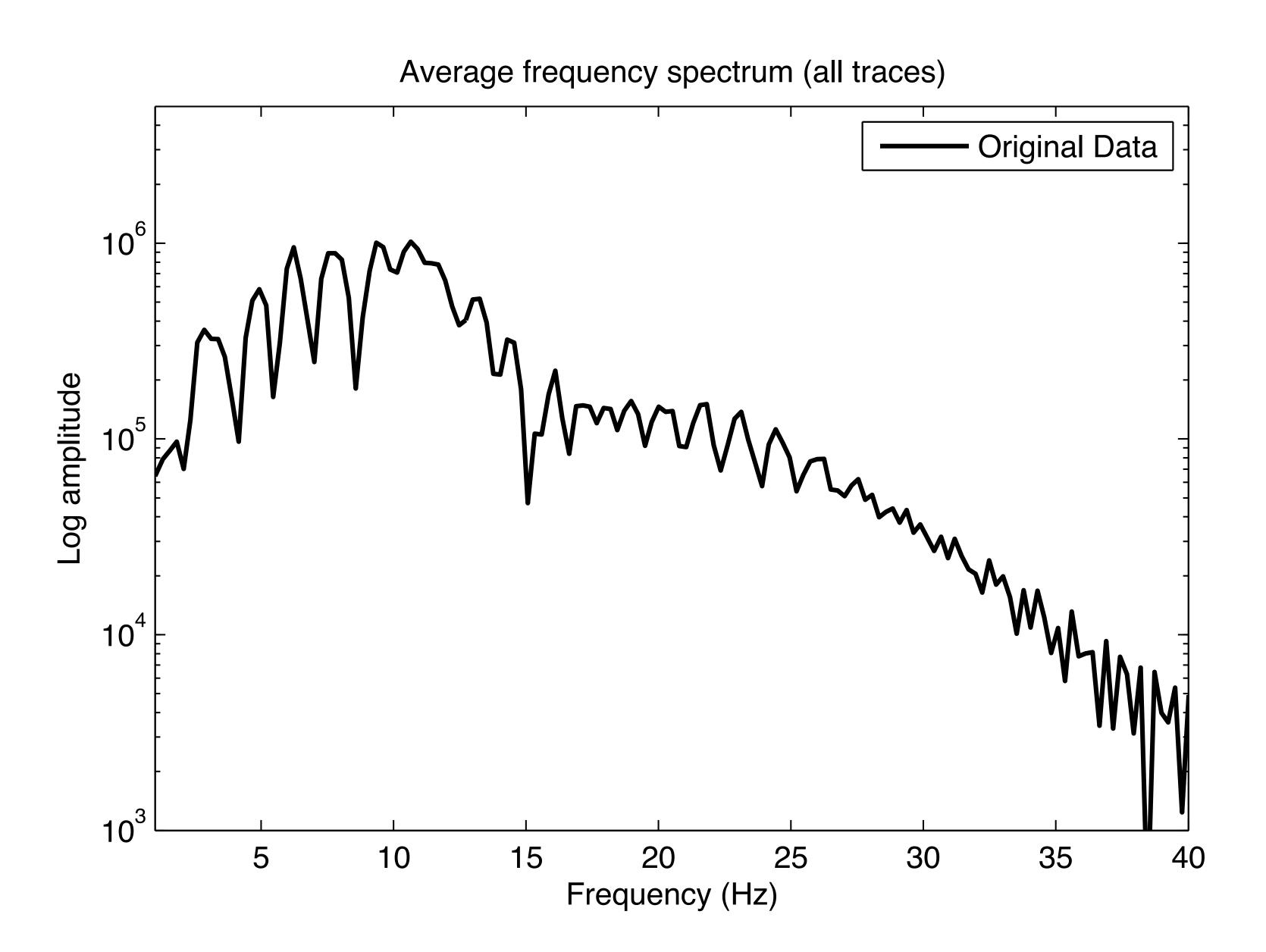


Low cut at 5Hz
(only diving wave)
fixed spread of 7.5km
ds=dr=15m
15Hz Ricker, "full band"
modeled w/iWAVE
Low cut at 5Hz

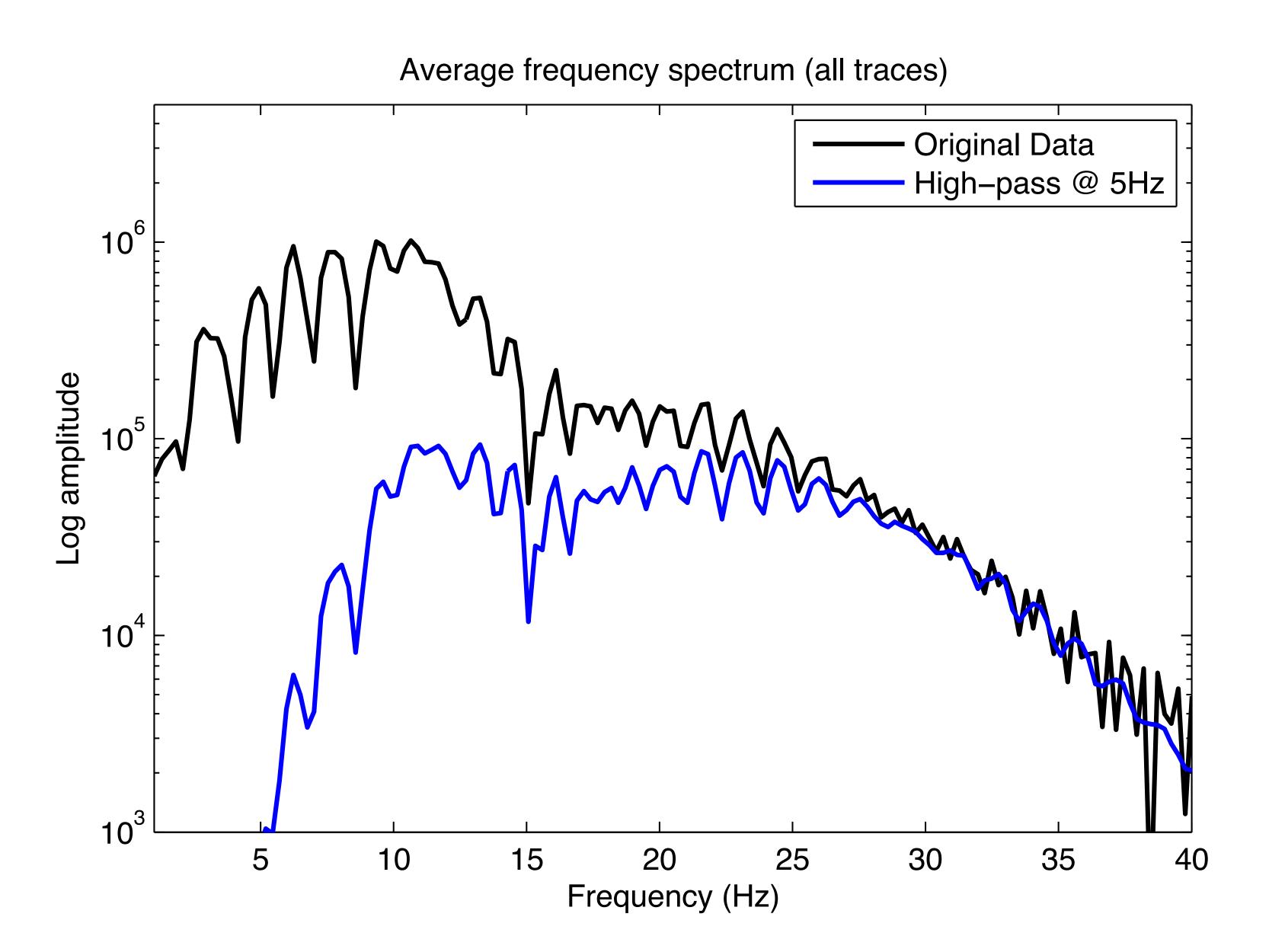
REPSI Primary

REPSI Primary IR

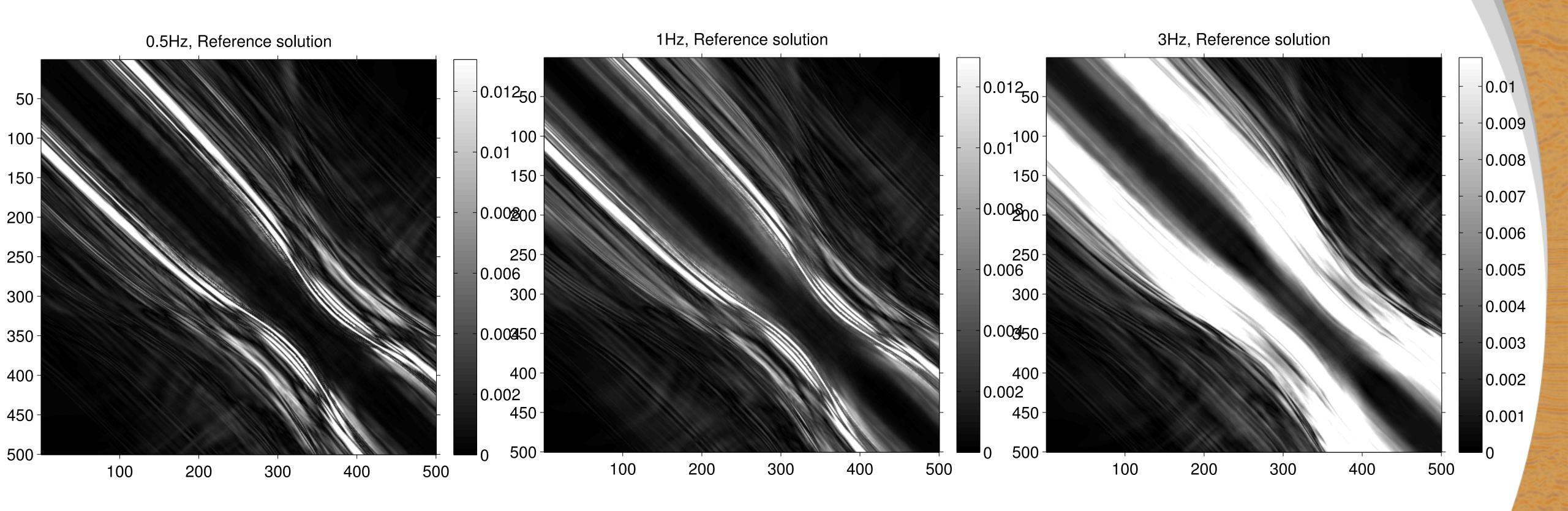
Average trace spectrum



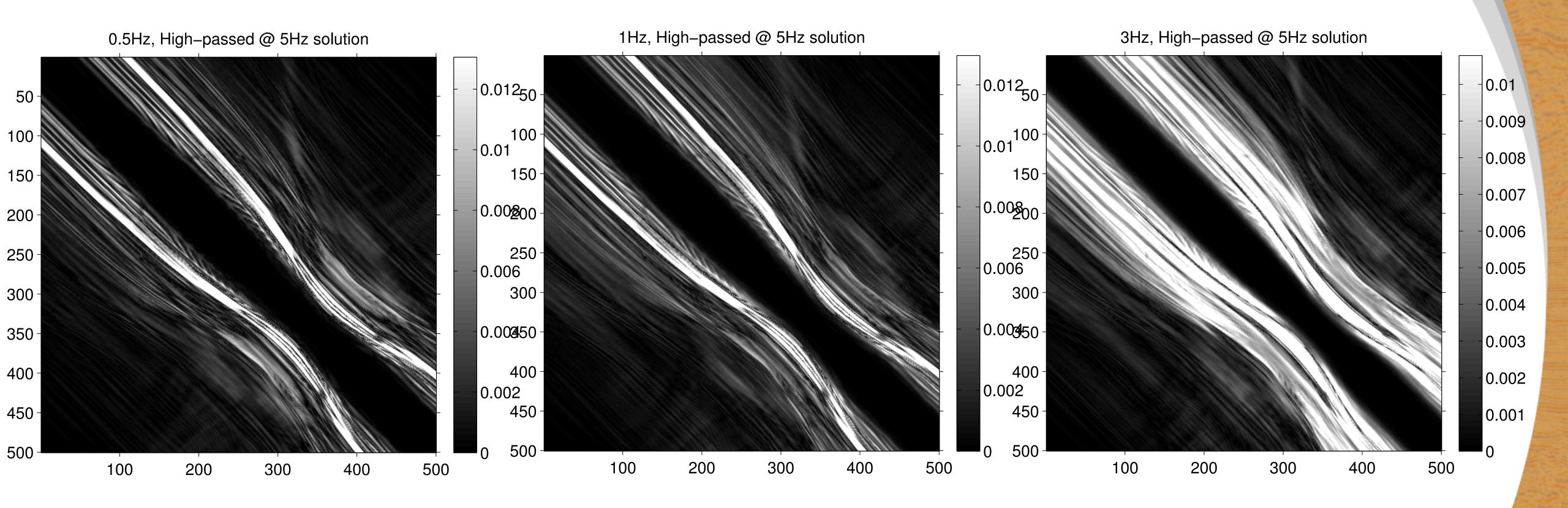
Average trace spectrum

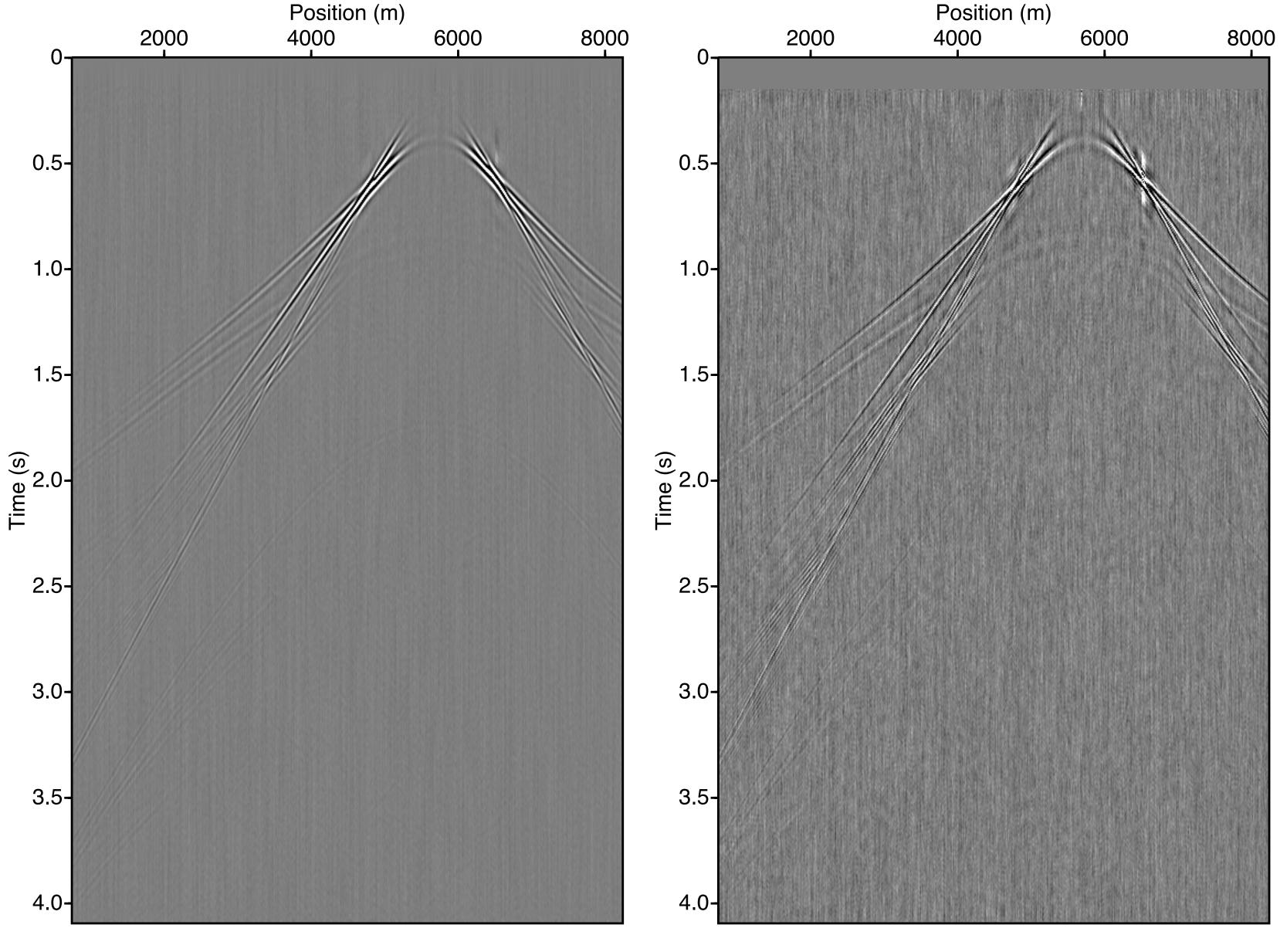


Amplitude Reference solution



Amplitude Low-cut at 5 Hz



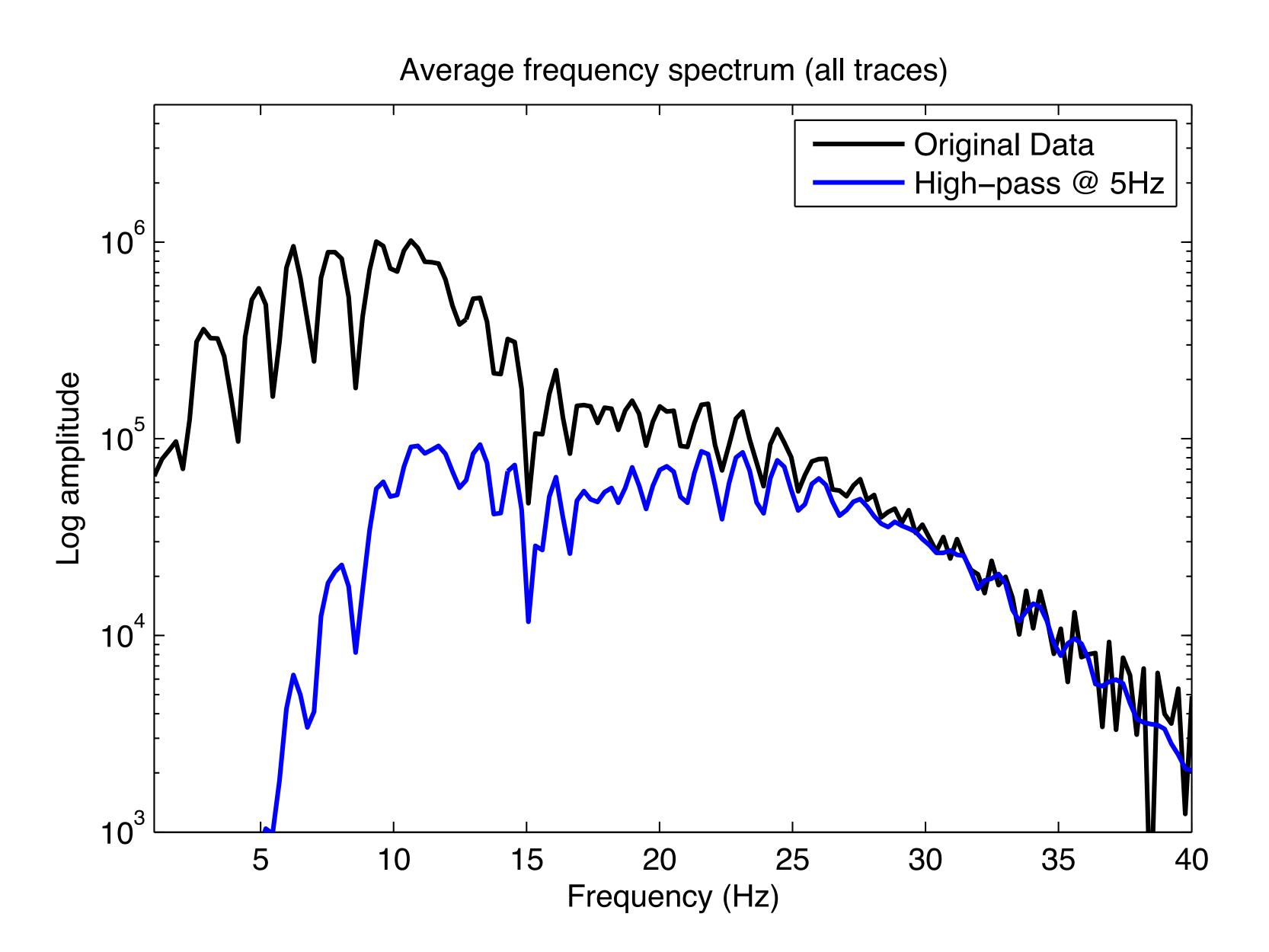


Low cut at 5Hz + Noise (only diving wave) fixed spread of 7.5km ds=dr=15m 15Hz Ricker, "full band" modeled w/iWAVE Low cut at 5Hz 18dB pink noise added (i.d.d. per trace)

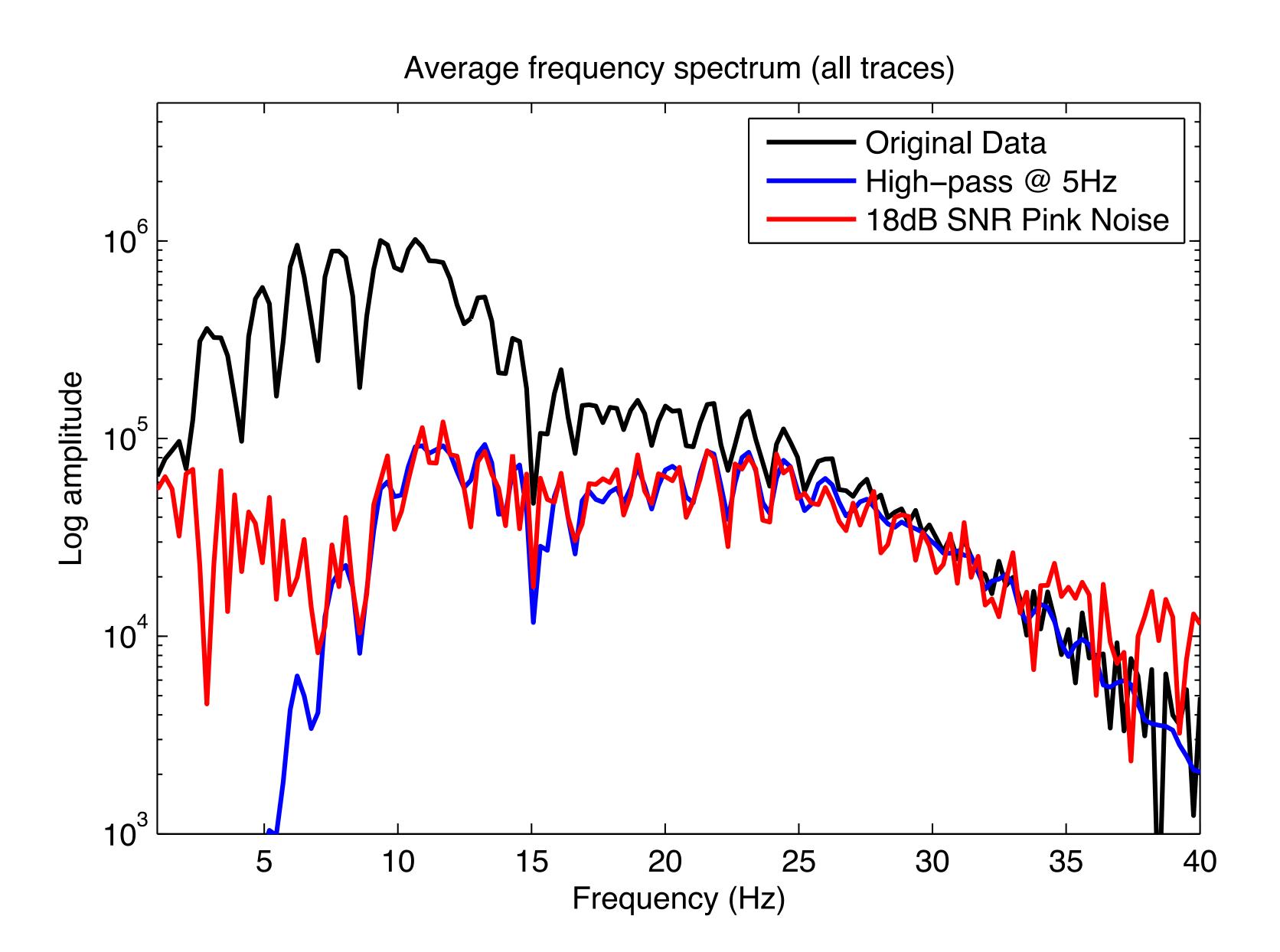
REPSI Primary

REPSI Primary IR

Average trace spectrum



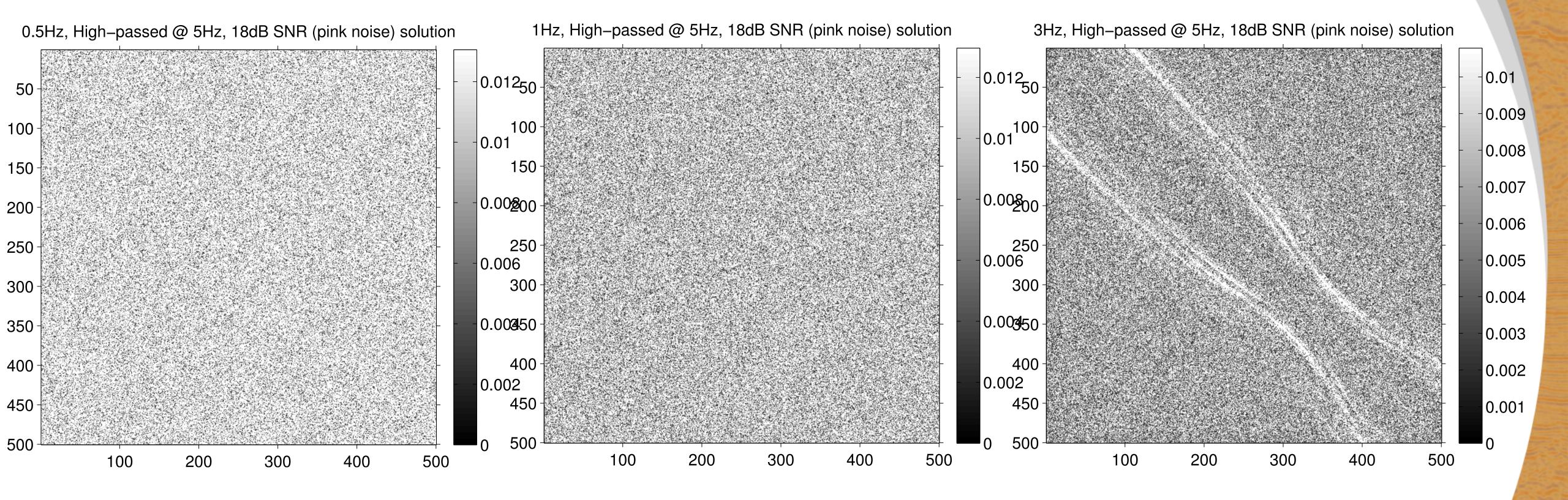
Average trace spectrum



3 Hz

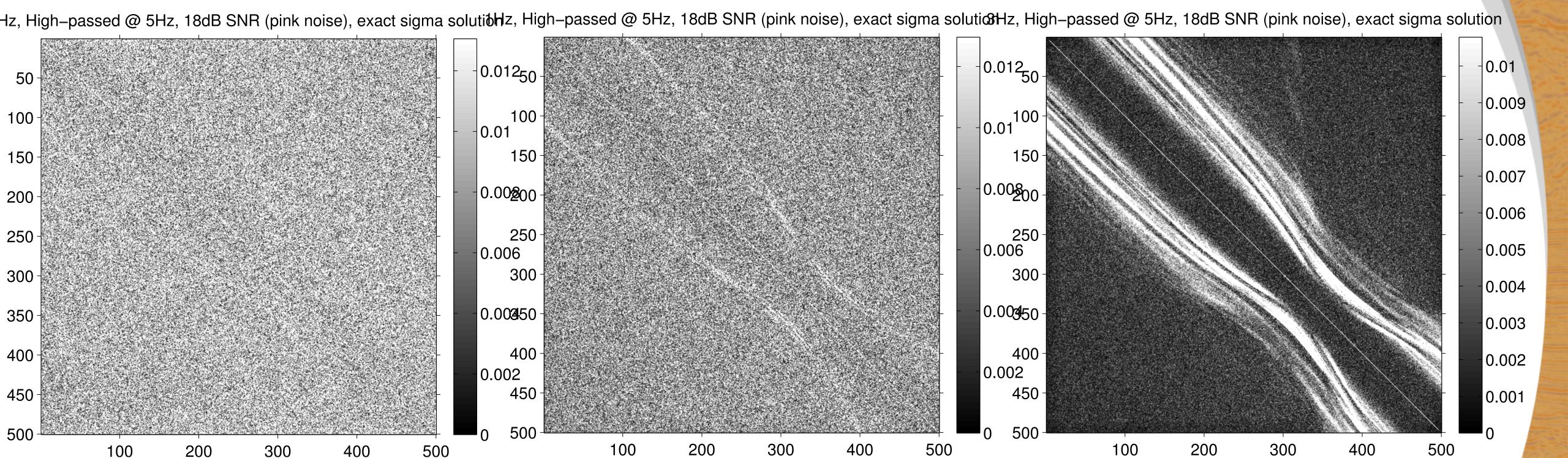
Amplitude Low-cut at 5 Hz, 18dB Pink noise added

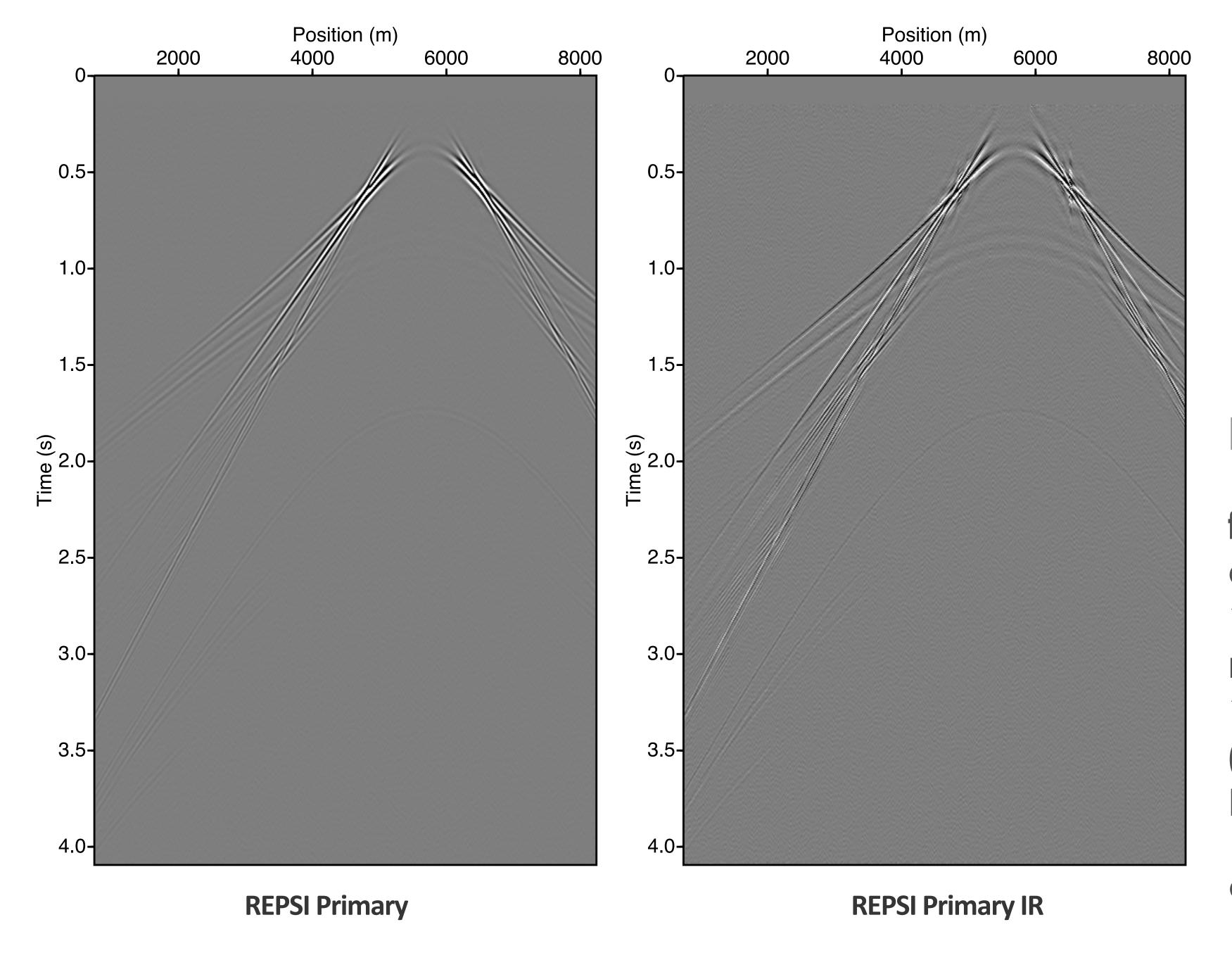
0.5Hz



1 Hz

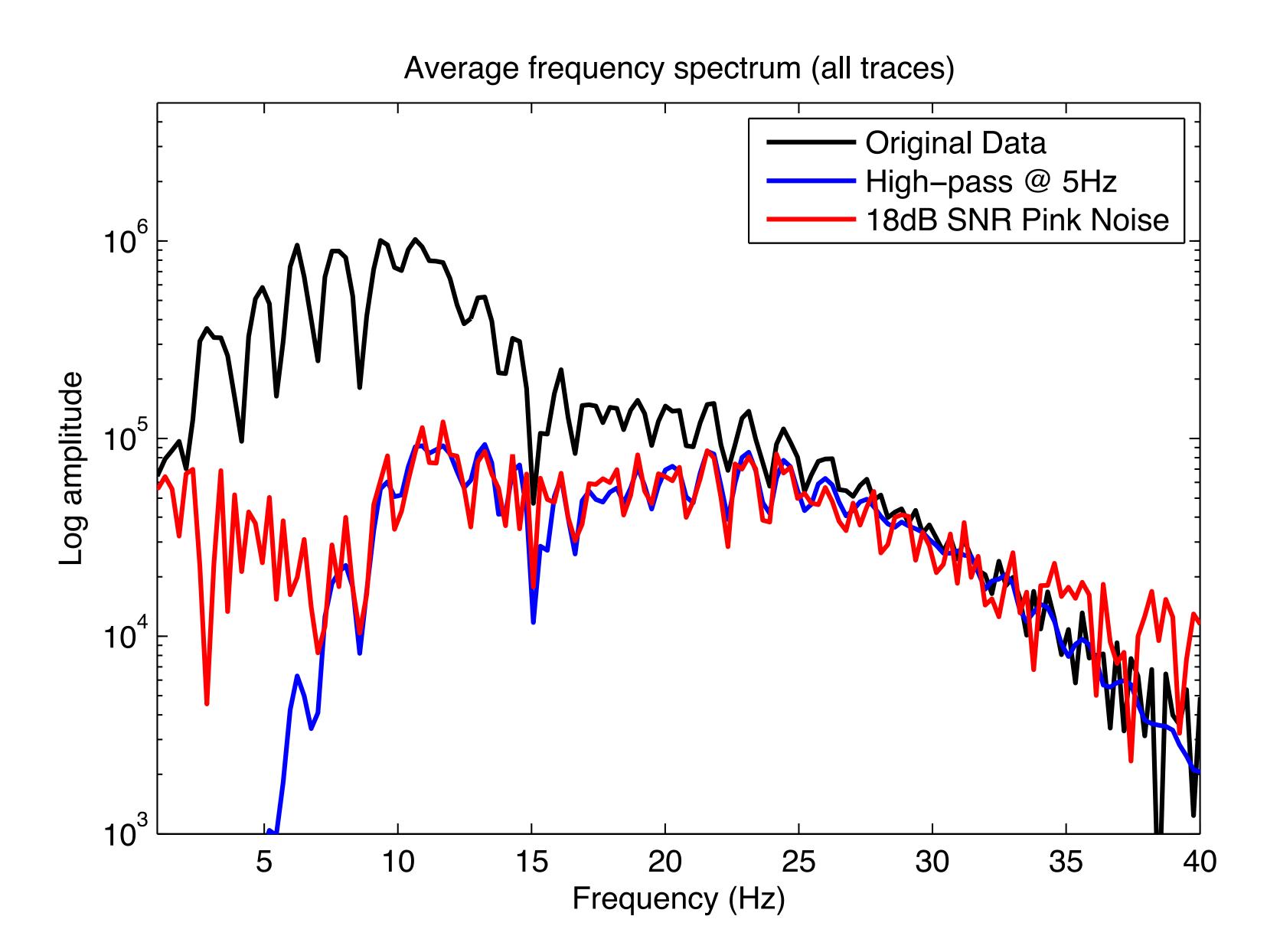
Amplitude Low-cut at 5 Hz, 18dB Pink noise added (solved to exact sigma)



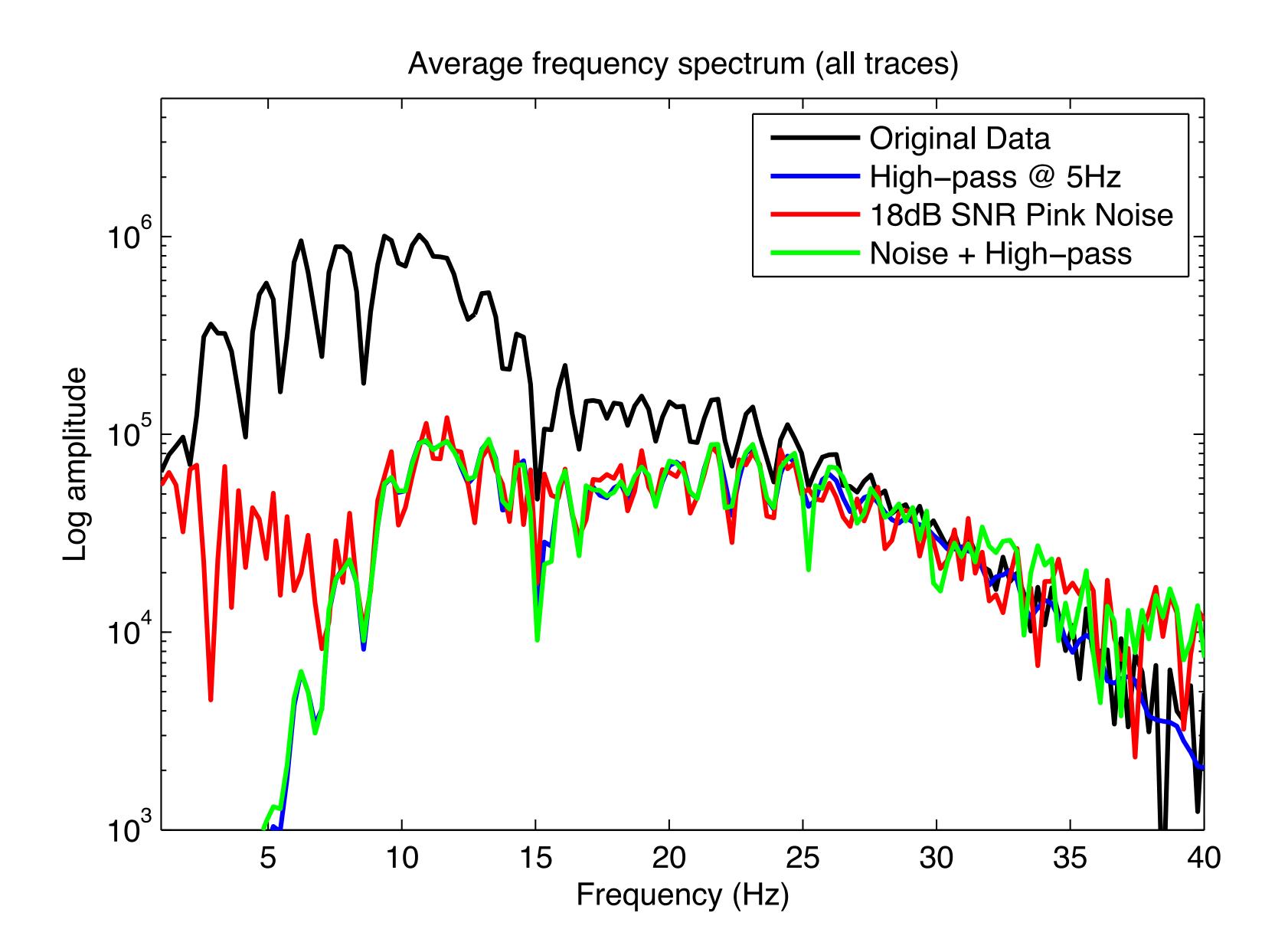


Noise + Low cut at 5Hz
(only diving wave)
fixed spread of 7.5km
ds=dr=15m
15Hz Ricker, "full band"
modeled w/iWAVE
18dB pink noise added
(i.d.d. per trace)
Low cut at 5Hz
(low-cut after noise is added)

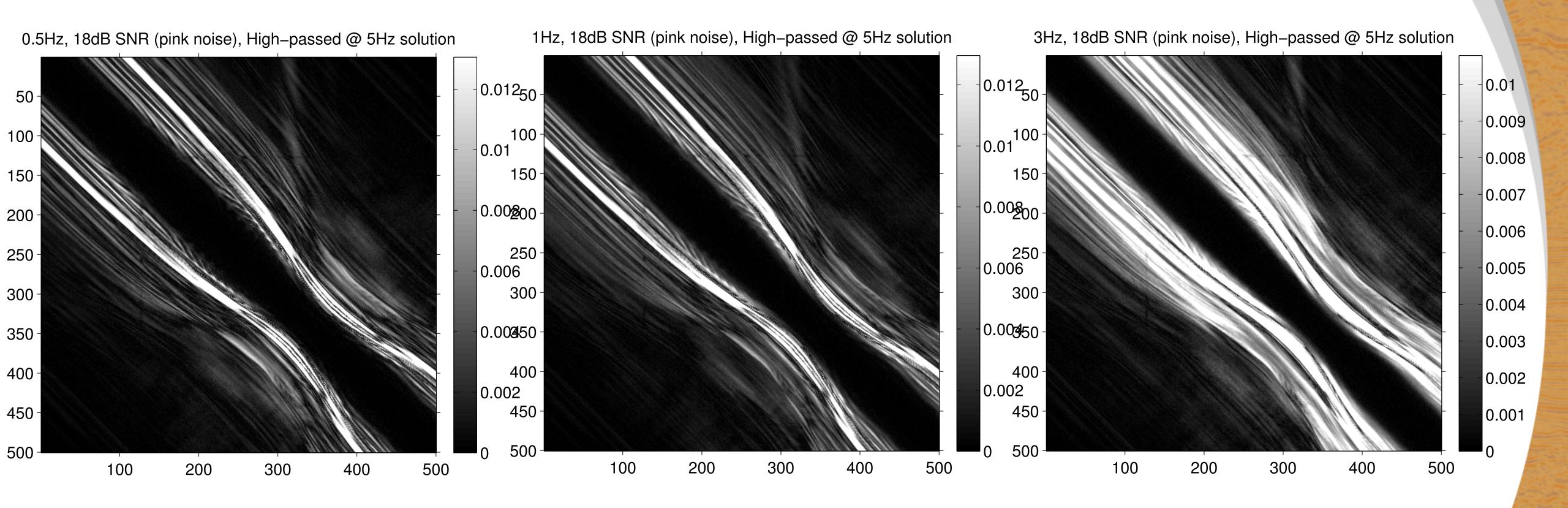
Average trace spectrum



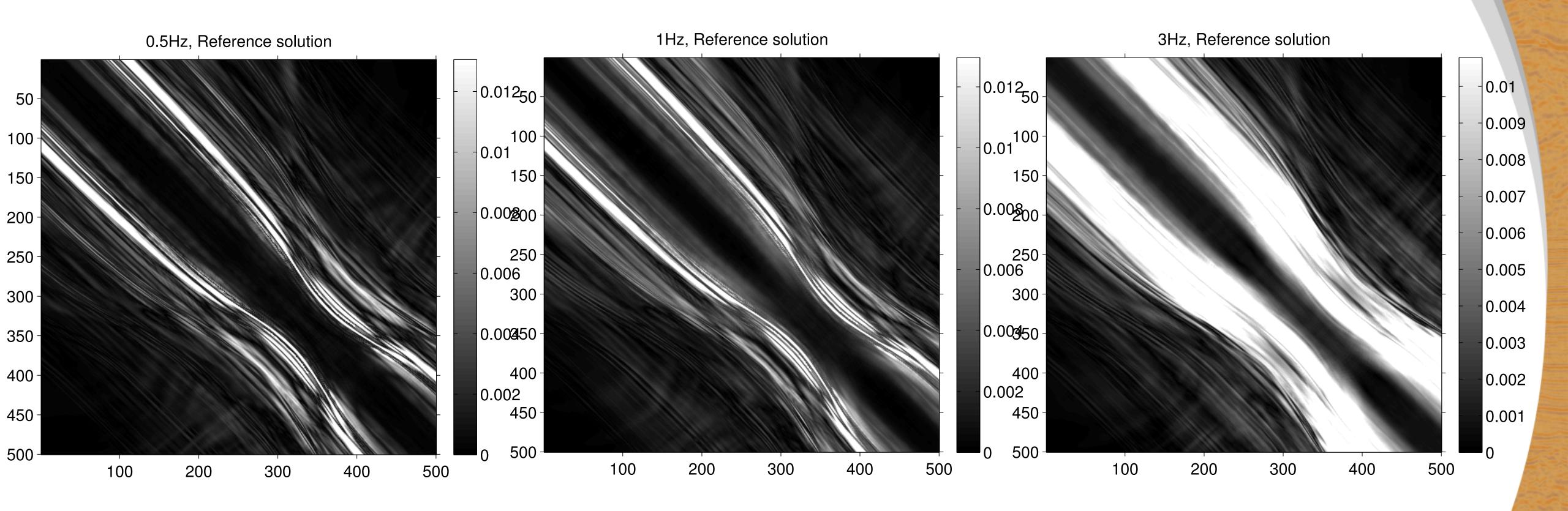
Average trace spectrum



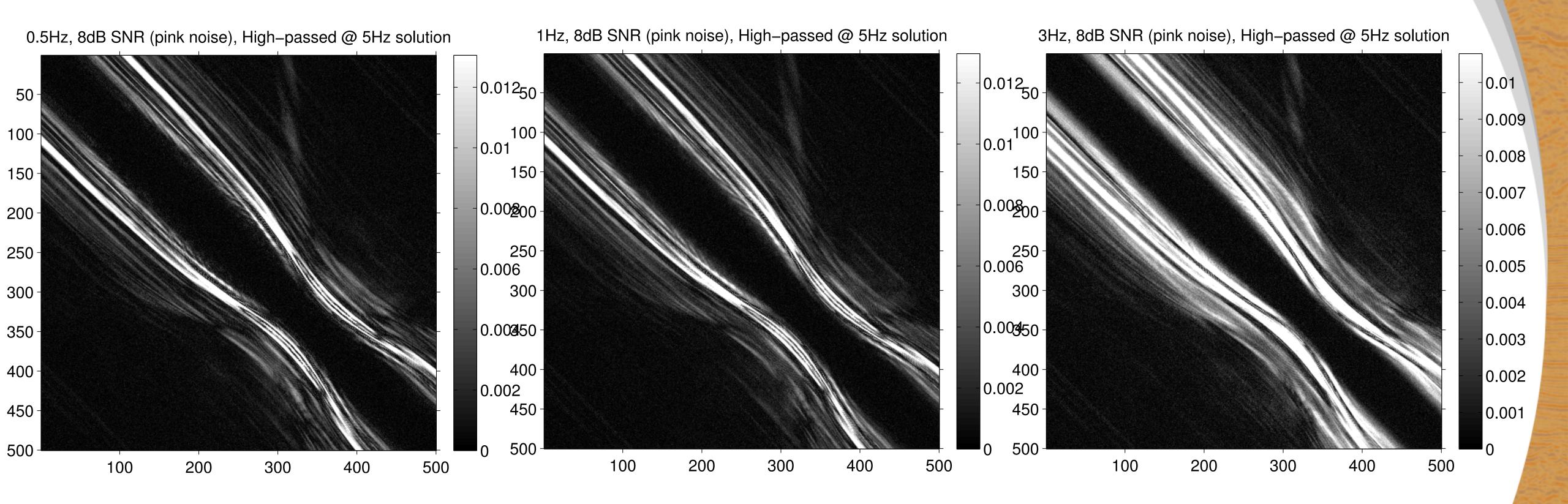
Amplitude 18dB Pink noise added, Low-cut at 5 Hz



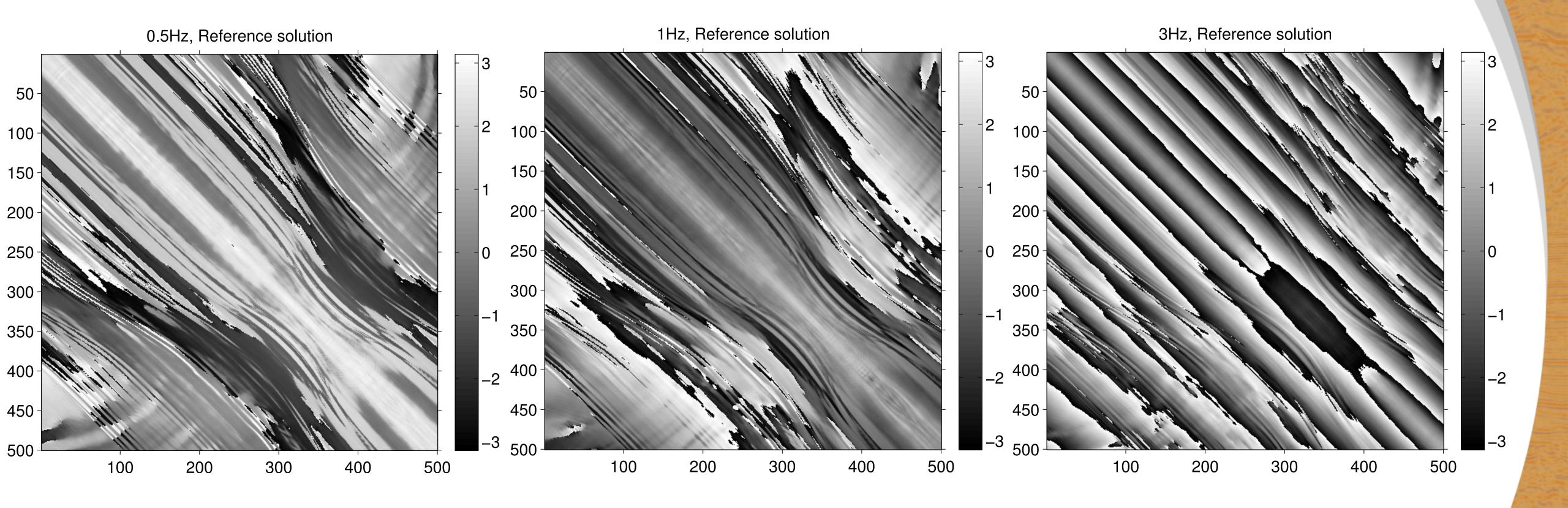
Amplitude Reference solution



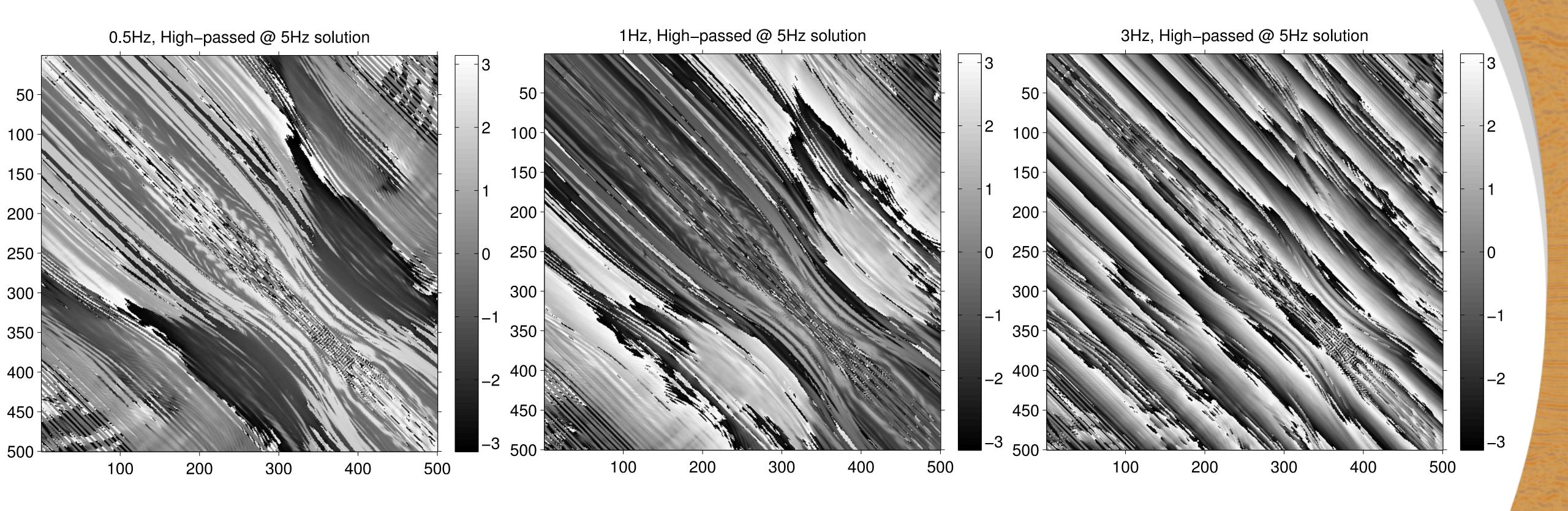
Amplitude 8dB Pink noise added, Low-cut at 5 Hz



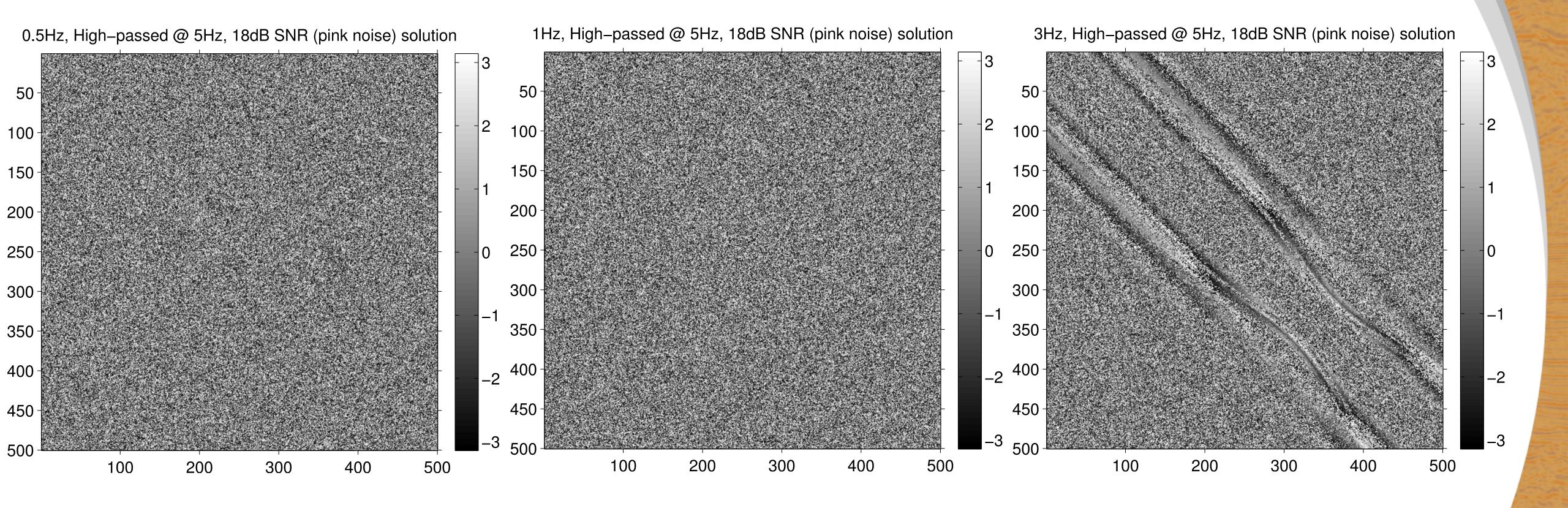
Phase Reference solution



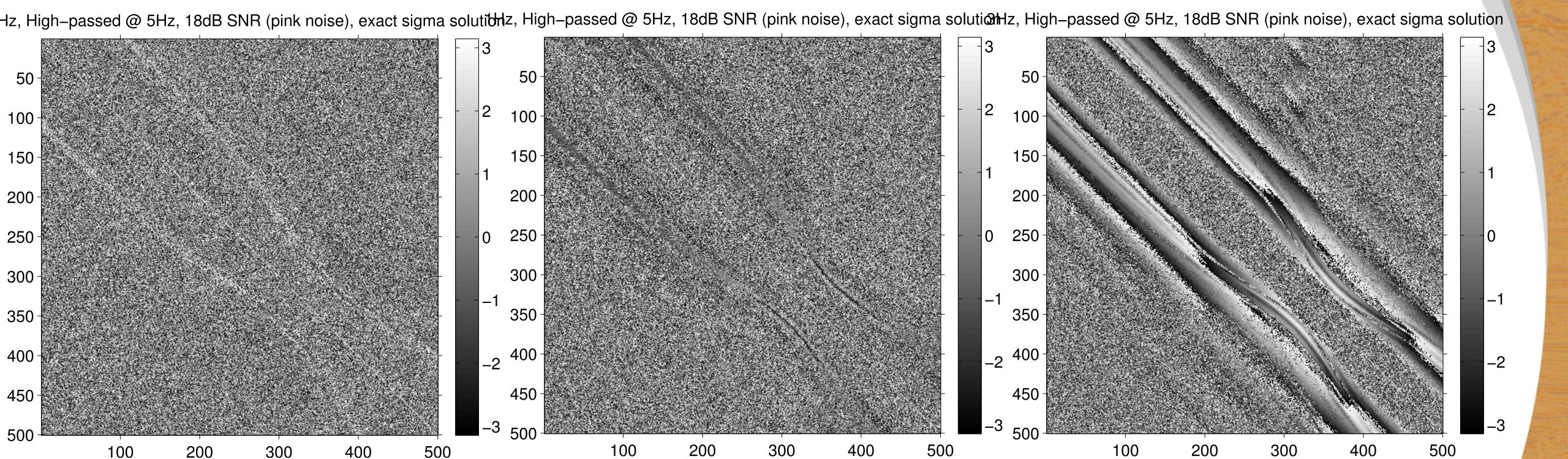
Phase Low-cut at 5 Hz



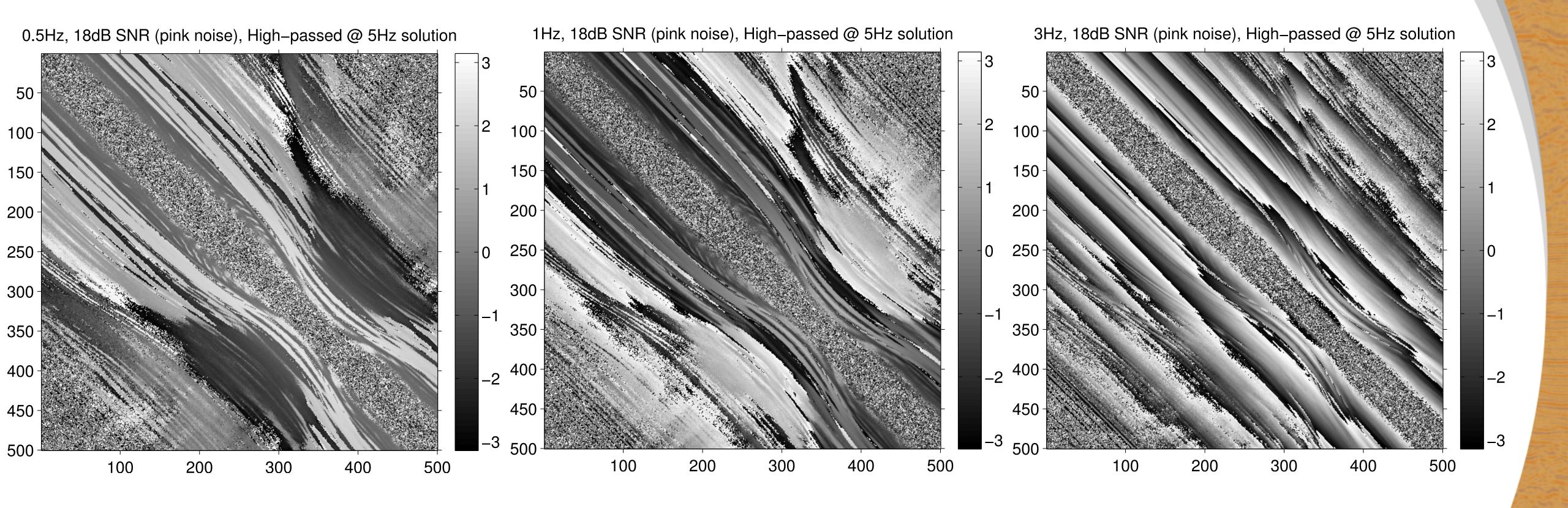
Phase Low-cut at 5 Hz, 18dB Pink noise added



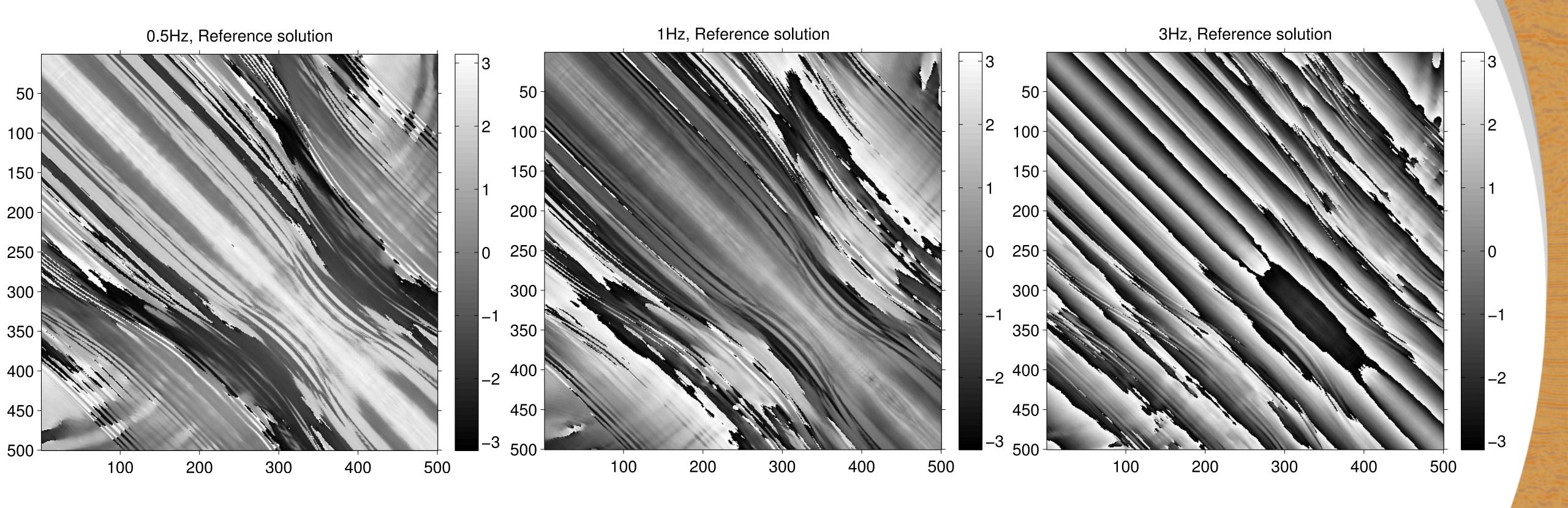
Phase Low-cut at 5 Hz, 18dB Pink noise added (solved to exact sigma)



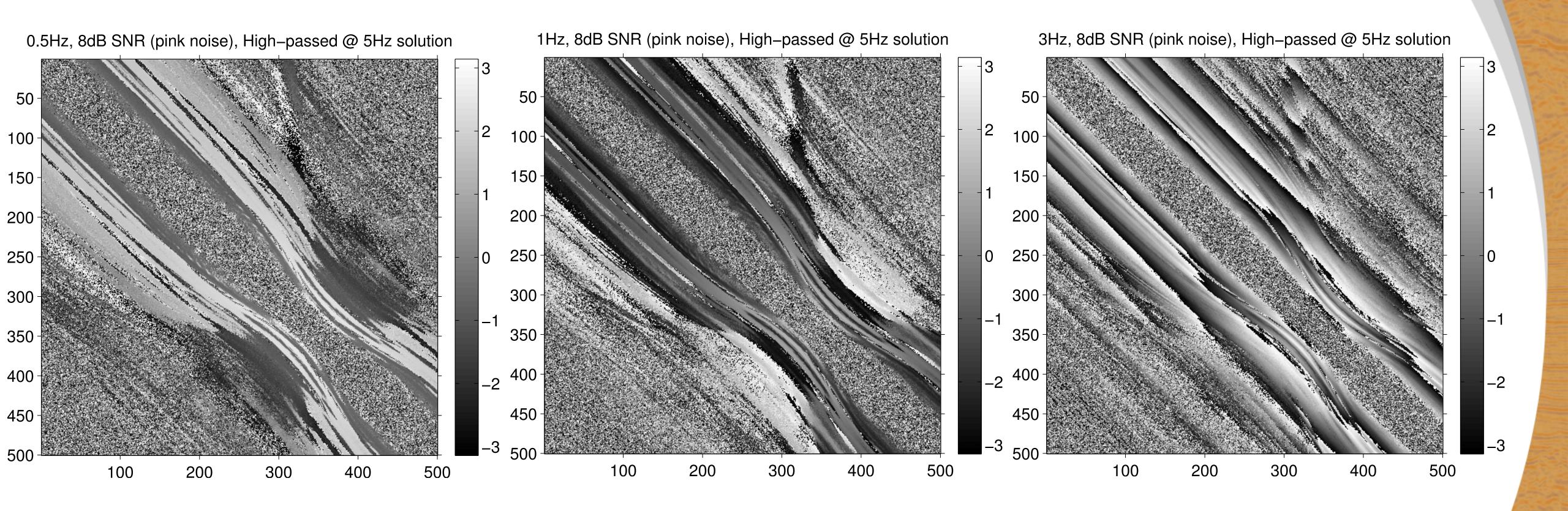
Phase 18dB Pink noise added, Low-cut at 5 Hz



Phase Reference solution



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





Remaining areas of investigation for REPSI

At coarsest levels, use more advanced/costly sparsifying methods? Go 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)

Incorporate up/down decomposition operator to work on P & Vz data

Potentially extract low-frequency information from G for diving-wave full-waveform inversion



Acknowledgements

Gratitude to everyone who have given me with advice on multiple removal over the years

Thank YOU! This talk had 117 slides!





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