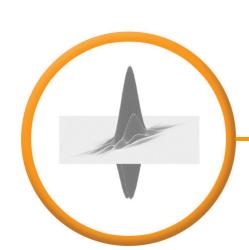
THE UNIVERSITY OF BRITISH COLUMBIA | VANCOUVER



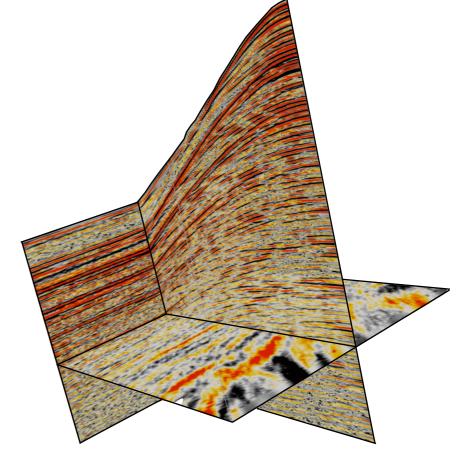


Sampling and reconstruction of seismic wavefields in the curvelet domain

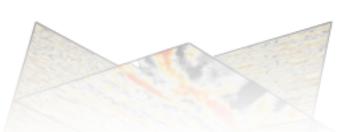
Gilles Hennenfent

ghennenfent@eos.ubc.ca
http://wigner.eos.ubc.ca/~hegilles

Seismic Laboratory for Imaging & Modeling
Department of Earth & Ocean Sciences
The University of British Columbia



Final Doctoral Oral Examination Room 203, Graduate Student Centre, The University of British Columbia Thursday, April 10th, 2008 - 4PM



Problematic

- acquisition irregularities create
 - uneven illumination of the subsurface
 - distorted image amplitudes (acquisition footprint)
 - aliasing, at least locally, when the acquisition geometry has large holes
 - image artifacts
 - erroneous predictions of coherent noise, e.g., multiples
- coarse spatial sampling creates
 - aliasing
 - image artifacts
 - erroneous predictions of coherent noise, e.g., multiples

Wavefield reconstruction methods

- filter-based methods [Spitz'91, Fomel'00]
 - convolve the incomplete data with an interpolating filter
- wavefield-operator-based methods [Canning and Gardner'96, Biondi et al.'98, Stolt'02]
 - explicitly include wave propagation
 - require knowledge of velocity model
 - computationally intensive
- transform-based methods [Sacchi et al.'98, Trad et al.'03, Zwartjes and Sacchi'07]
 - fastest approaches
 - no explicit link with wave propagation

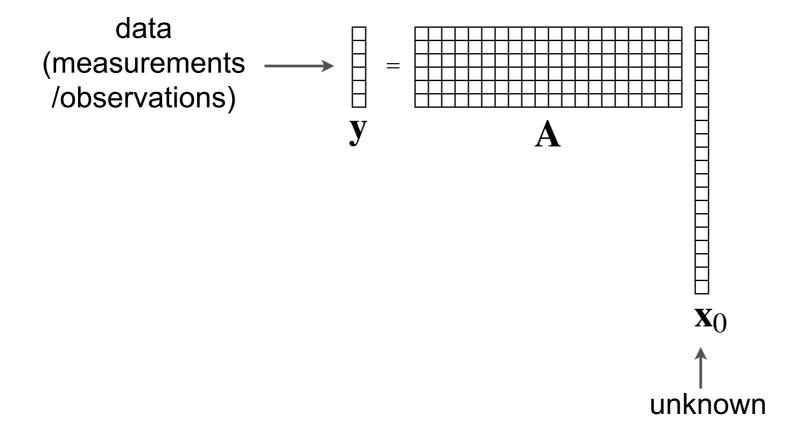
Performance of most aforementioned methods deteriorates for data with acquisition irregularities.

Key contributions

- new wavefield reconstruction method that handles both regular and irregular acquisition geometries
 - curvelet reconstruction with sparsity-promoting inversion (CRSI) [Herrmann and Hennenfent'08]
- extension of the fast discrete curvelet transform to handle irregular seismic data
 - nonequispaced fast discrete curvelet transform (NFDCT) [Hennenfent and Herrmann'06]
- new coarse sampling schemes that maximize performance of CRSI
 - jittered undersampling schemes [Hennenfent and Herrmann'08]
- new large-scale, one-norm solver
 - iterative soft thresholding with cooling (ISTc) [Herrmann and Hennenfent'08, Hennenfent et al.'08]

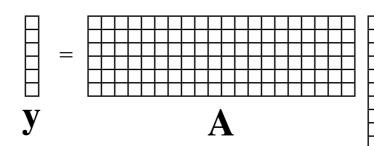
Problem statement

Consider the following (severely) underdetermined system of linear equations



Is it possible to recover \mathbf{x}_0 accurately from \mathbf{y} ?

Perfect recovery



- conditions
 - A obeys the uniform uncertainty principle
 - x₀ is sufficiently sparse

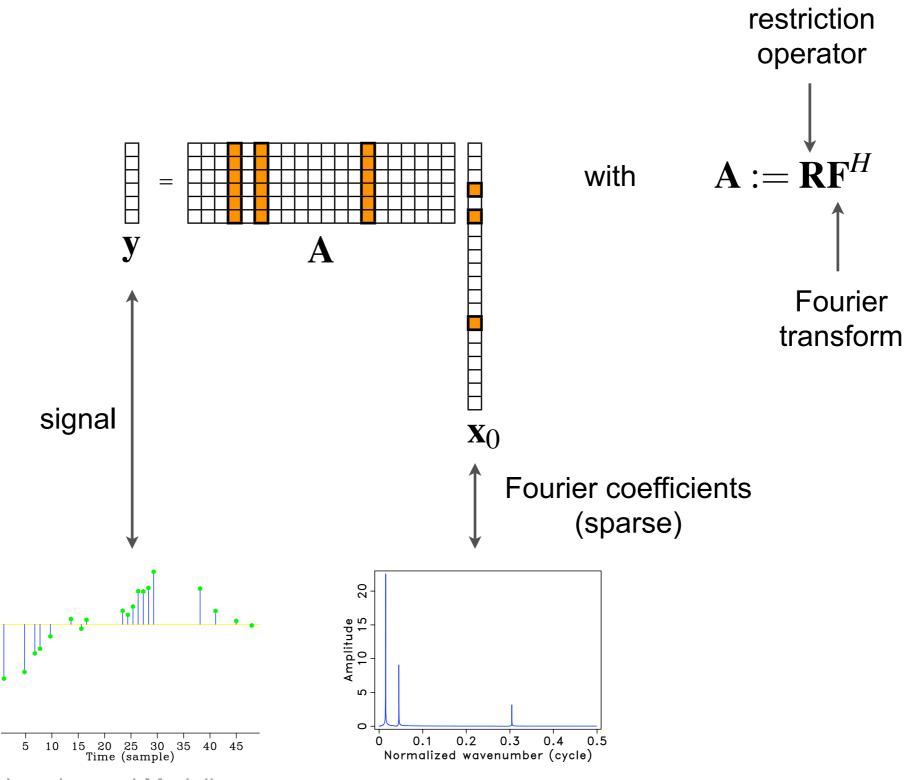
 \mathbf{x}_0

procedure

$$\begin{array}{ll}
\min_{\mathbf{x}} \|\mathbf{x}\|_{1} & \text{s.t.} \\
\text{sparsity} & \text{perfect reconstruction}
\end{array}$$

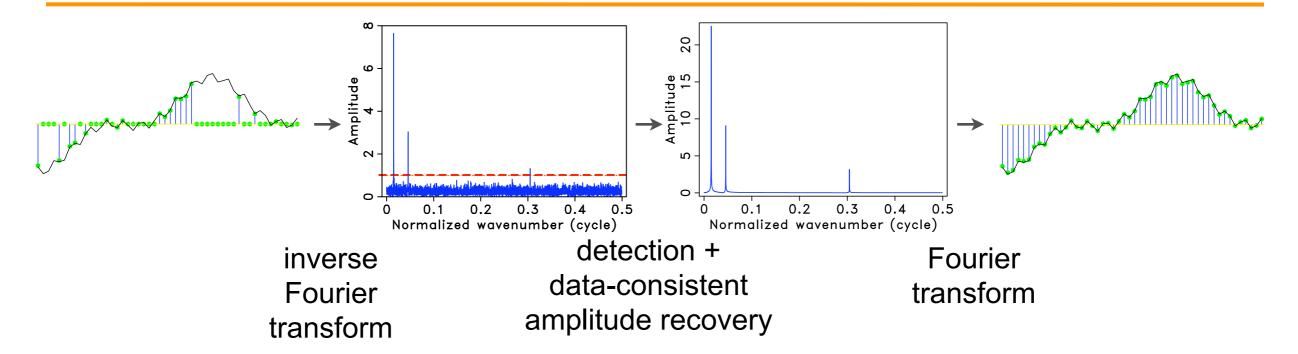
- performance
 - S-sparse vectors recovered from roughly on the order of S measurements (to within constant and log factors)

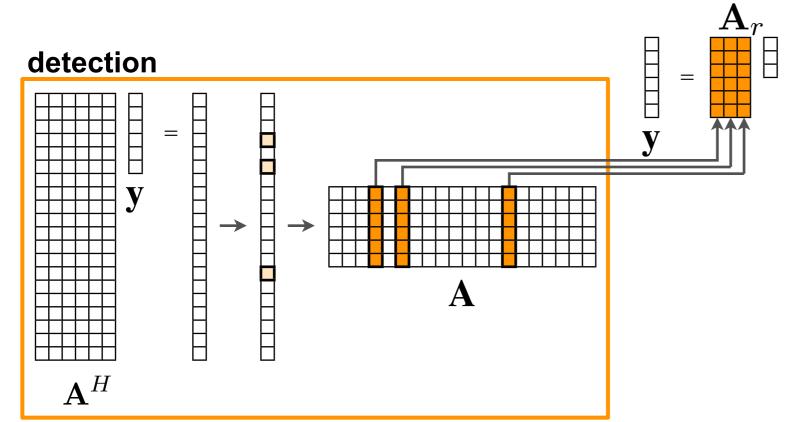
Simple example



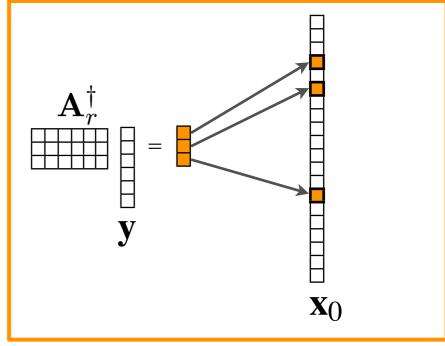
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NAIVE sparsity-promoting recovery



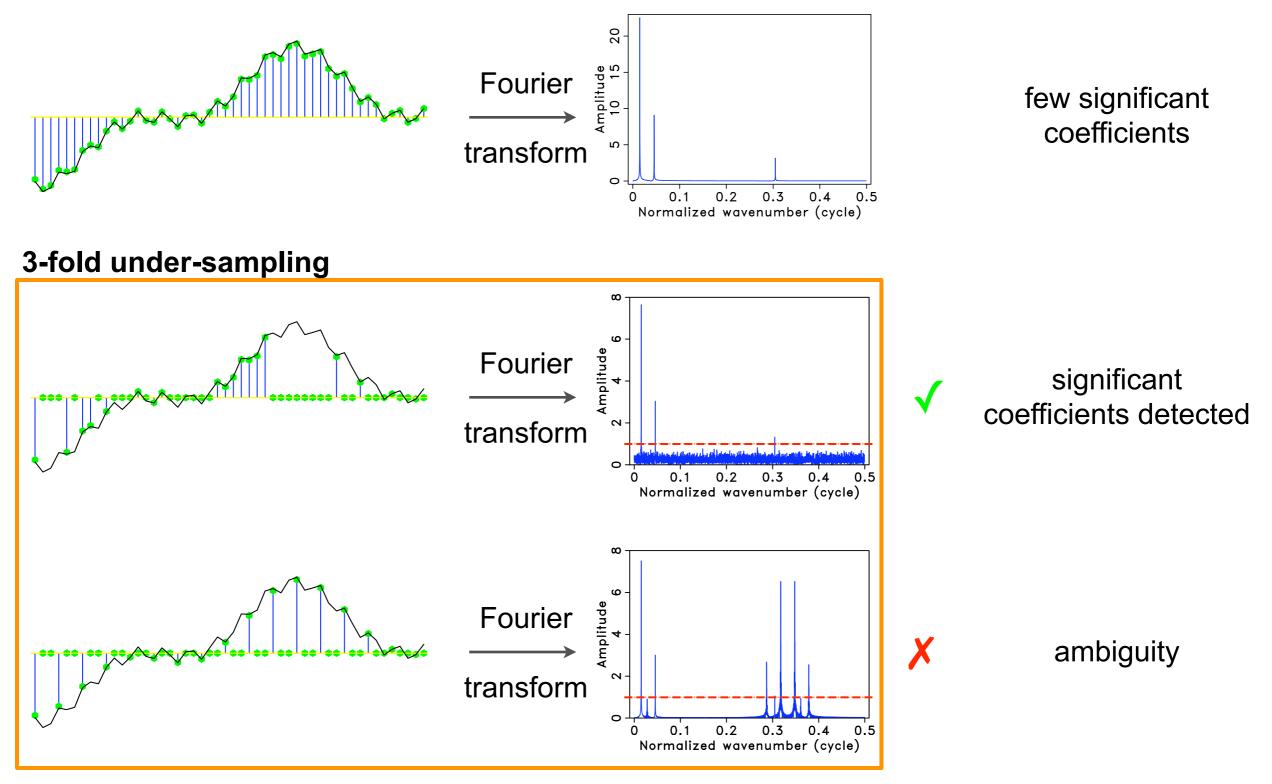


data-consistent amplitude recovery

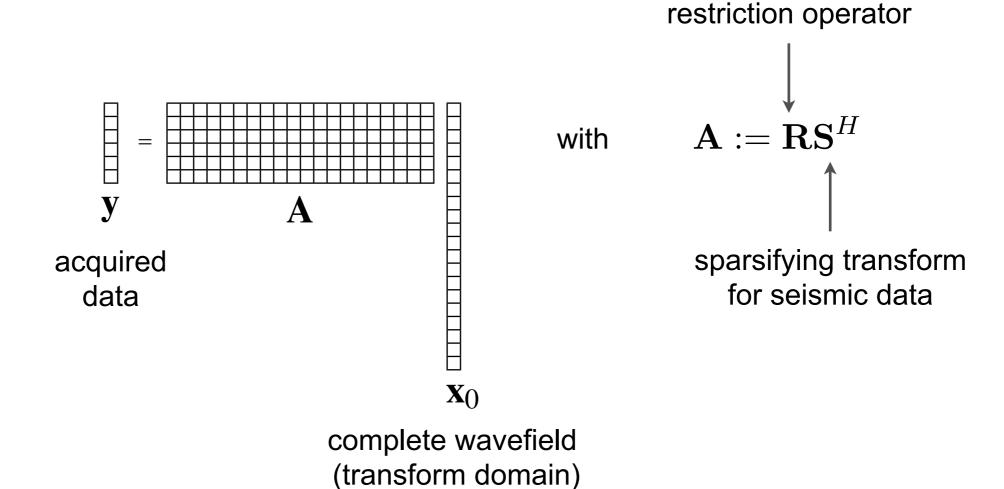


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Coarse sampling schemes



Sparsity-promoting wavefield reconstruction



Interpolated data given by $\tilde{\mathbf{f}} = \mathbf{S}^H \tilde{\mathbf{x}}$ with

$$\tilde{\mathbf{x}} = \arg\min_{\mathbf{x}} ||\mathbf{x}||_1 \quad \text{s.t.} \quad \mathbf{y} = \mathbf{A}\mathbf{x}$$

[Sacchi et al. '98]

[Xu et al. '05]

[Zwartjes and Sacchi'07]

Key elements

- sparsifying transform
 - typically localized in the time-space domain to handle the complexity of seismic data

- advantageous coarse sampling
 - generates incoherent random undersampling "noise" in the sparsifying domain
 - does not create large gaps
 - because of the limited spatiotemporal extent of transform elements used for the reconstruction

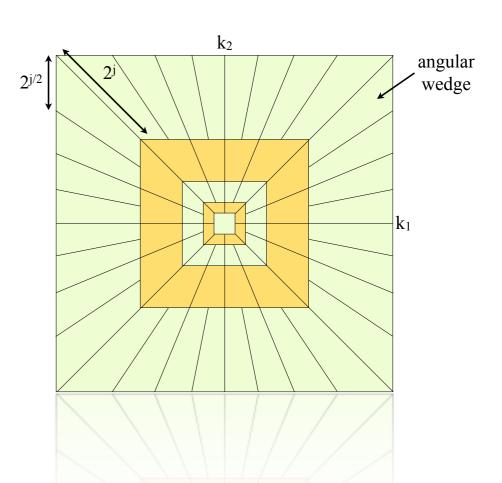
- ☐ sparsity-promoting solver
 - requires few matrix-vector multiplications

Representations for seismic data

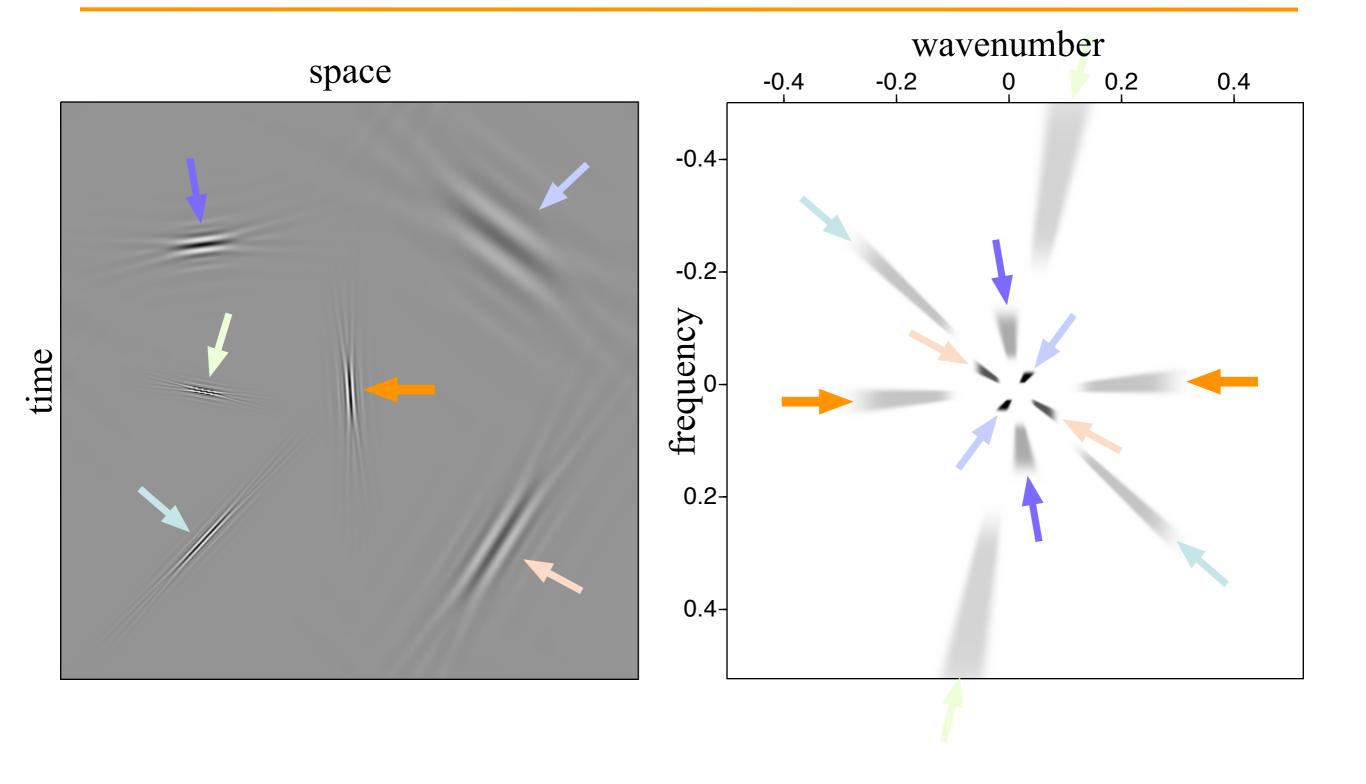
Transform	Underlying assumption
FK	plane waves
linear/parabolic Radon transform	linear/parabolic events
wavelet transform	point-like events (1D singularities)
curvelet transform	curve-like events (2D singularities)

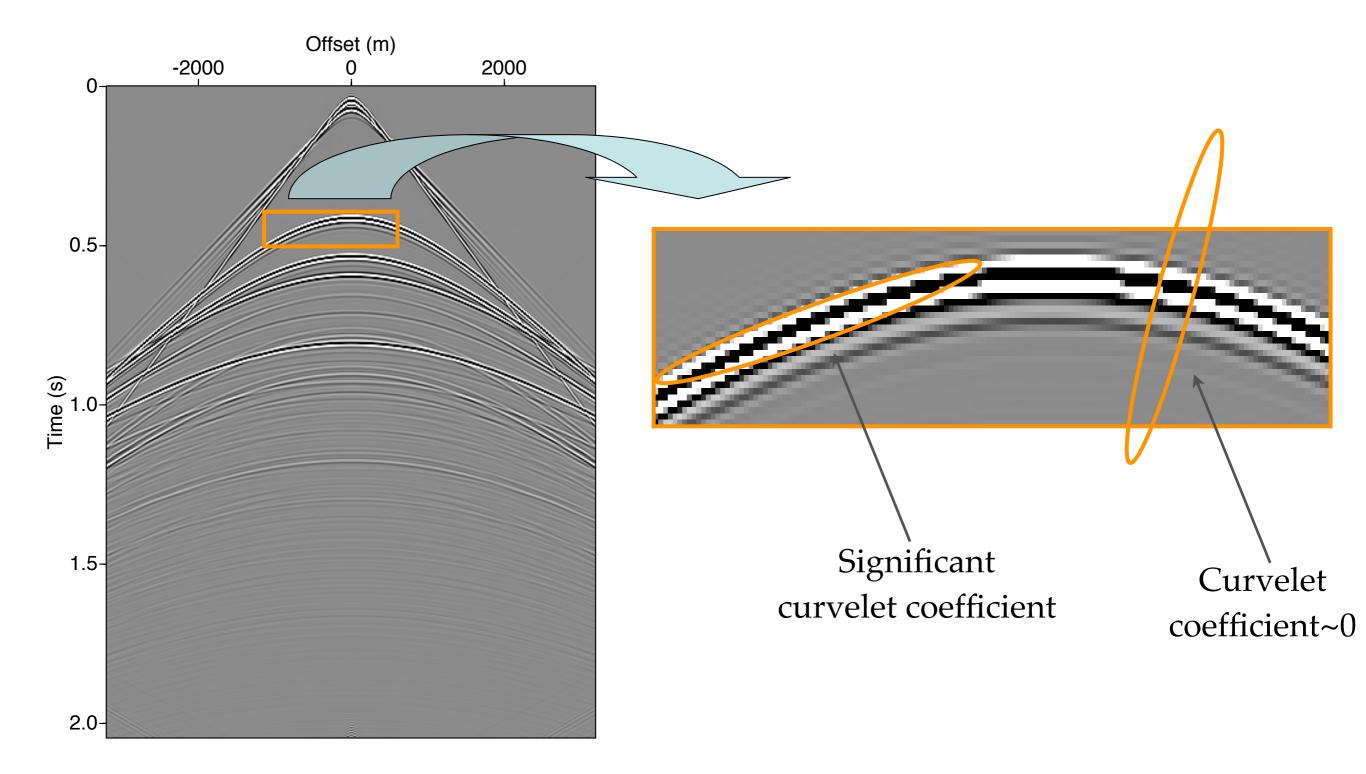
curvelet transform

- multiscale: tiling of the FK domain into dyadic coronae
- multidirectional: coronae subpartitioned into angular wedges, # of angles doubles every other scale
- anisotropic: parabolic scaling principle
- local

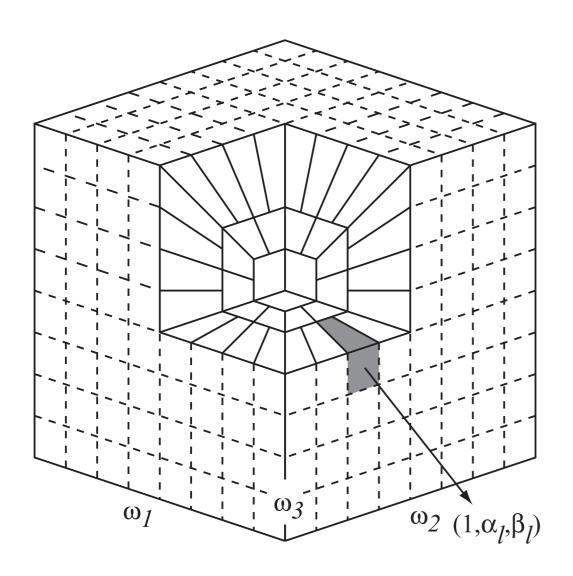


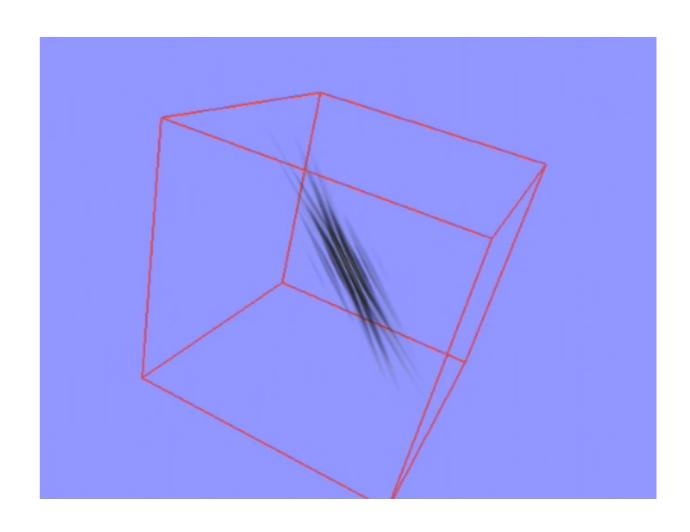
2D discrete curvelets



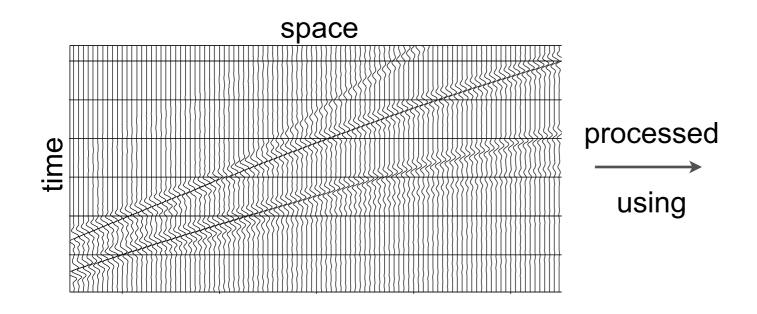


3D discrete curvelets

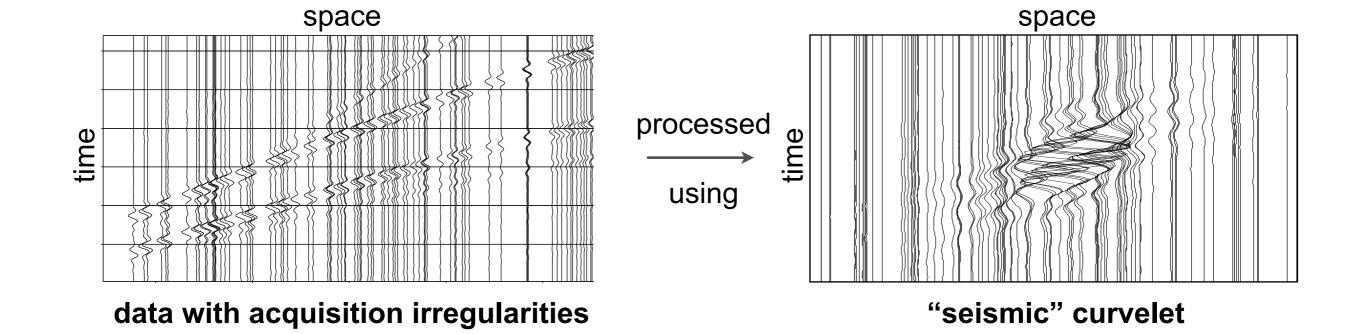




2D nonequispaced fast discrete curvelets



fast discrete curvelet transform



Key elements



 typically localized in the time-space domain to handle the complexity of seismic data

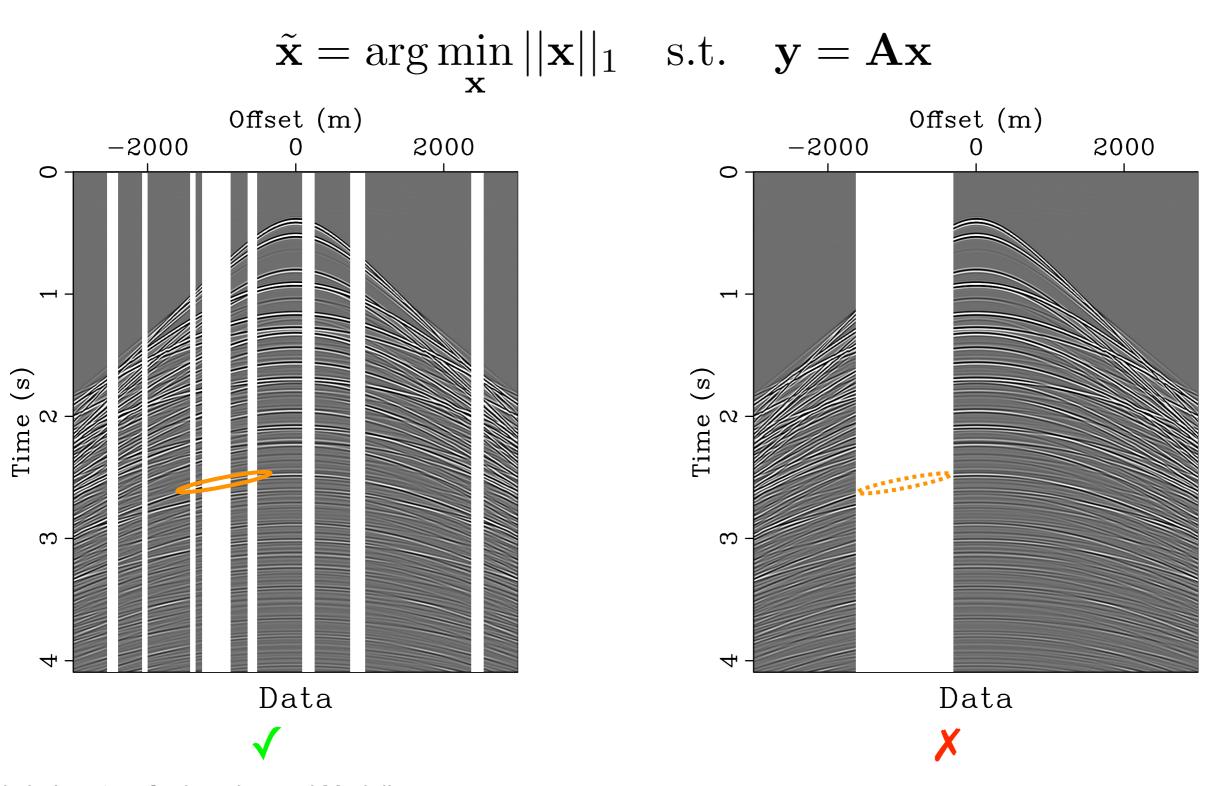
advantageous coarse sampling

- generates incoherent random undersampling "noise" in the sparsifying domain
- does not create large gaps
 - because of the limited spatiotemporal extent of transform elements used for the reconstruction

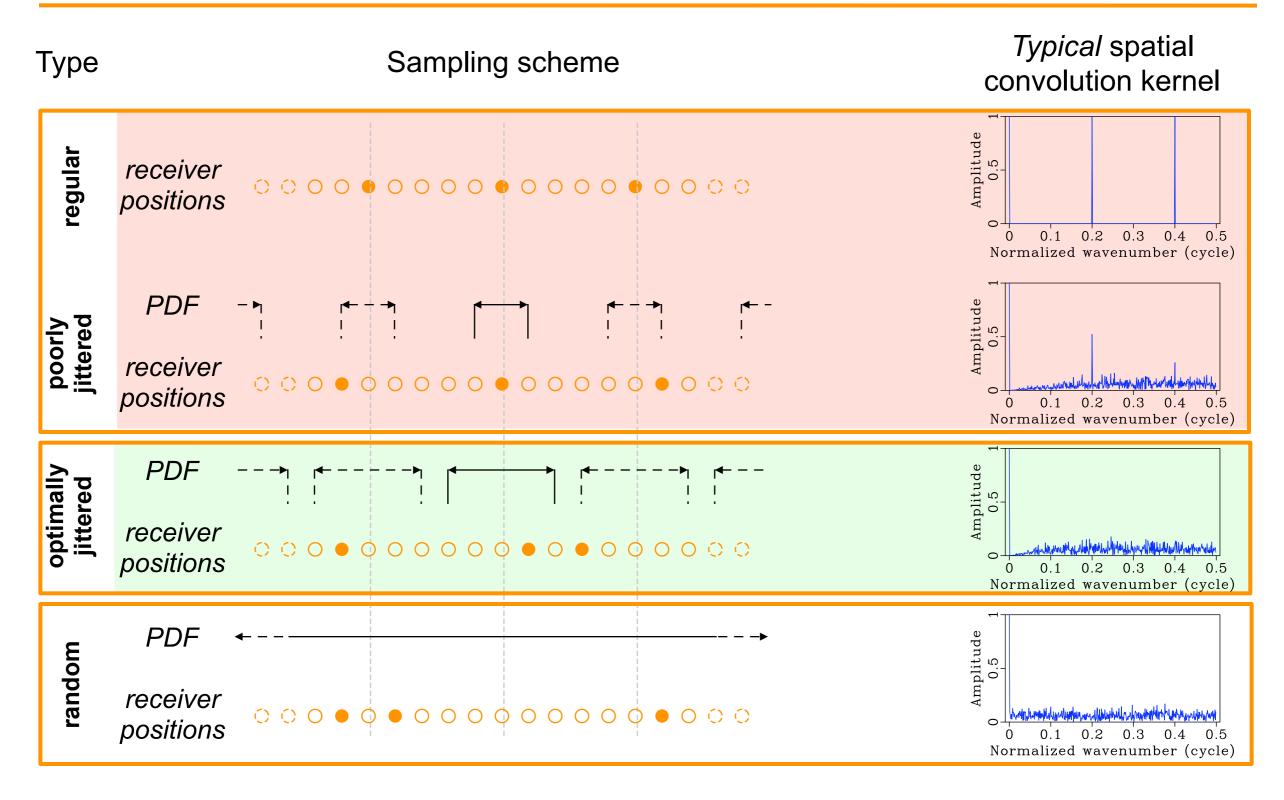
☐ sparsity-promoting solver

requires few matrix-vector multiplications

Localized transform elements & gap size



Discrete random jittered undersampling



Key elements

Sparsifying transform

 typically localized in the time-space domain to handle the complexity of seismic data

Madvantageous coarse sampling

- generates incoherent random undersampling "noise" in the sparsifying domain
- does not create large gaps
 - because of the limited spatiotemporal extent of transform elements used for the reconstruction

sparsity-promoting solver

requires few matrix-vector multiplications

quadratic programming [many references!]

$$QP_{\lambda}: \min_{\mathbf{x}} \frac{1}{2} \|\mathbf{y} - \mathbf{A}\mathbf{x}\|_{2}^{2} + \lambda \|\mathbf{x}\|_{1}$$

• basis pursuit denoise [Chen et al.'95]

$$\mathrm{BP}_{\sigma}: \min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \mathrm{s.t.} \quad \|\mathbf{y} - \mathbf{A}\mathbf{x}\|_2 \leq \sigma$$

• LASSO [Tibshirani'96]

$$LS_{\tau}: \quad \min_{\mathbf{x}} \frac{1}{2} \|\mathbf{y} - \mathbf{A}\mathbf{x}\|_{2}^{2} \quad \text{s.t.} \quad \|\mathbf{x}\|_{1} \leq \tau$$

quadratic programming [many references!]

$$QP_{\lambda}: \min_{\mathbf{x}} \frac{1}{2} \|\mathbf{y} - \mathbf{A}\mathbf{x}\|_{2}^{2} + \lambda \|\mathbf{x}\|_{1}$$

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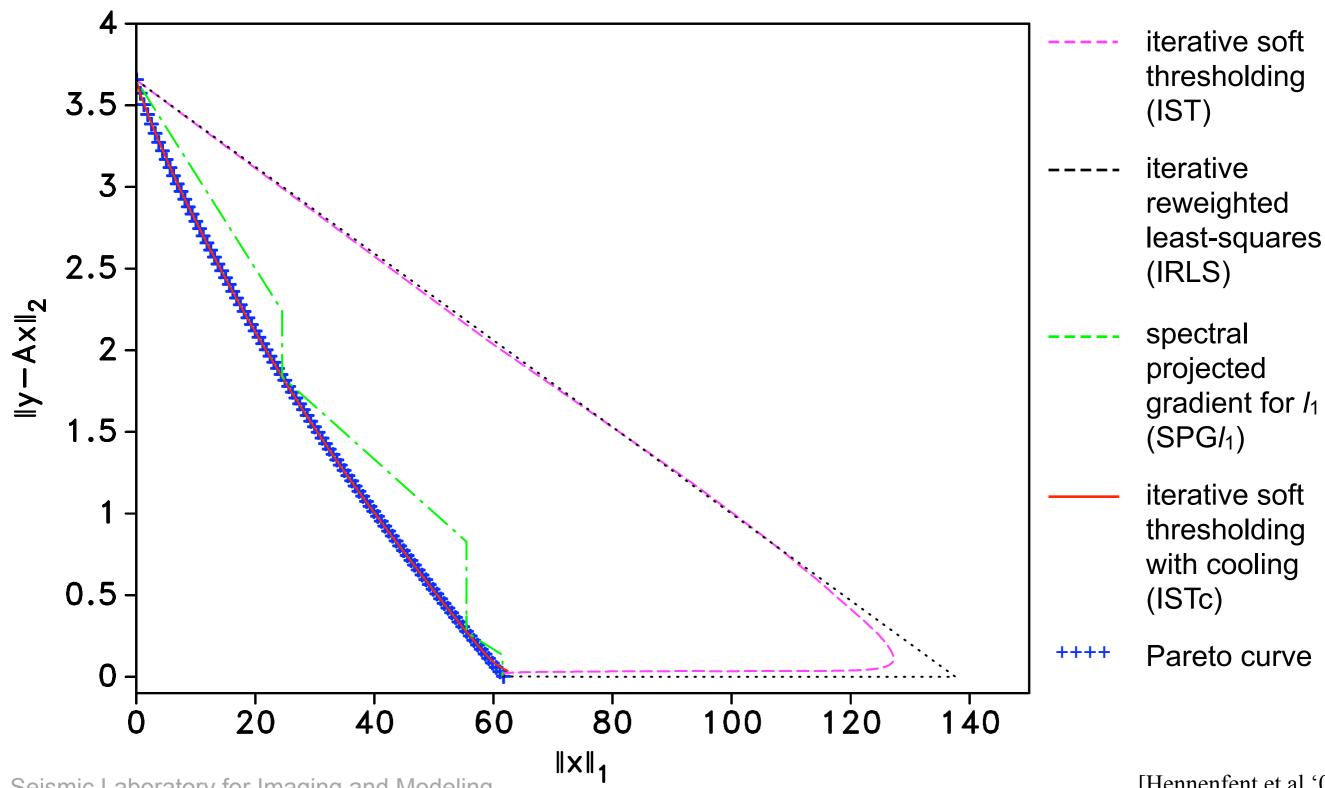
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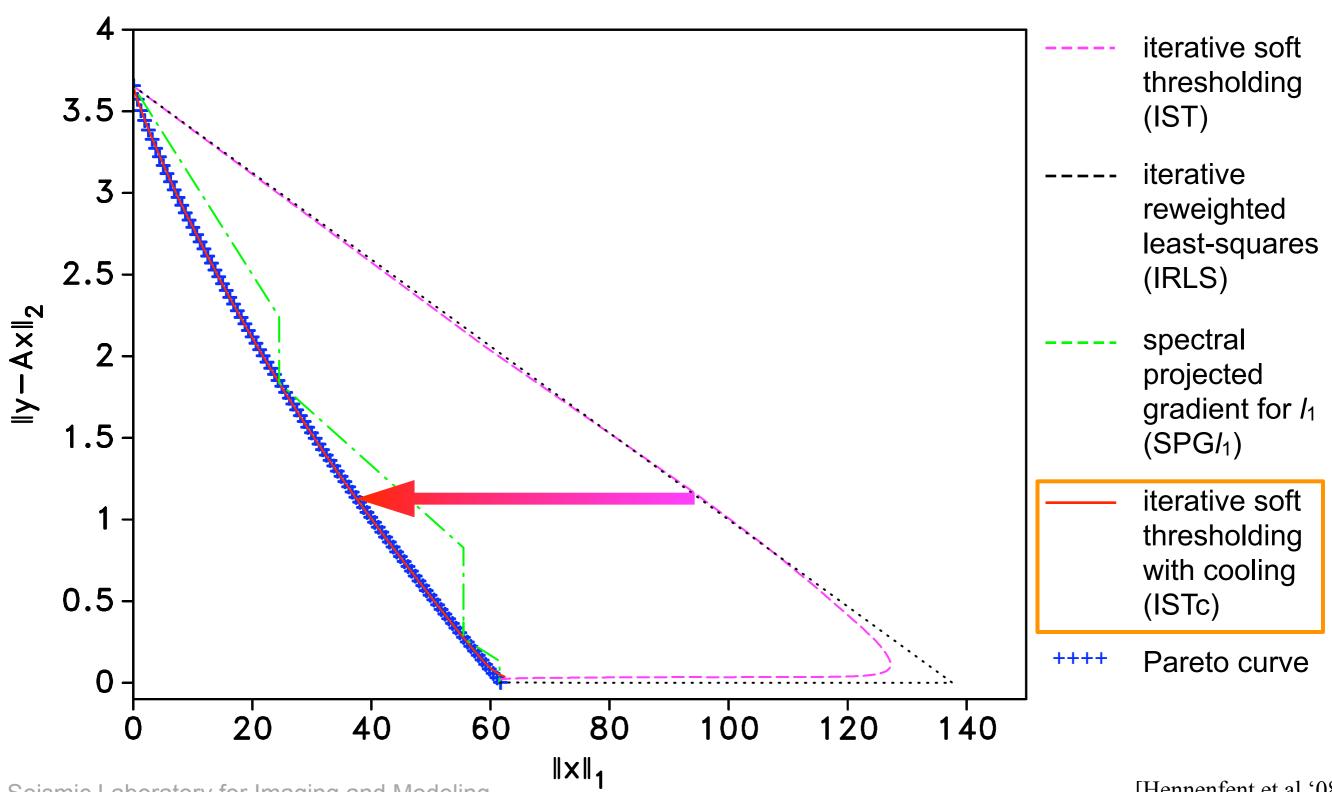
One-norm solvers



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[Hennenfent et al. '08]

One-norm solvers



Seismic Laboratory for Imaging and Modeling

[Hennenfent et al. '08]

Key elements

Sparsifying transform

 typically localized in the time-space domain to handle the complexity of seismic data

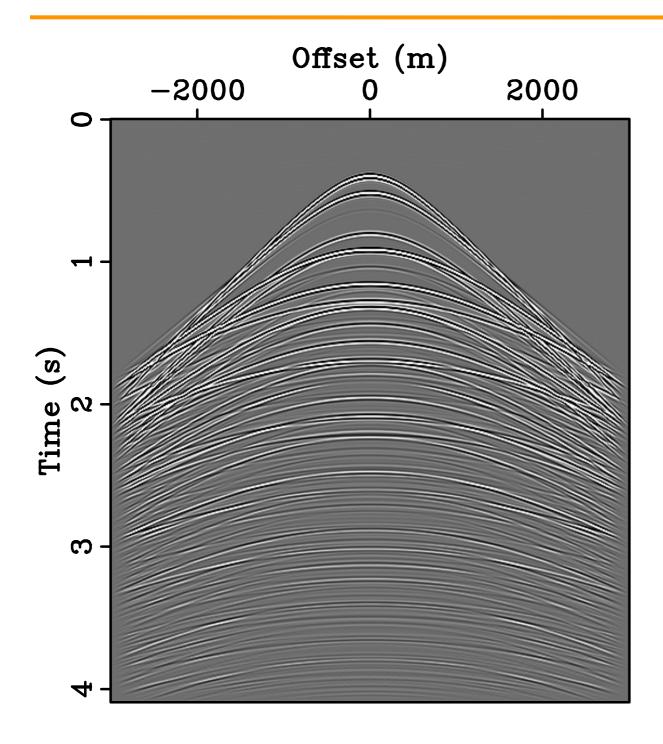
Madvantageous coarse sampling

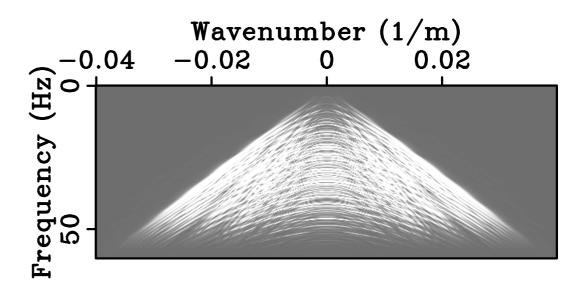
- generates incoherent random undersampling "noise" in the sparsifying domain
- does not create large gaps
 - because of the limited spatiotemporal extent of transform elements used for the reconstruction

sparsity-promoting solver

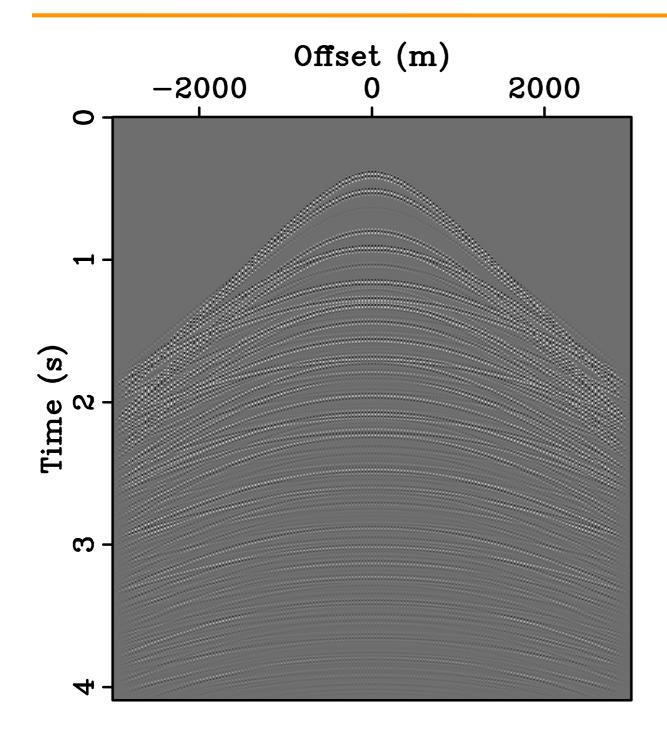
requires few matrix-vector multiplications

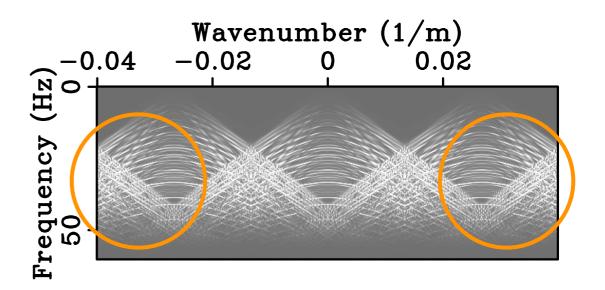
Model



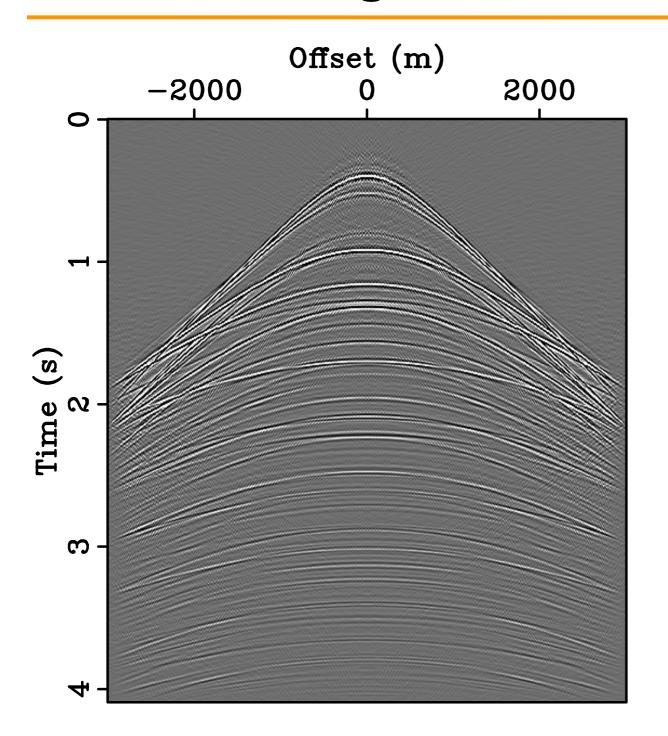


Regular 3-fold undersampling

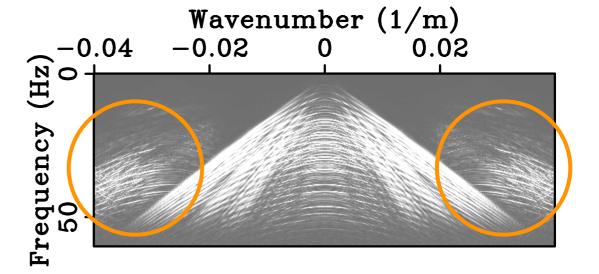




CRSI from regular 3-fold undersampling

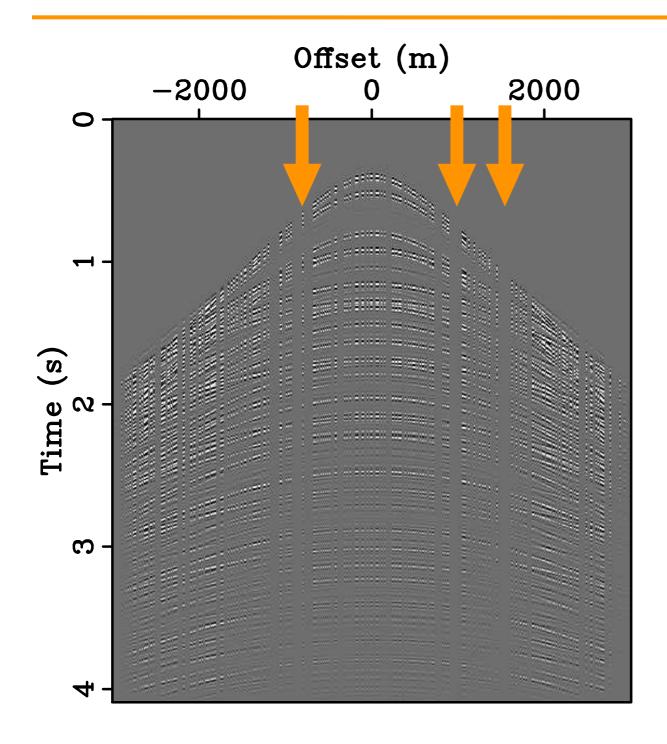


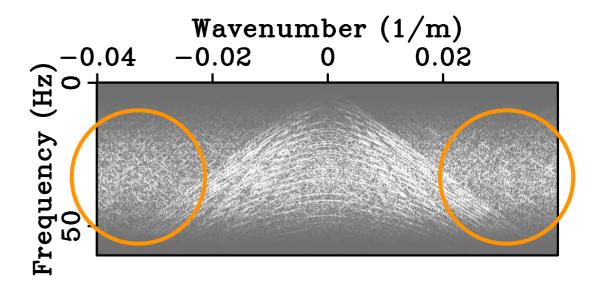
SNR = 6.92 dB



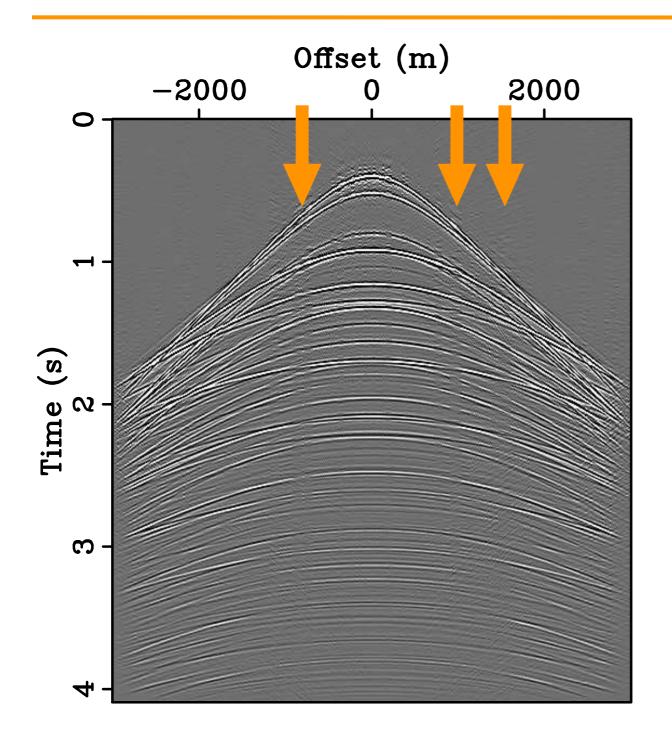
$$SNR = 20 \times \log_{10} \left(\frac{\|\text{model}\|_2}{\|\text{reconstruction error}\|_2} \right)$$

Random 3-fold undersampling

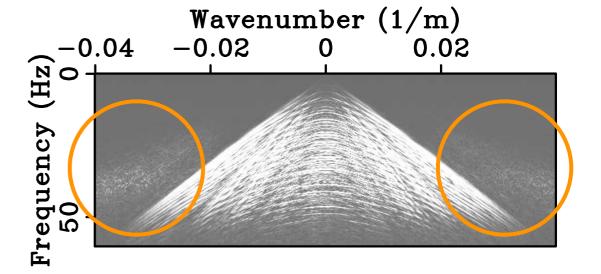




CRSI from random 3-fold undersampling

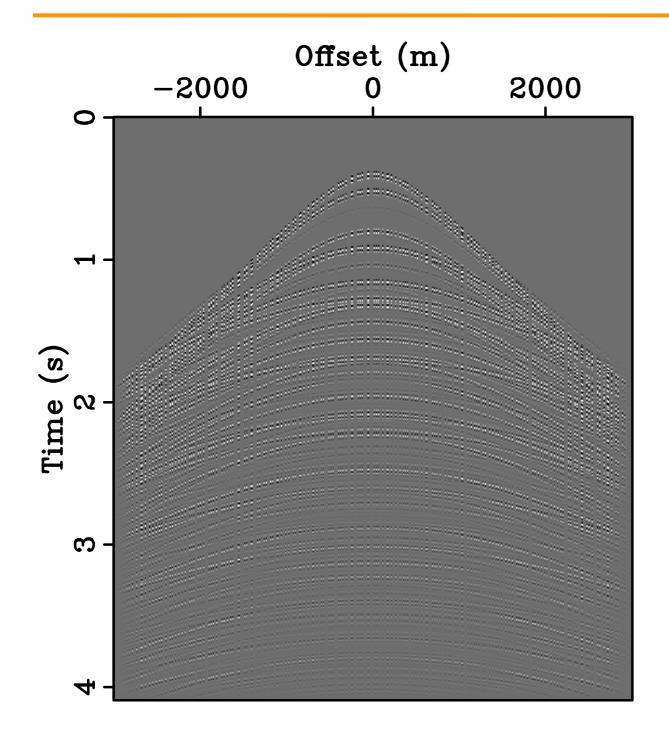


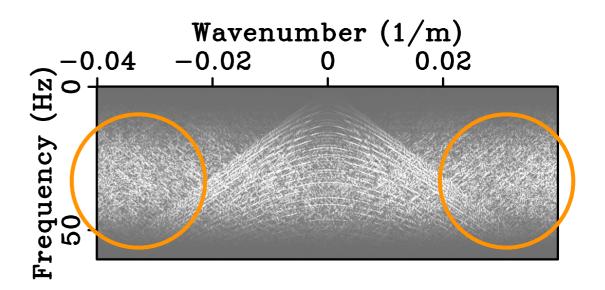
$$SNR = 9.72 dB$$



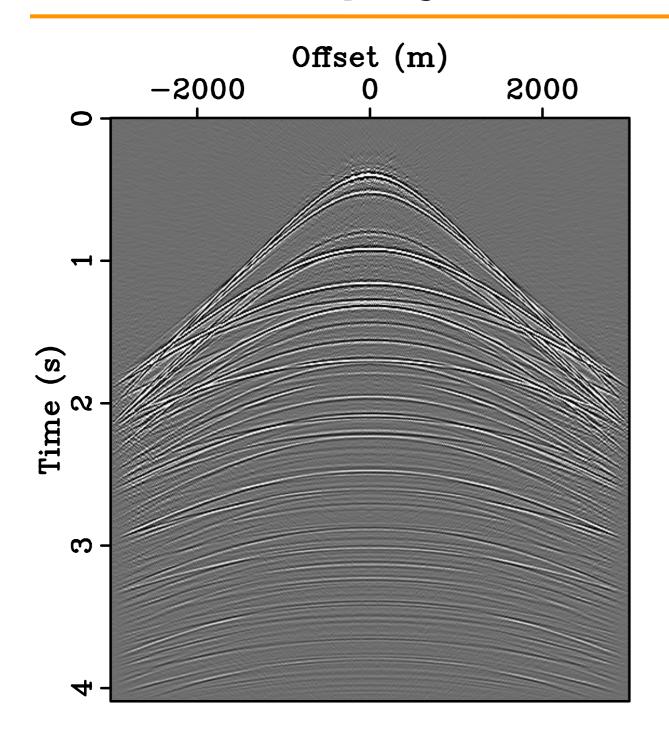
$$SNR = 20 \times \log_{10} \left(\frac{\|\text{model}\|_2}{\|\text{reconstruction error}\|_2} \right)$$

Optimally-jittered 3-fold undersampling

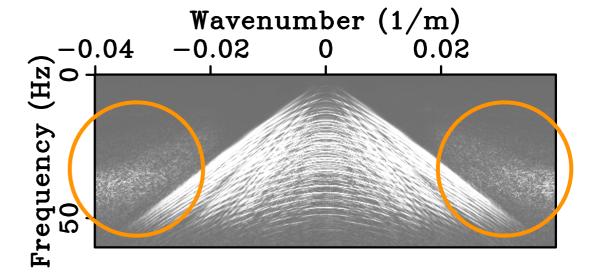




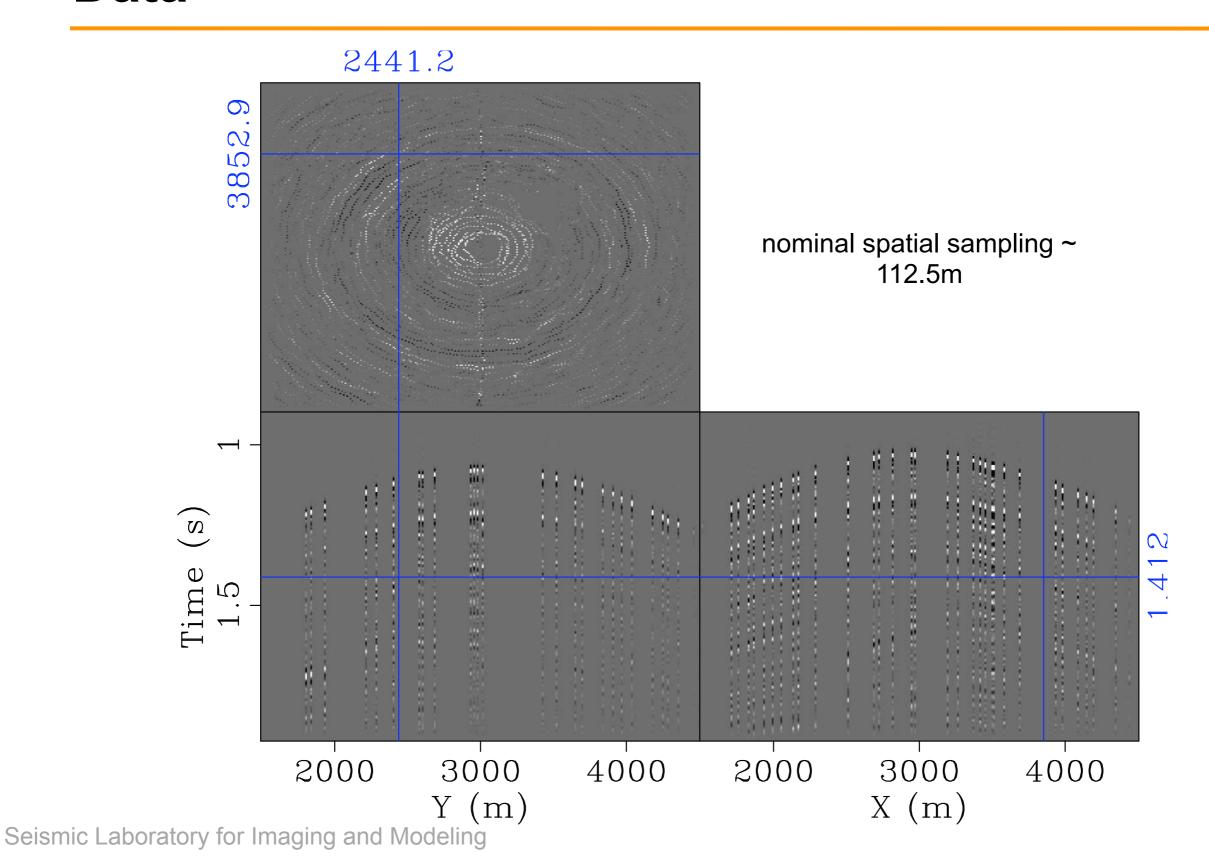
CRSI from opt.-jittered 3-fold undersampling



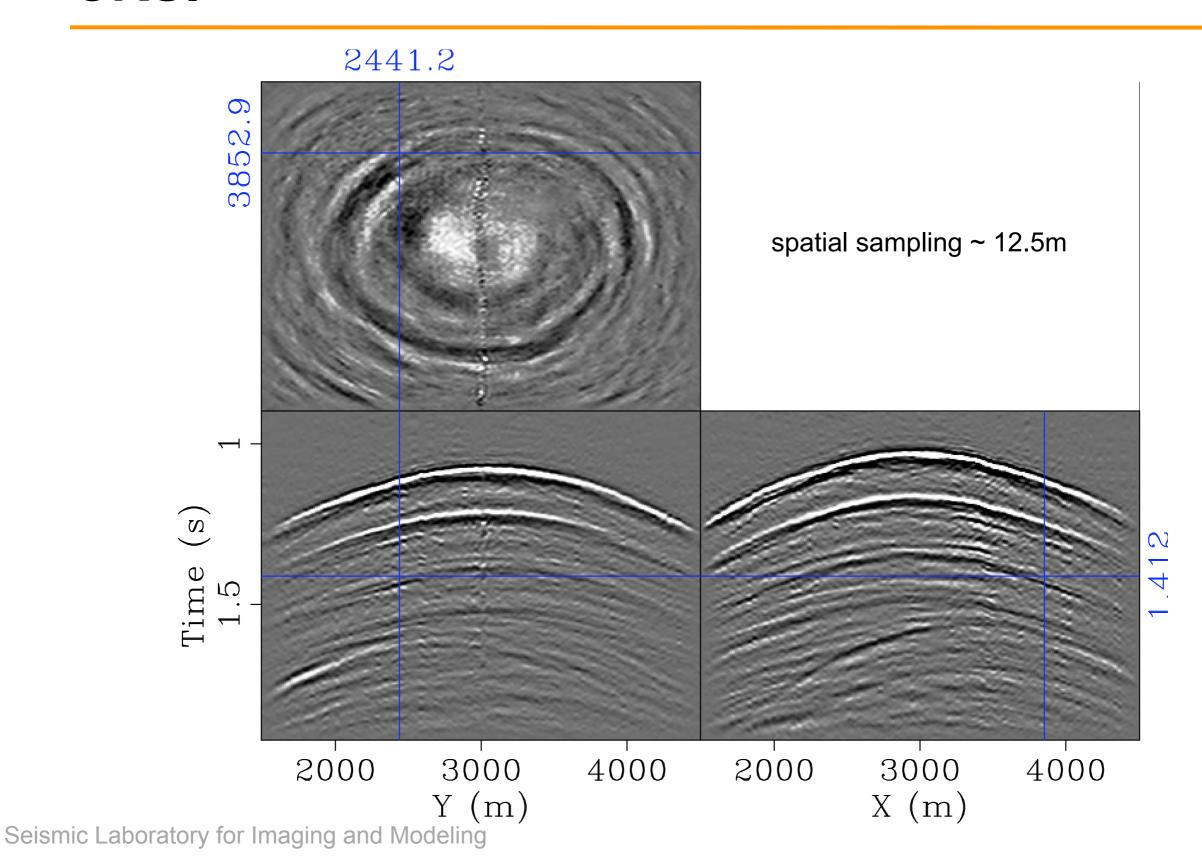
SNR = 10.42 dB



Data



CRSI



Conclusions

- new wavefield reconstruction method that handles both regular and irregular acquisition geometries
 - curvelet reconstruction with sparsity-promoting inversion (CRSI) [Herrmann and Hennenfent'08]
- extension of the fast discrete curvelet transform to handle irregular seismic data
 - nonequispaced fast discrete curvelet transform (NFDCT) [Hennenfent and Herrmann'06]
- new coarse sampling schemes that maximize performance of CRSI
 - jittered undersampling schemes [Hennenfent and Herrmann'08]
- new large-scale, one-norm solver
 - iterative soft thresholding with cooling (ISTc) [Herrmann and Hennenfent'08, Hennenfent et al.'08]

Opportunities

- paradigm shift
 - from an assumption of band-limited to sparse representation for seismic data
 - from linear to nonlinear wavefield sampling theory
- design of advantageous coarse sampling schemes
 - same image quality at a lower acquisition cost
 - better image quality at a given acquisition cost

Acknowledgments

- SLIM team members
 - C. Brown, H. Modzelewski, and S. Ross Ross for SLIMpy (slim.eos.ubc.ca/ SLIMpy)
- D. J. Verschuur for the synthetic dataset
- Norsk Hydro for the real dataset
- E. J. Candès, L. Demanet, D. L. Donoho, and L. Ying for CurveLab (www.curvelet.org)
- E. van den Berg and M. P. Friedlander for SPGL1 (www.cs.ubc.ca/labs/scl/spgl1) & Sparco (www.cs.ubc.ca/labs/scl/sparco)
- S. Fomel, P. Sava, and the other developers of Madagascar (rsf.sourceforge.net)

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