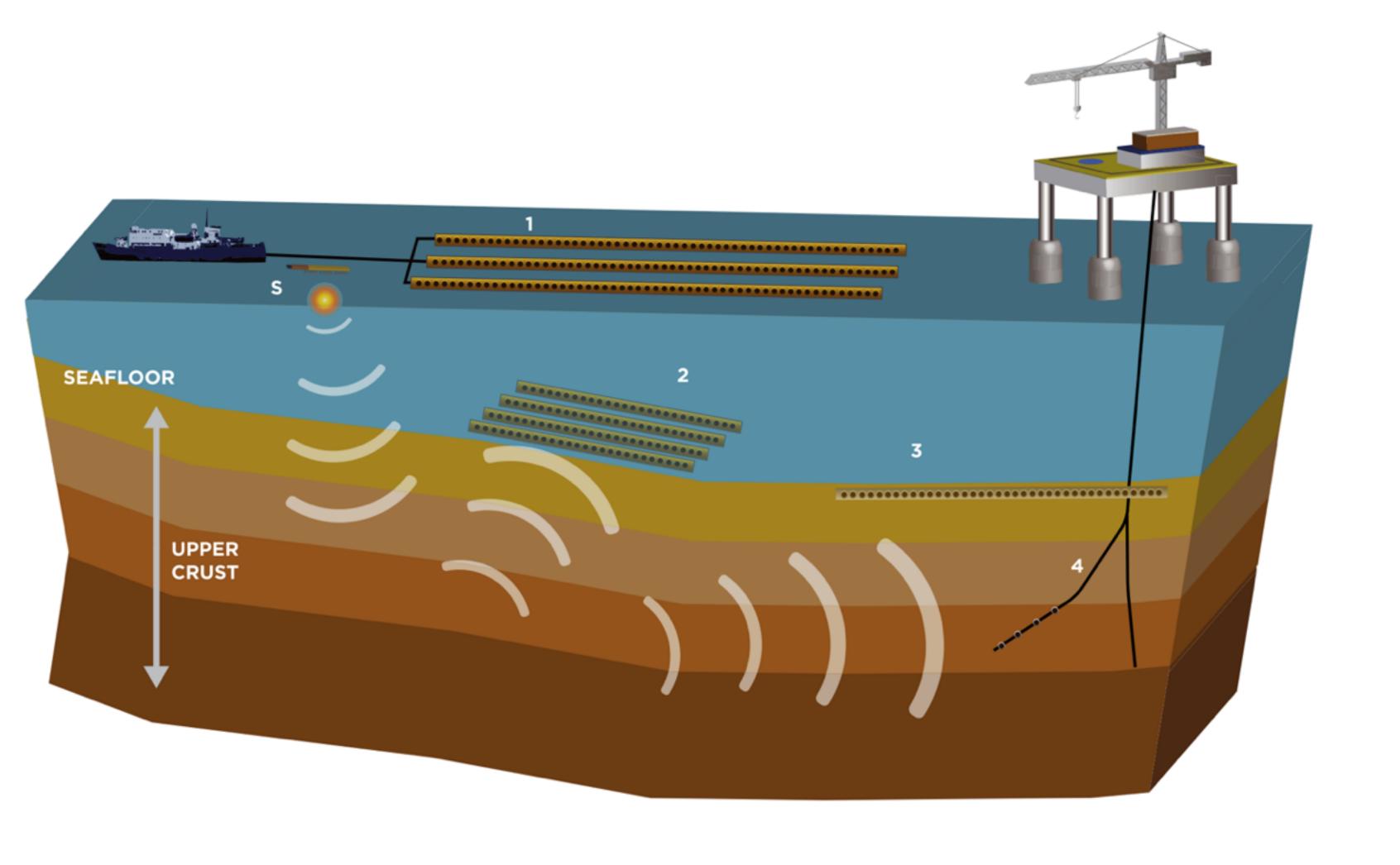
Large scale high-frequency seismic wavefield reconstruction, acquisition via rank minimization and sparsity-promoting source estimation

Shashin Sharan Ph.D. Defense of Dissertation October 27, 2020



Georgia Institute of Technology

Seismic data acquisition



Objective

► Acquire Dense seismic data for high-resolution subsurface imaging

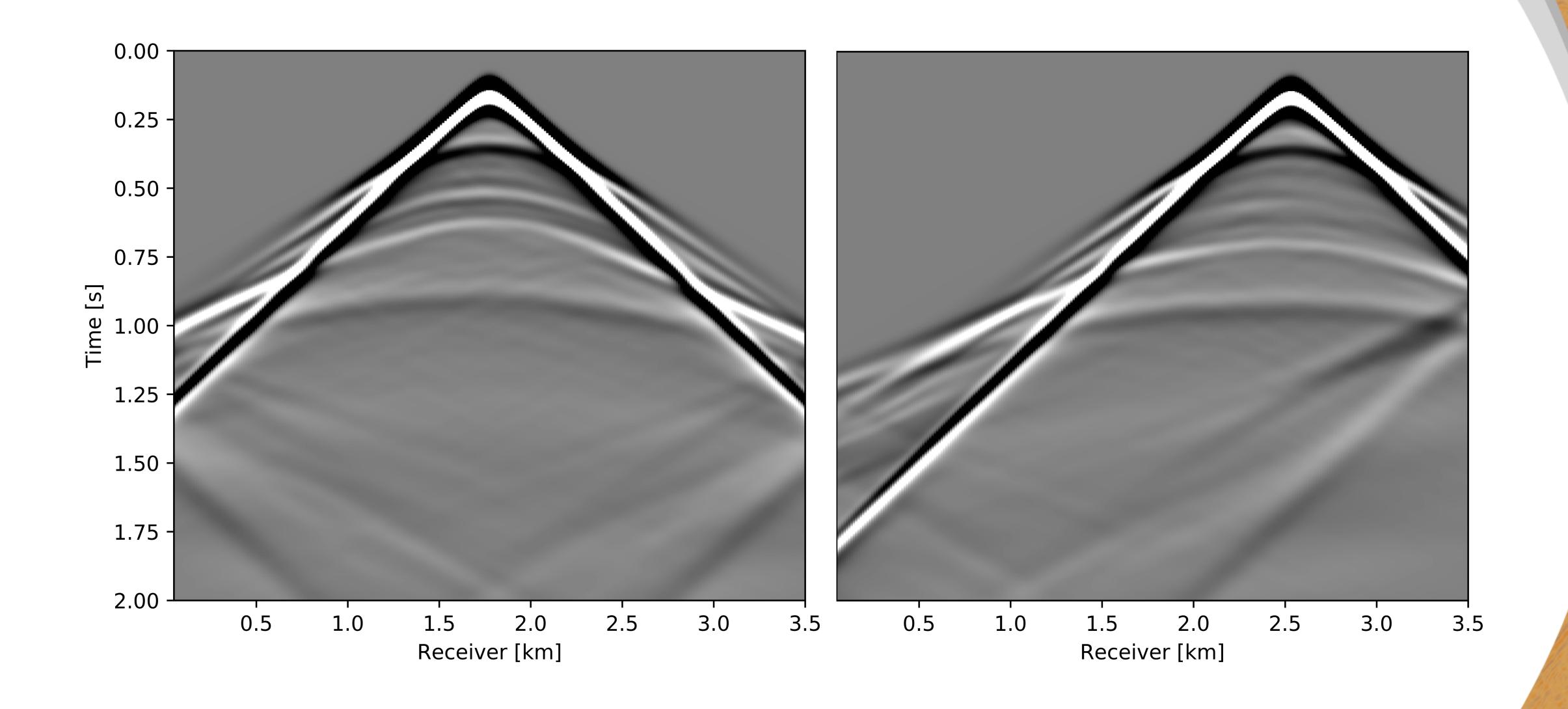
Challenge

► Operationally complex to acquire dense data

Solution

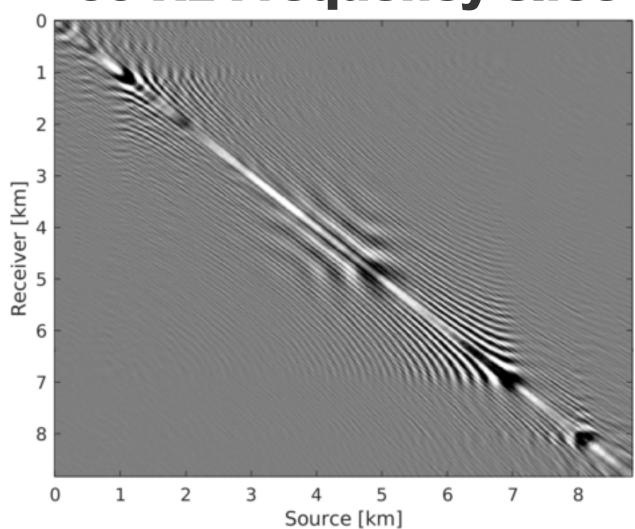
Acquisition on coarse grid followed by data reconstruction on periodic fine grid

Common Shot Gather Visualization

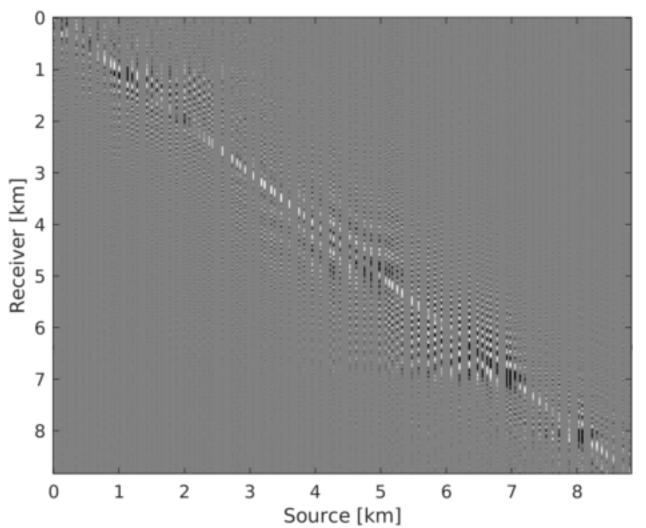


Seismic data reconstruction w/ Low-rank

60 Hz Frequency slice



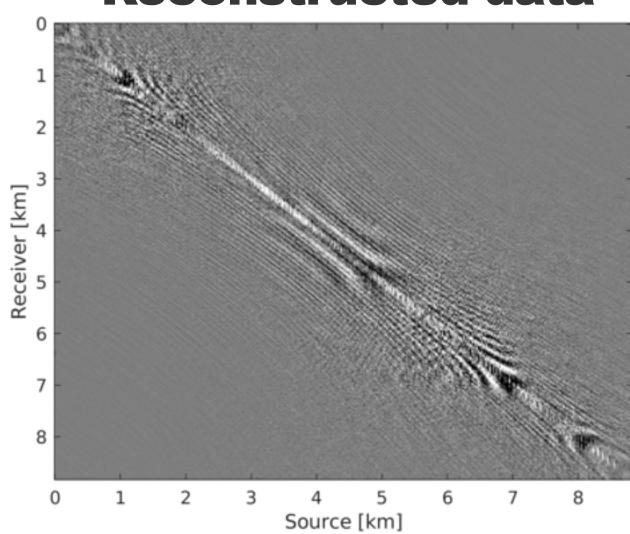
Observed data



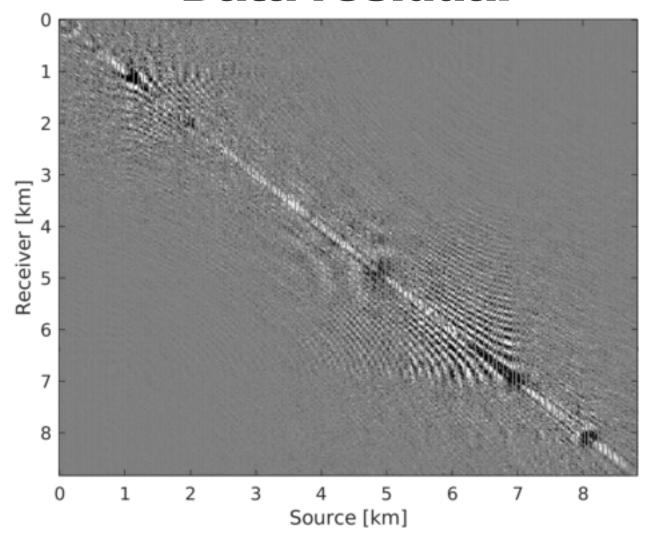
Advantages

- ▶ Scalable for large scale 3D data
- ▶ Performs well at lower frequencies

Reconstructed data



Data residual



Limitations

▶ Performs poorly at higher frequencies



Key Contributions: Chapters 2 & 3

Recursively Weighted Matrix Completion Framework

- ▶ Improved data reconstruction at high frequency
- Scalable for large scale 3D data
- Computationally faster weighted method in comparison to traditional weighted method

5D Time-Jittered Marine Acquisition

- ▶ Simultaneous separation and reconstruction of sources from blended data
- Scalable for large scale 3D data

Matrix completion

Successful reconstruction scheme

- exploit structure
 - low-rank / fast decay of singular values
- sampling
 - randomness increases rank in "transform domain"
- optimization
 - via rank-minimization (nuclear norm-minimization)



Nuclear-norm minimization

convex relaxation of rank-minimization

minimize
$$\|\mathbf{X}\|_*$$
 subject to $\|\mathcal{A}(\mathbf{X}) - \mathbf{B}\|_F \le \epsilon$

Sum of singular values of X

*where $\|.\|_F$ is the Frobenius norm

 \mathcal{A} is the Measurement operator

 ${f B}$ is the observed data ϵ is the noise level

Weighted Nuclear-norm minimization

expensive projection operators

minimize
$$\|\mathbf{Q}\mathbf{X}\mathbf{W}\|_*$$
 subject to $\|\mathcal{A}(\mathbf{X}) - \mathbf{B}\|_F \le \epsilon$

*where
$$\mathbf{Q} = w_1 \mathbf{U} \mathbf{U}^H + \mathbf{U}^\perp \mathbf{U}^\perp$$
 and $\mathbf{W} = w_2 \mathbf{V} \mathbf{V}^H + \mathbf{V}^\perp \mathbf{V}^\perp$

 \mathbf{U}, \mathbf{V} are row and column subspaces of adjacent frequency slice

 w_1, w_2 are weights

Efficient Weighted Matrix Completion

minimize
$$\|\bar{\mathbf{X}}\|_*$$
 subject to $\|\mathcal{A}(\mathbf{Q}^{-1}\bar{\mathbf{X}}\mathbf{W}^{-1}) - \mathbf{B}\|_F \le \epsilon$

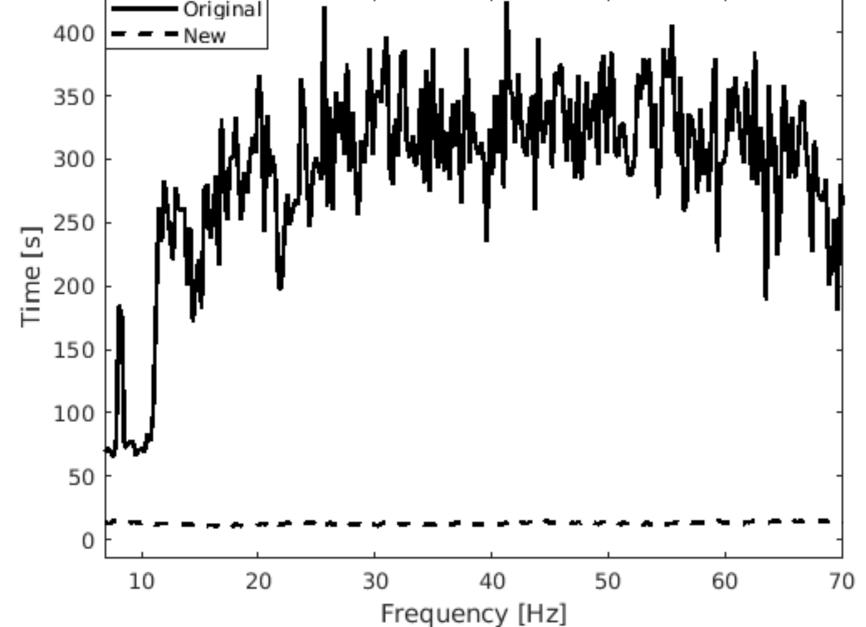
*where $\mathbf{\bar{X}} = \mathbf{QXW}$

$$\min_{ar{\mathbf{L}}, ar{\mathbf{R}}} = \left. rac{1}{2} \, \middle| \left[ar{\mathbf{L}} \right] \middle|_F^2 \right.$$

*where $\mathbf{\bar{X}} = \mathbf{\bar{L}}\mathbf{\bar{R}}^H$ with $\mathbf{\bar{L}} \in \mathbb{C}^{m \times k}$ and $\mathbf{\bar{R}} \in \mathbb{C}^{n \times k}$ and k << m, n

Factorized Form

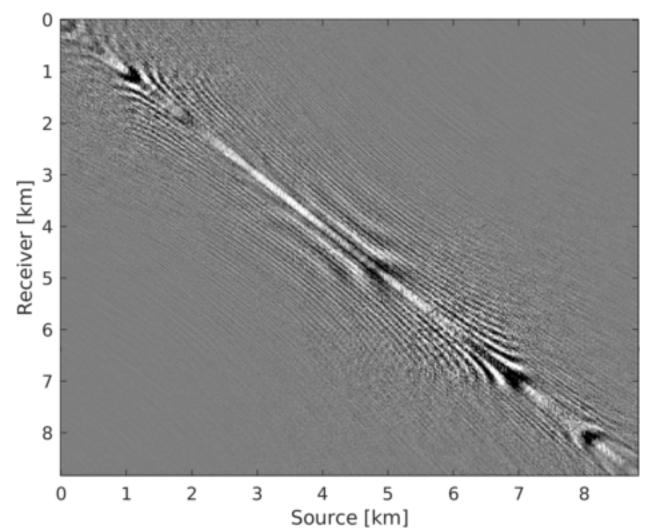
subject to $\|\mathcal{A}(\mathbf{Q}^{-1}\bar{\mathbf{L}}\bar{\mathbf{R}}^H\mathbf{W}^{-1}) - \mathbf{B}\|_F \le \epsilon$



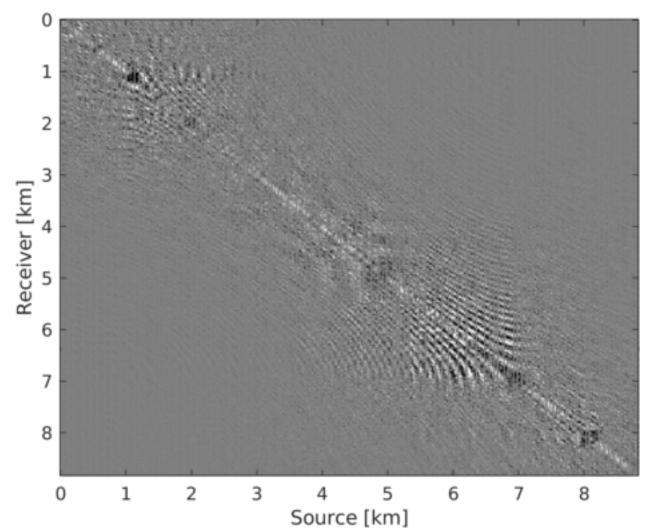
Runtime Comparison

Recursively Weighted vs Pair Weighted

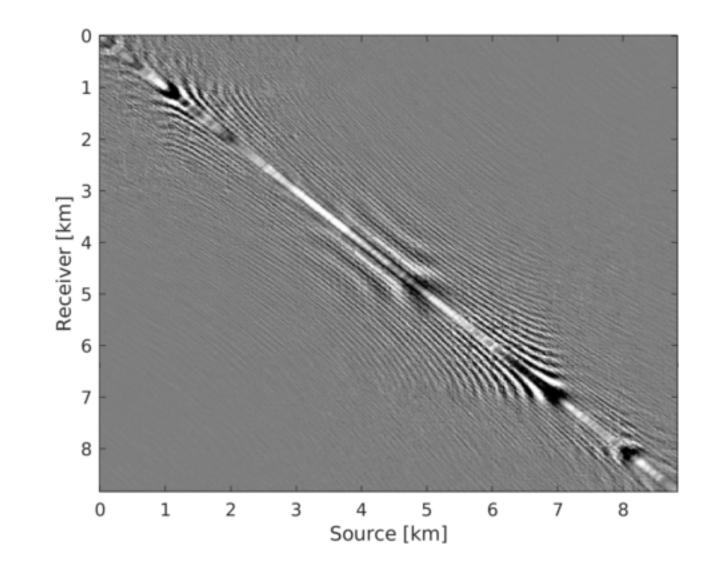
Reconstructed data

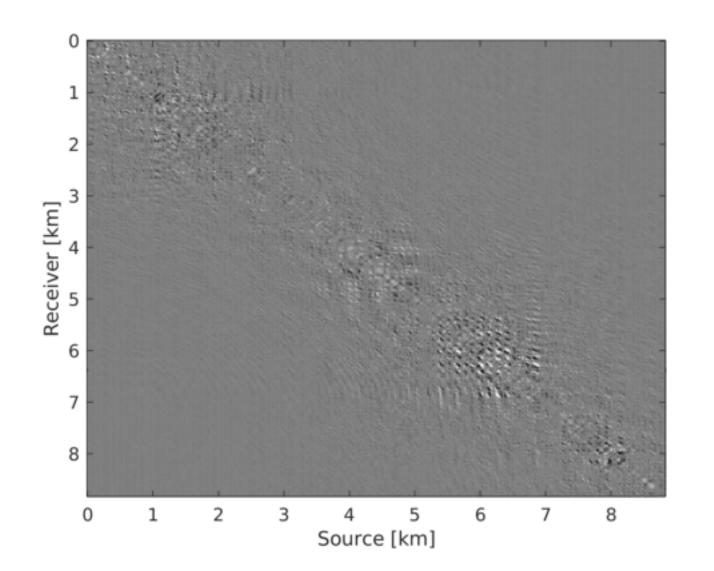


Data residual



Pair Weighted, SNR = 5.08 dB





Recursively Weighted, SNR = 8.72 dB



Parallel Implementation

Recursively weighted method challenges

- need to wait for reconstruction of previous frequencies
- computationally demanding for large scale 3D data

Alternating minimization and decoupling strategies enable

- ▶ recursively framework scalable for large 3D data
- parallelized framework

Inclusion of weight matrices pose

- challenges in parallelizing
- unlike in conventional method without weights

Parallelization w/o weights

$$\mathbf{R}(l_1,:)^H := \underset{\mathbf{v}}{\operatorname{arg\,min}} \quad \frac{1}{2} \|\mathbf{v}\|^2 \quad \text{subject to} \quad \|\mathcal{A}_{l_1}(\mathbf{L}\mathbf{v}) - \mathbf{B}(:,l_1)\| \le \gamma$$

for
$$l_1 = 1, 2, \dots, n$$

$$\mathbf{L}(l_2,:)^H := \underset{\mathbf{u}}{\operatorname{arg\,min}} \quad \frac{1}{2} \|\mathbf{u}\|^2 \quad \text{subject to} \quad \|\mathcal{A}_{l_2}((\mathbf{R}\mathbf{u})^H) - \mathbf{B}(l_2,:)\| \leq \gamma$$

for
$$l_2 = 1, 2, \dots, m$$

* where \mathcal{A}_{l_1} is acquisition mask for l_1^{th} row of **B** and \mathcal{A}_{l_2} is acquisition mask for l_2^{th} column of **B**

Inclusion of weight matrices poses challenge in parallelizing

Parallelization w/ weights

For large weights:

$$\mathbf{Q}\mathcal{A}(\mathbf{Q}^{-1}\mathbf{\bar{X}W}^{-1}) \approx \mathcal{A}(\mathbf{\bar{X}W}^{-1}) \text{ and } \mathcal{A}(\mathbf{Q}^{-1}\mathbf{\bar{X}W}^{-1})\mathbf{W} \approx \mathcal{A}(\mathbf{Q}^{-1}\mathbf{\bar{X}})$$

This commutation property allows parallelization

$$\mathbf{\bar{R}}(l_1,:)^H := \underset{\mathbf{\bar{v}}}{\operatorname{arg\,min}} \quad \frac{1}{2} \|\mathbf{\bar{v}}\|^2 \quad \text{subject to} \quad \|\mathcal{A}_{l_1}(\widehat{\mathbf{Q}}\mathbf{\bar{L}}\mathbf{\bar{v}}) - w_1w_2\mathbf{B}(:,l_1)\| \le w_1w_2\gamma$$

$$\overline{\mathbf{L}}(l_2,:)^H := \underset{\overline{\mathbf{u}}}{\operatorname{arg\,min}} \quad \frac{1}{2} \|\overline{\mathbf{u}}\|^2 \quad \text{subject to} \quad \|\mathcal{A}_{l_2}((\overline{\mathbf{R}}\overline{\mathbf{u}})^H \widehat{\mathbf{W}}) - w_1 w_2 \mathbf{B}(l_2,:)\| \le w_1 w_2 \gamma$$

*where
$$\widehat{\mathbf{Q}} = \mathbf{U}\mathbf{U}^H + w_1\mathbf{U}^{\perp}\mathbf{U}^{\perp} = w_1\mathbf{Q}^{-1}$$

and $\widehat{\mathbf{W}} = \mathbf{V}\mathbf{V}^H + w_2\mathbf{V}^{\perp}\mathbf{V}^{\perp} = w_2\mathbf{W}^{-1}$



Case Study: BG Synthetic 3D Data

Data dimension: 501 x 201 x 201 x 41 x 41 (nt x nrx x nry x nsx x nsy)

Time sampling interval: 10 ms

Source sampling interval (x and y): 150 m

Receiver sampling interval (x and y): 25 m

Velocity model: BG Compass

Observed data: 90 % missing receivers



Optimization Information

Number of alternations per frequency: 4

Number of inner iterations per alternation: 40

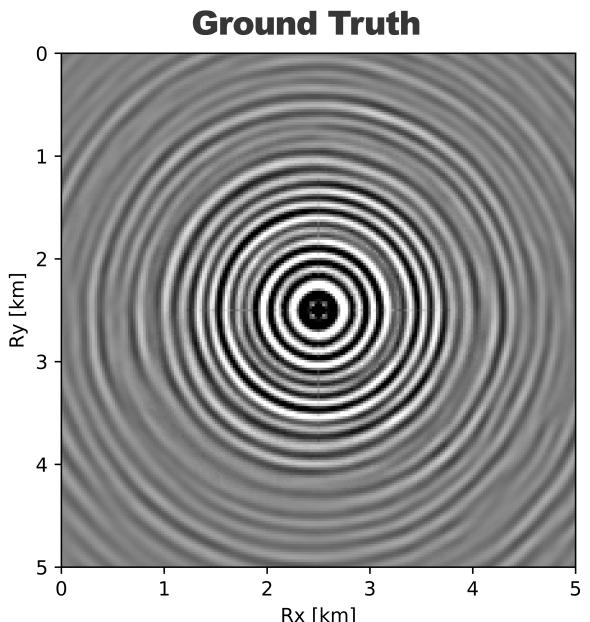
Rank parameter: 228

Weight: 0.75

Computational resource: AWS cloud

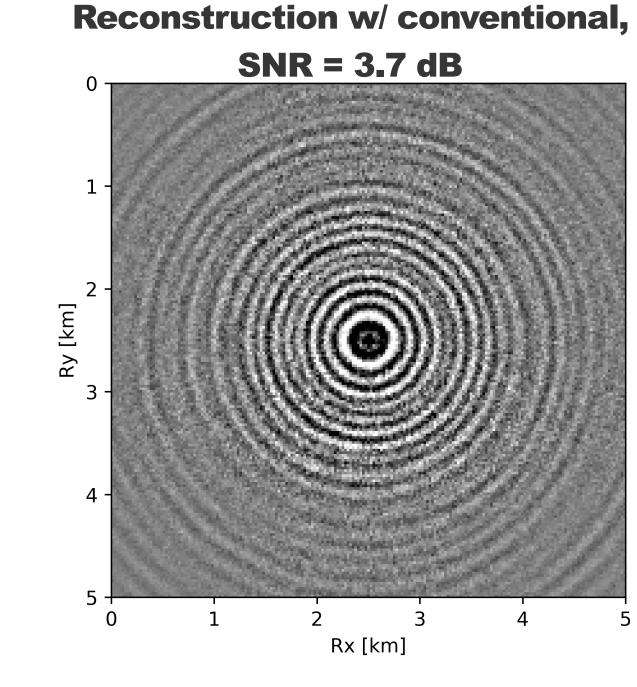
Time per frequency: 8 minutes

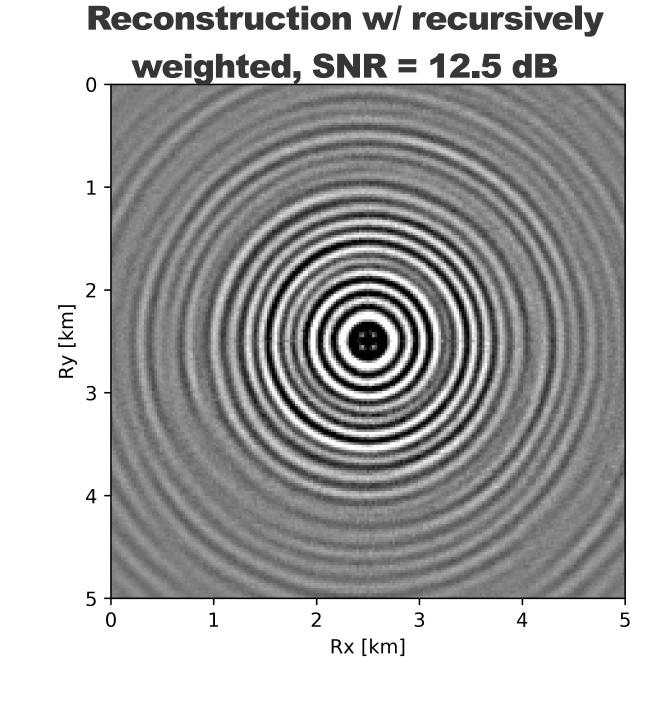
Final volume: 7 GB (95% compressed)



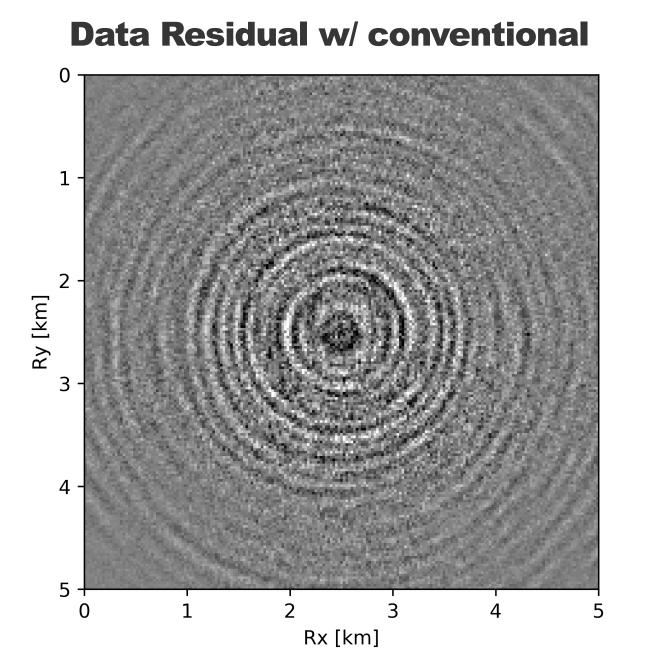
Rx [km]

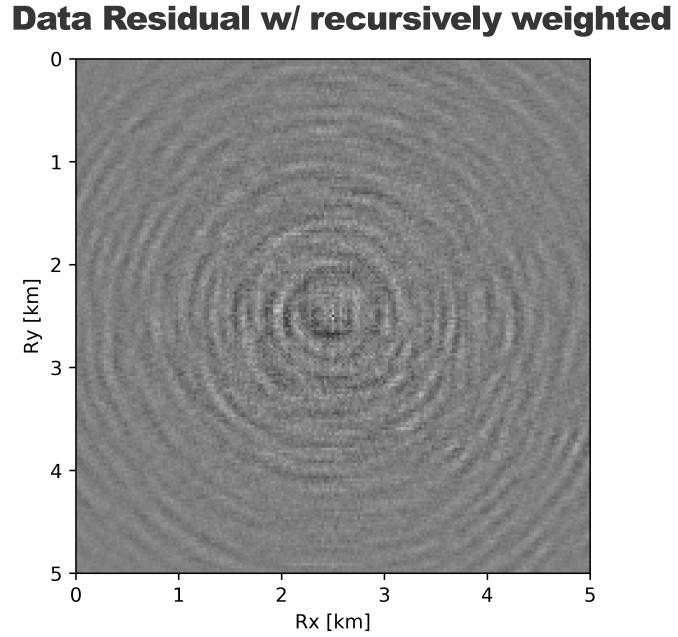
Observed w/ 90% missing receivers

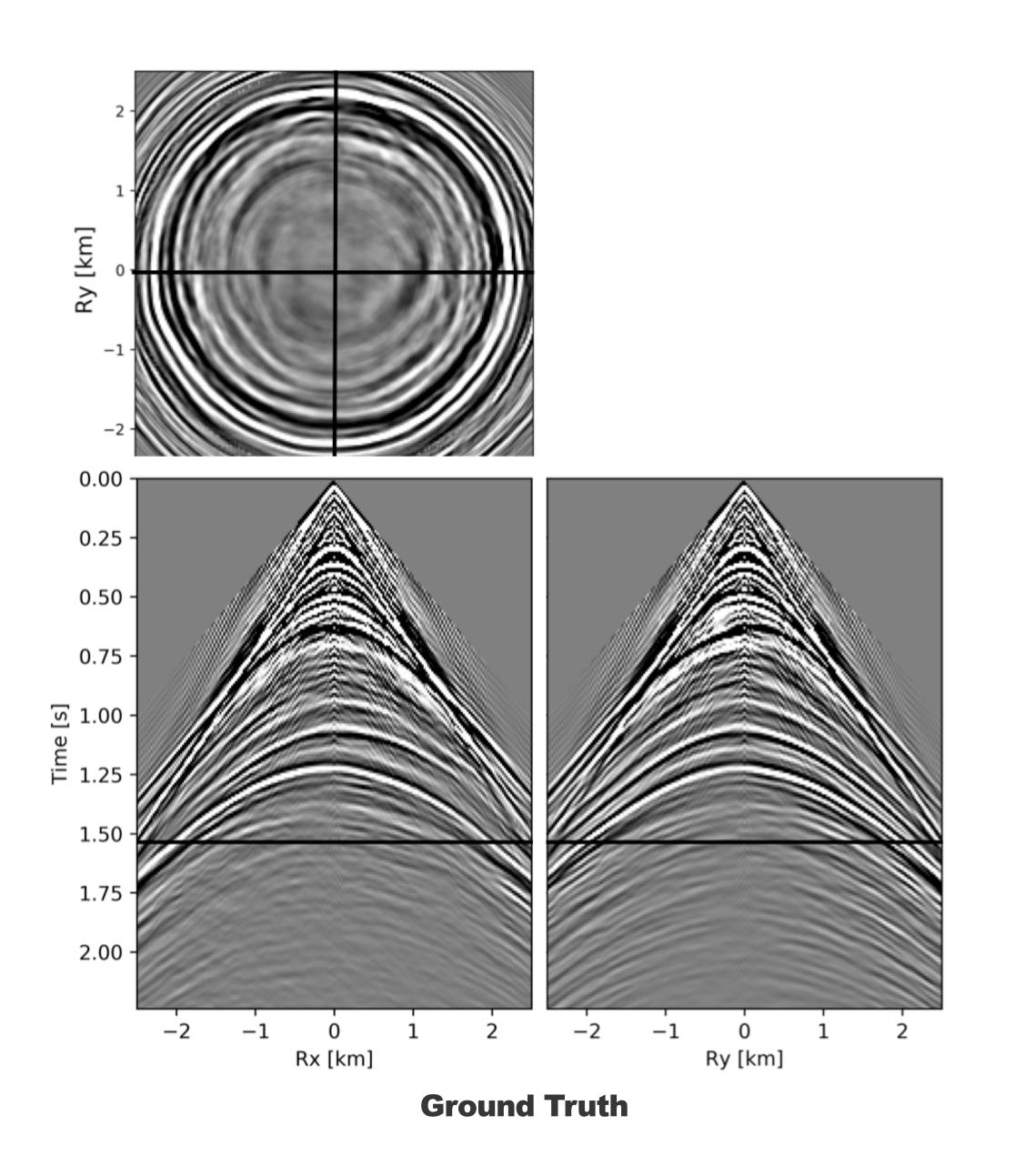




Rx [km]

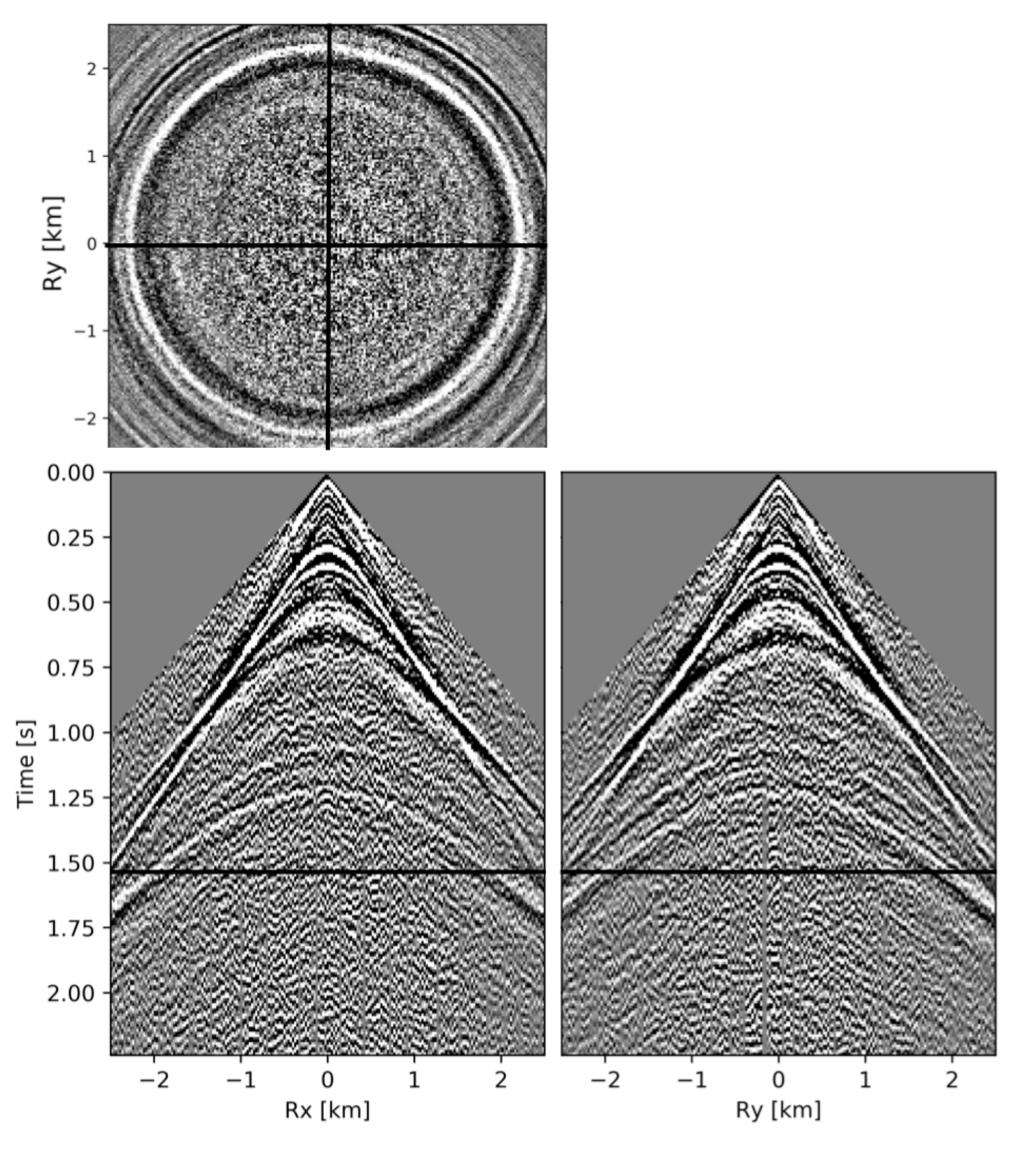






0.00 0.25 -0.50 -0.75 1.50 -1.75 -2.00 -Ry [km] Rx [km]

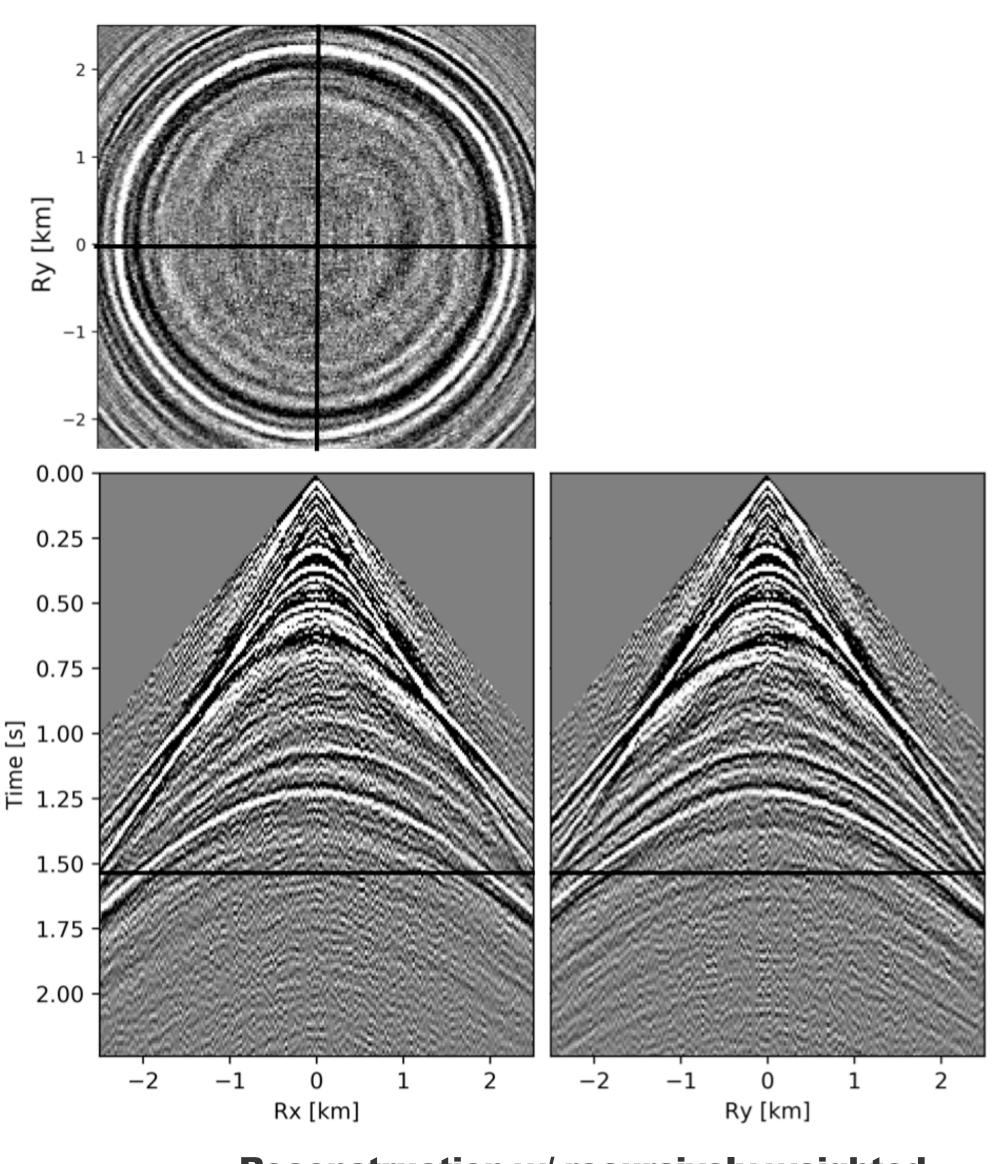
Observed Data w/ 90% missing receivers



0.00 0.25 -0.50 -0.75 -[S] 1.00 e H I 1.25 1.75 -Ry [km] Rx [km]

Reconstruction w/ conventional

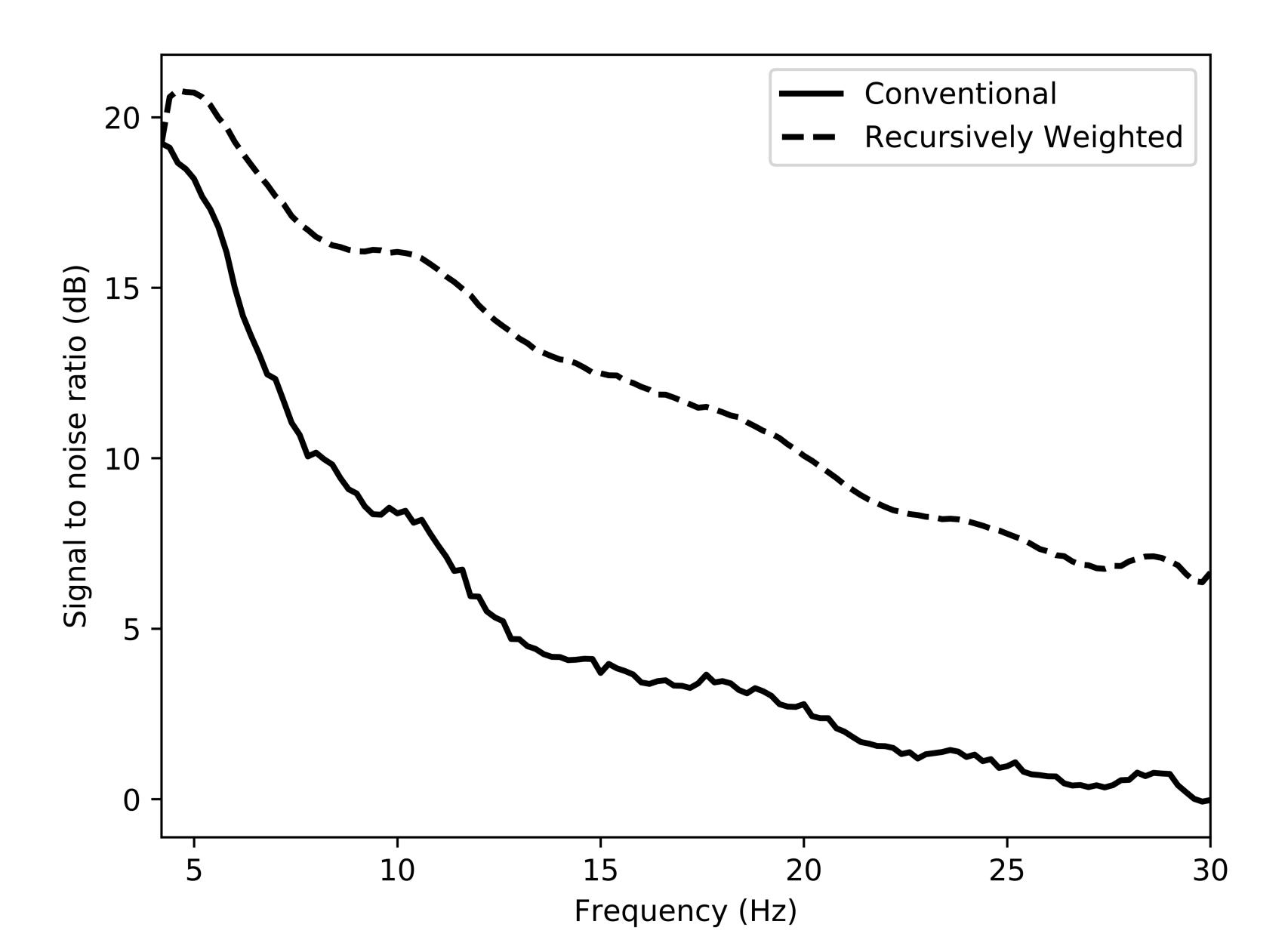
Data residual



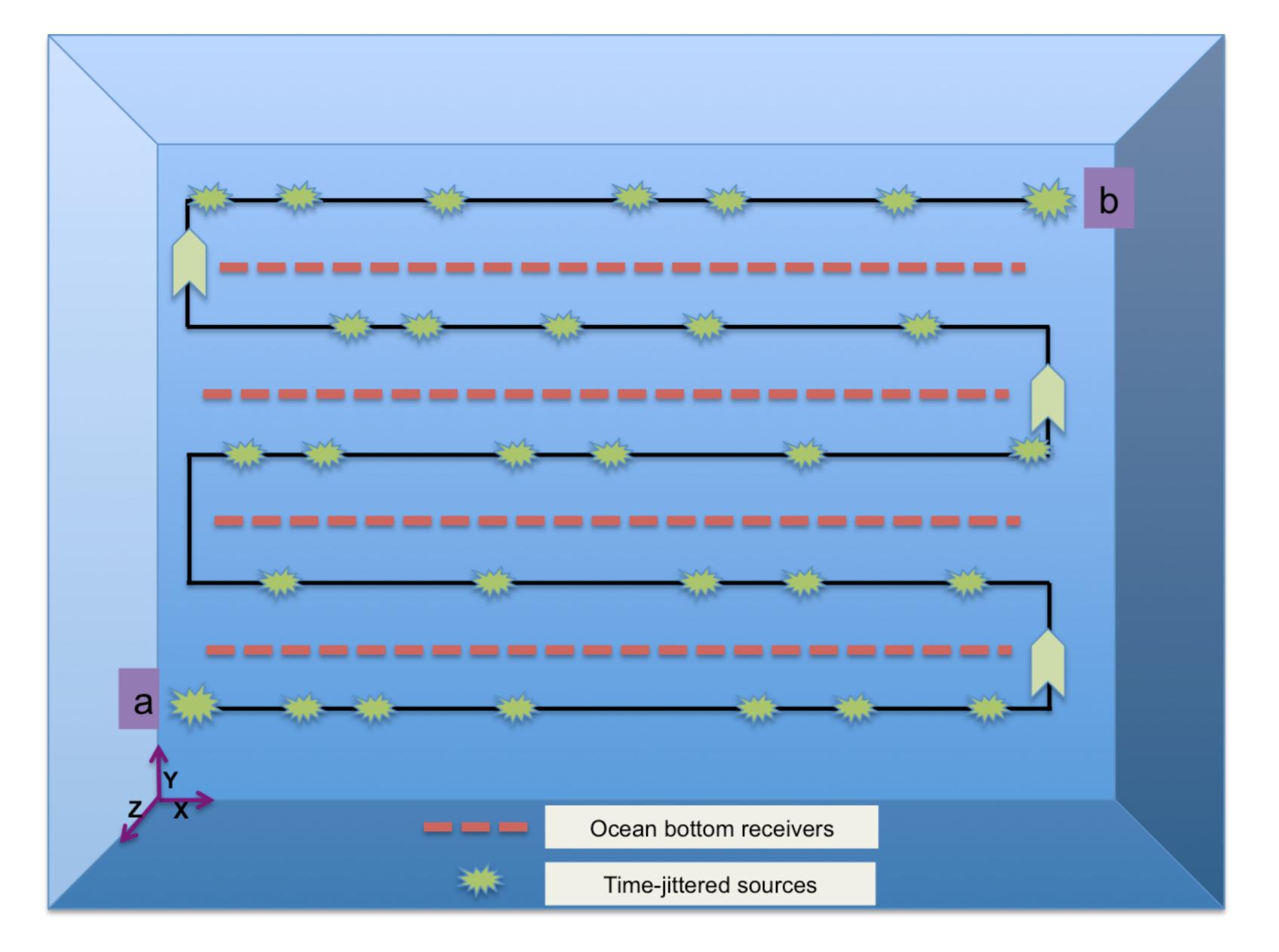
0.00 0.25 -0.50 -0.75 -[s] 1.00 ei j 1.25 1.50 -1.75 2.00 -2 Ry [km] Rx [km] **Data residual**

Reconstruction w/ recursively weighted

Signal to noise ratio comparison



5D Time-Jittered marine acquisition



Objective

- ► Acquire blended seismic data using multiple sources
- ► Simultaneous separation and reconstruction of sources on dense grid

Benefits

▶ Reduction in overall cost of acquiring dense seismic data

Low-rank formulation

Restriction operator is non-separable

combination of time-shifting and shot-jittered operator

$$\mathcal{A}(.) = \mathbf{MF}^H \mathcal{S}^H(.)$$

M time-jittered operator

 \mathbf{F}^H inverse Fourier transform along frequency axis

 S^H rank-revealing transform domain

Can't perform matrix-completion over independent frequencies

reformulate low-rank factorization over temporal-frequency domain

minimize
$$\sum_{j=1}^{n_f} \frac{1}{2} \left\| \begin{bmatrix} \mathbf{L}_j \\ \mathbf{R}_j \end{bmatrix} \right\|_F^2$$
 subject to $\|\mathcal{A}(\mathbf{L}\mathbf{R}^H) - \mathbf{b}\|_2 \le \epsilon$



Case Study: 3D BG Compass model

Temporal length

▶ 65 minutes

25 m flip-flop shooting

- ▶ source-sampling ranges from 25 m to 175 m
- effective 50 m source sampling for each airgun array
- acquired 400 sources

101 x 101 receivers (nrx x nry)

Ricker wavelet with central frequency 15 Hz

Dimensions of deblended/interpolated data volume on 6.25 m grid

▶ 2501 x 101 x 101 x 40 x 40 (nt x nrx x nry x nsx x nsy)



Optimization Information

Computational environment

SENAI Yemoja cluster

Parallelized over

receivers and frequencies

Computational information

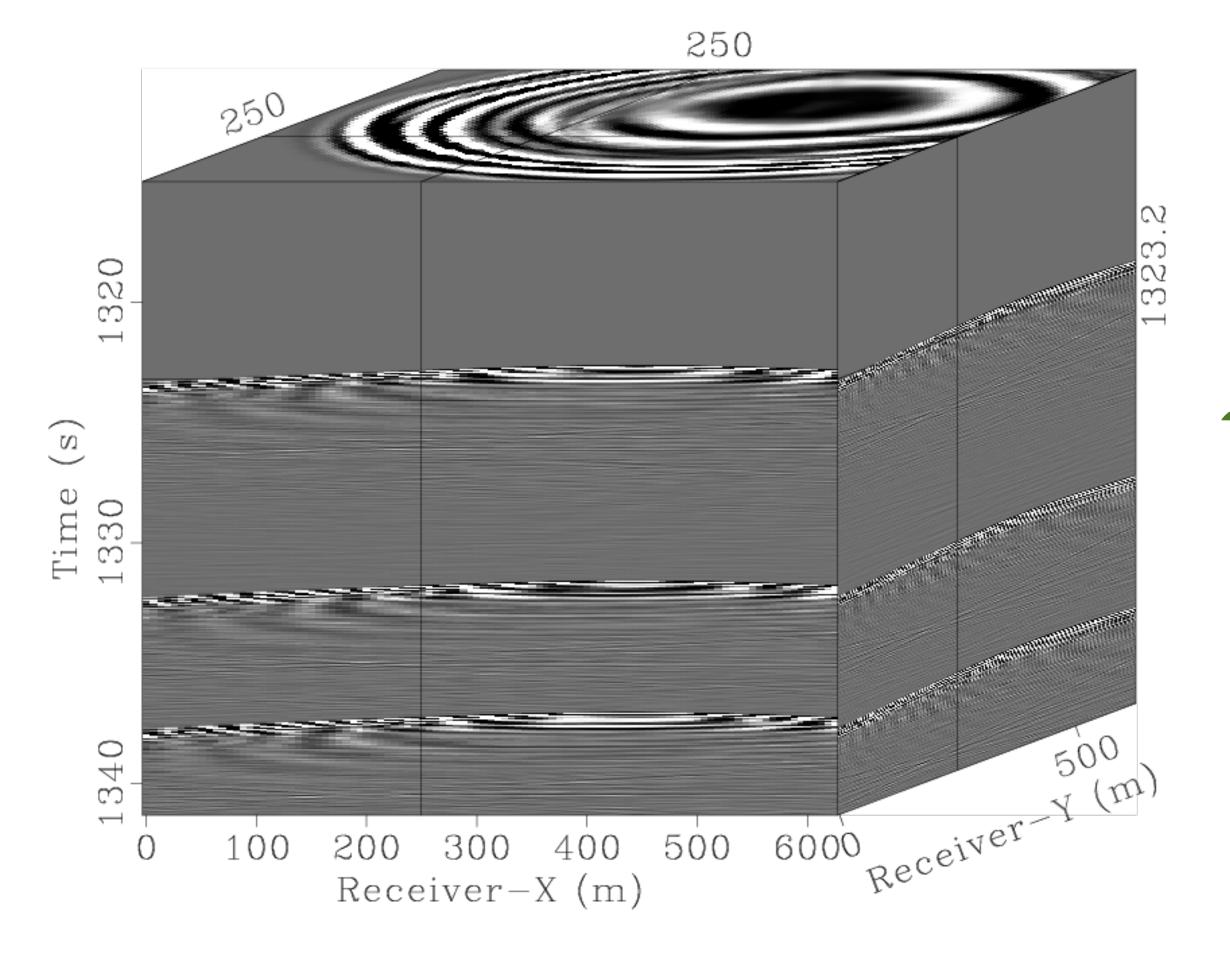
▶ 200 iterations, 42 hours

Final volume

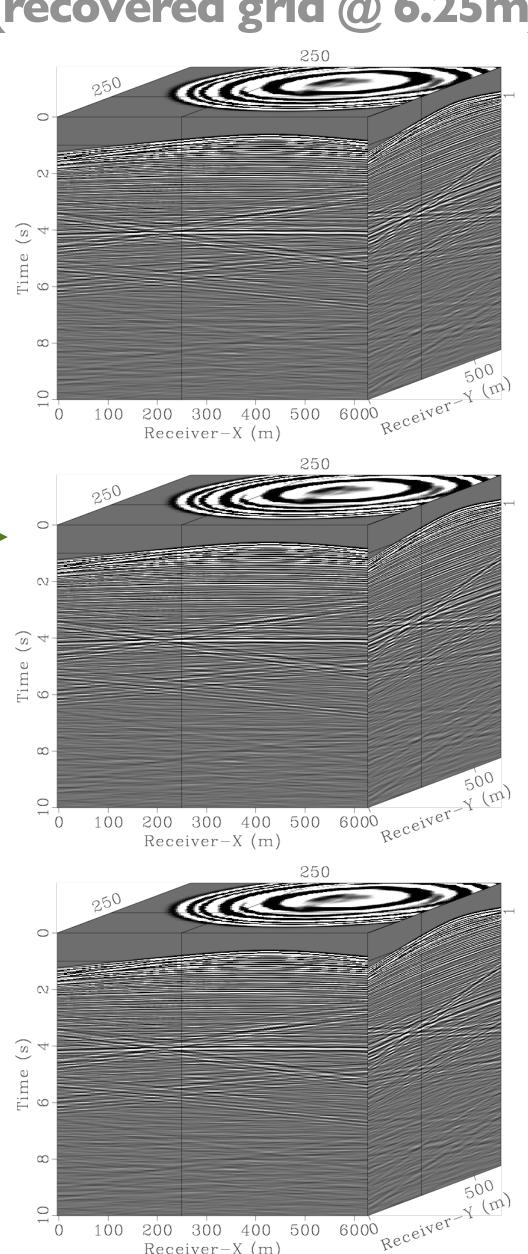
▶ 13 GB (98% compression)

5D Time-Jittered marine acquisition





Separation + Interpolation (recovered grid @ 6.25m)



Recovery

SNR = 21 dB



Conclusions

Low-rank matrix factorization based wavefield reconstruction method

- performs poorly at higher frequencies
- recursively weighted method improves reconstruction at higher frequencies
- by including prior information from lower frequencies

Scaling for full azimuth industry-size data is achieved via

- shifting the weights from objective to data-misfit to avoid expensive projections
- using strategies of alternating minimization and decoupling
- parallelizing over rows of low-rank factors
- using low-rank factors avoiding expensive SVD of full data

Factorized based time-jittered acquisition

- scalable for large scale 5D data
- by using parallel computation
- achieves data compression by saving low-rank factors



Future work

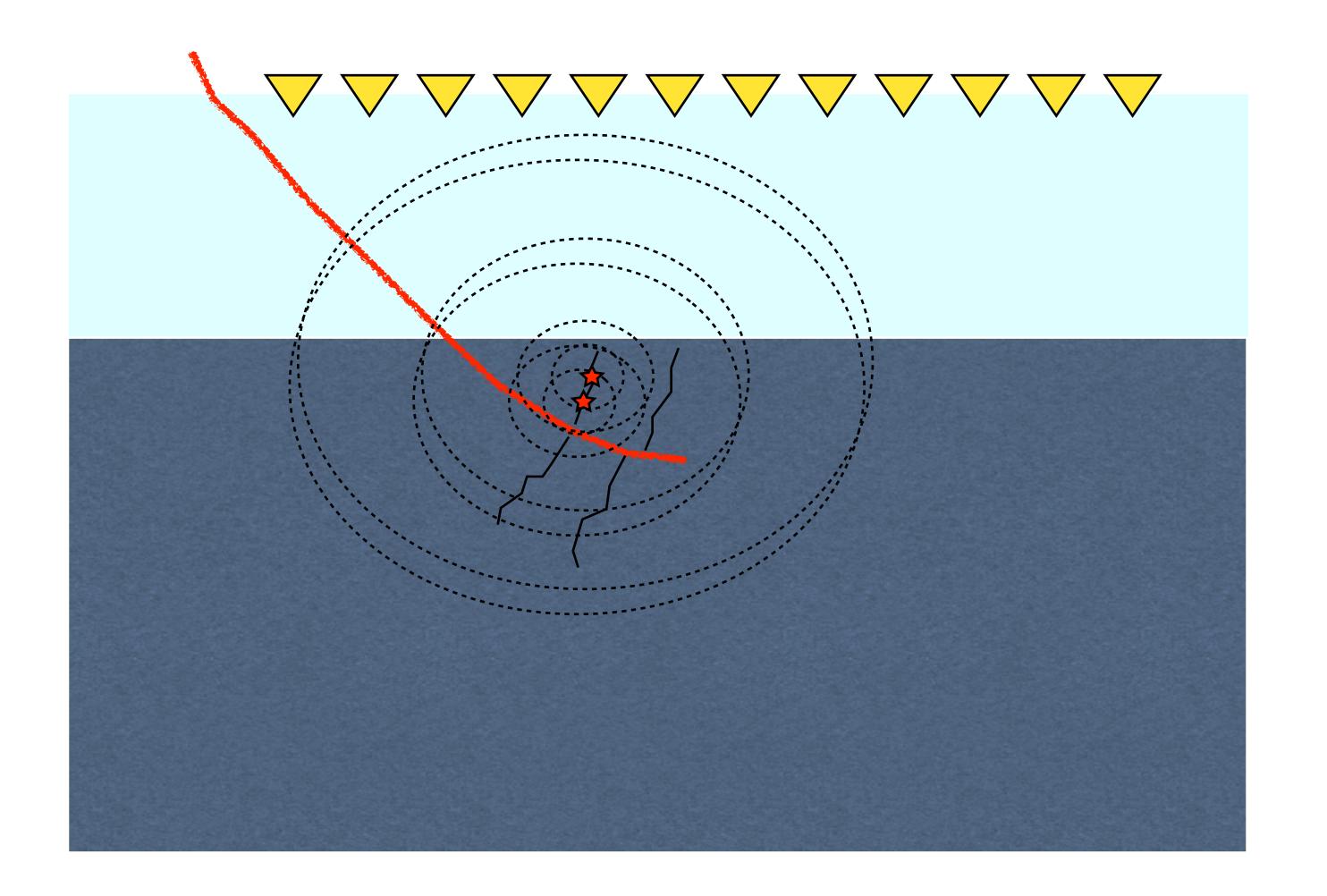
In recursively weighted framework

- include smaller weights
- for large scale data

In time-jittered acquisition

- include weights
- ▶ to further improve reconstruction quality

Unconventional Reservoir



Objectives

- detection of microseismic events in space and time
- ▶ estimation of source-time function

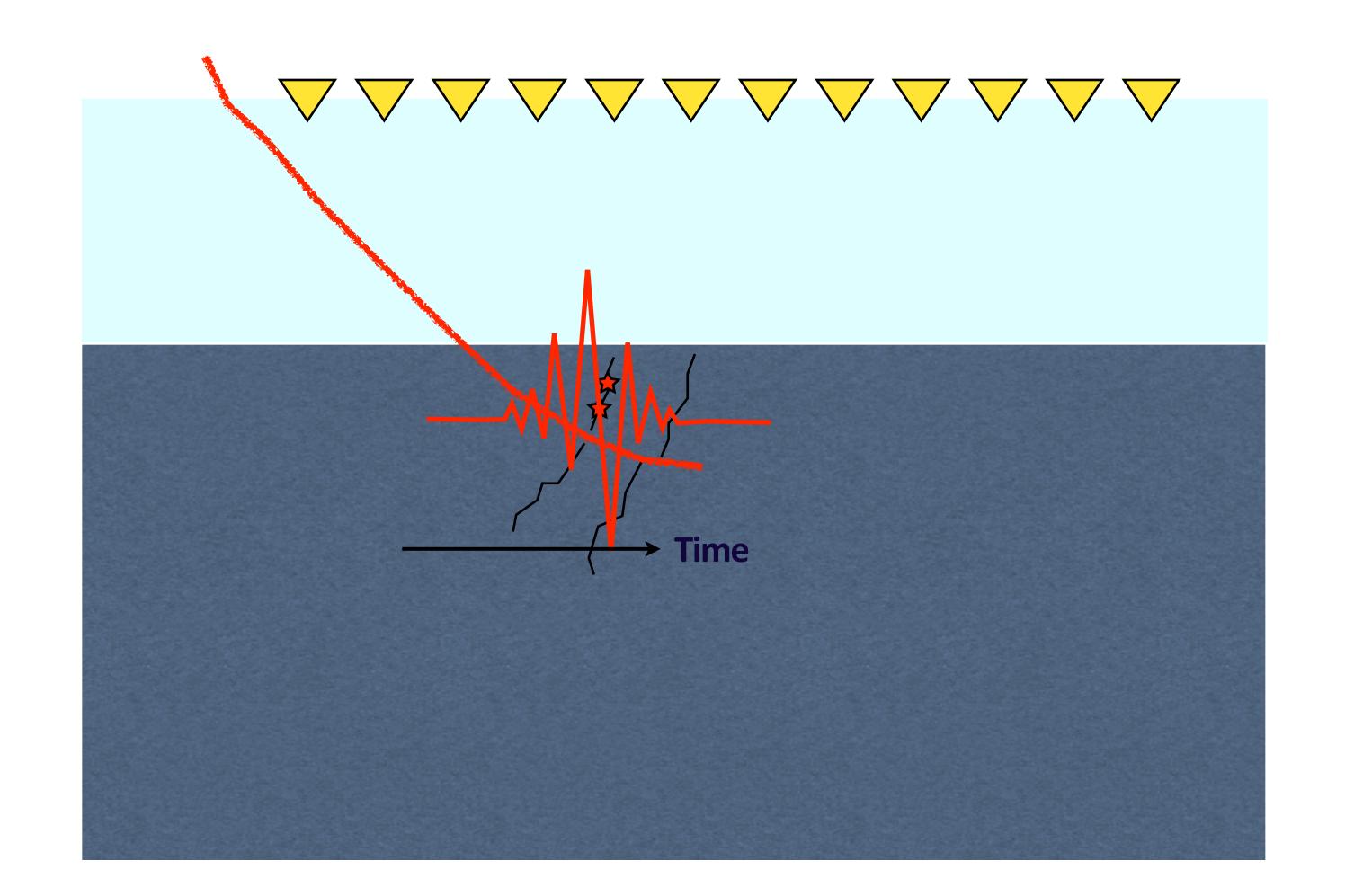


Key Contributions: Chapters 4 & 5

Sparsity-promoting microseismic estimation

- ▶ Detection of closely spaced microseismic sources from noisy data
- ▶ Estimation of associated source-time function with correct amplitude

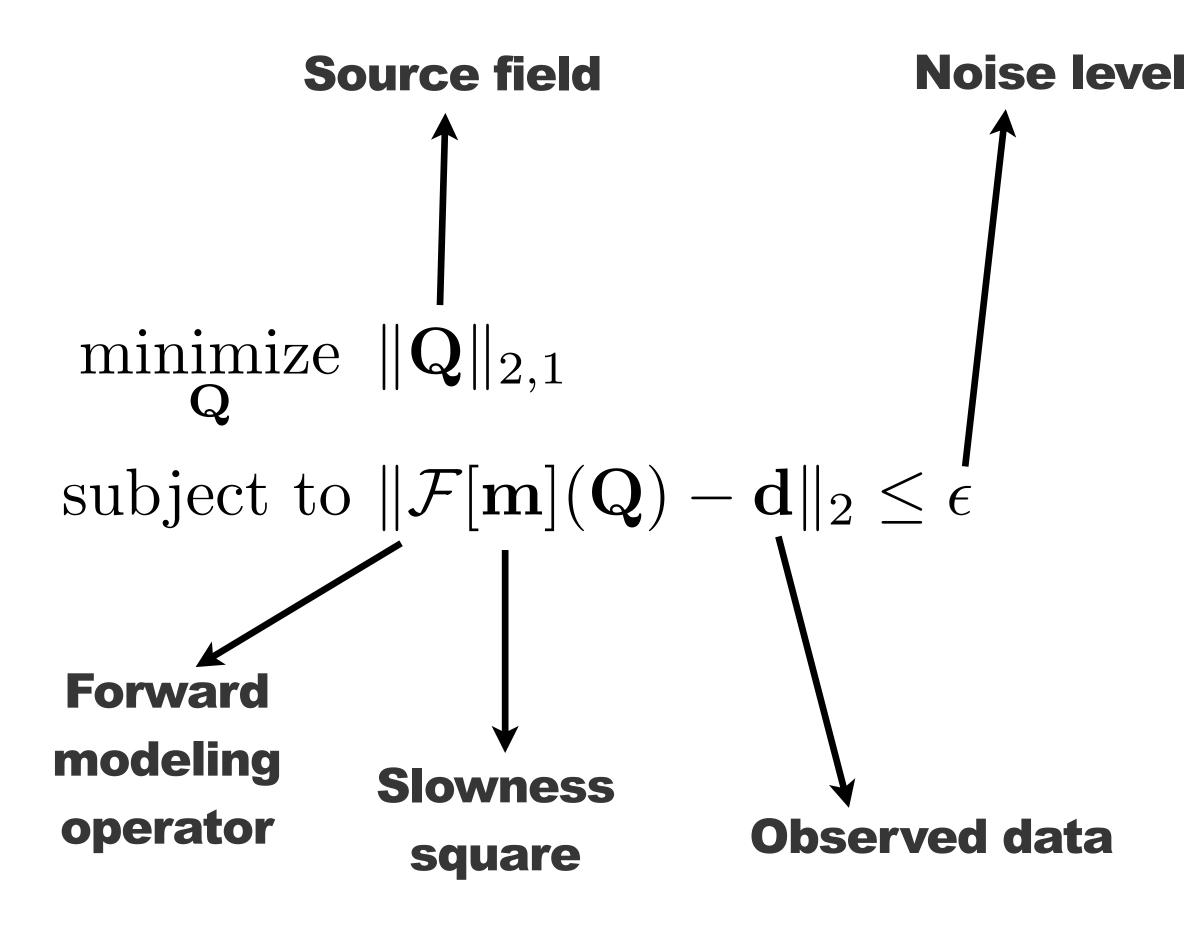
Proposed method w/ sparsity promotion



Assumptions

- ▶ localized in space
- ▶ finite energy along time

Proposed method w/ sparsity promotion



 $\mathbf{Q} \in \mathbb{R}^{n_x \times n_t}$

 n_x : number of grid points

 n_t : number of time samples

Similar to classic Basis pursuit denoising (BPDN)



Solving w/ Linearized Bregman

minimize
$$\|\mathbf{Q}\|_{2,1} + \frac{1}{2\mu} \|\mathbf{Q}\|_F^2$$

subject to $\|\mathcal{F}[\mathbf{m}](\mathbf{Q}) - \mathbf{d}\|_2 \le \epsilon$
*where $\|.\|_F$ is the Frobenius norm

- ▶ Recent successful application to seismic imaging problem
- ▶ Three-step algorithm simple to implement
- lacktriangle Choice of μ controls the trade off between sparsity and the Frobenius norm
- $\blacktriangleright \mu \uparrow \infty$ corresponds to solving original BPDN problem



Linearized Bregman algorithm

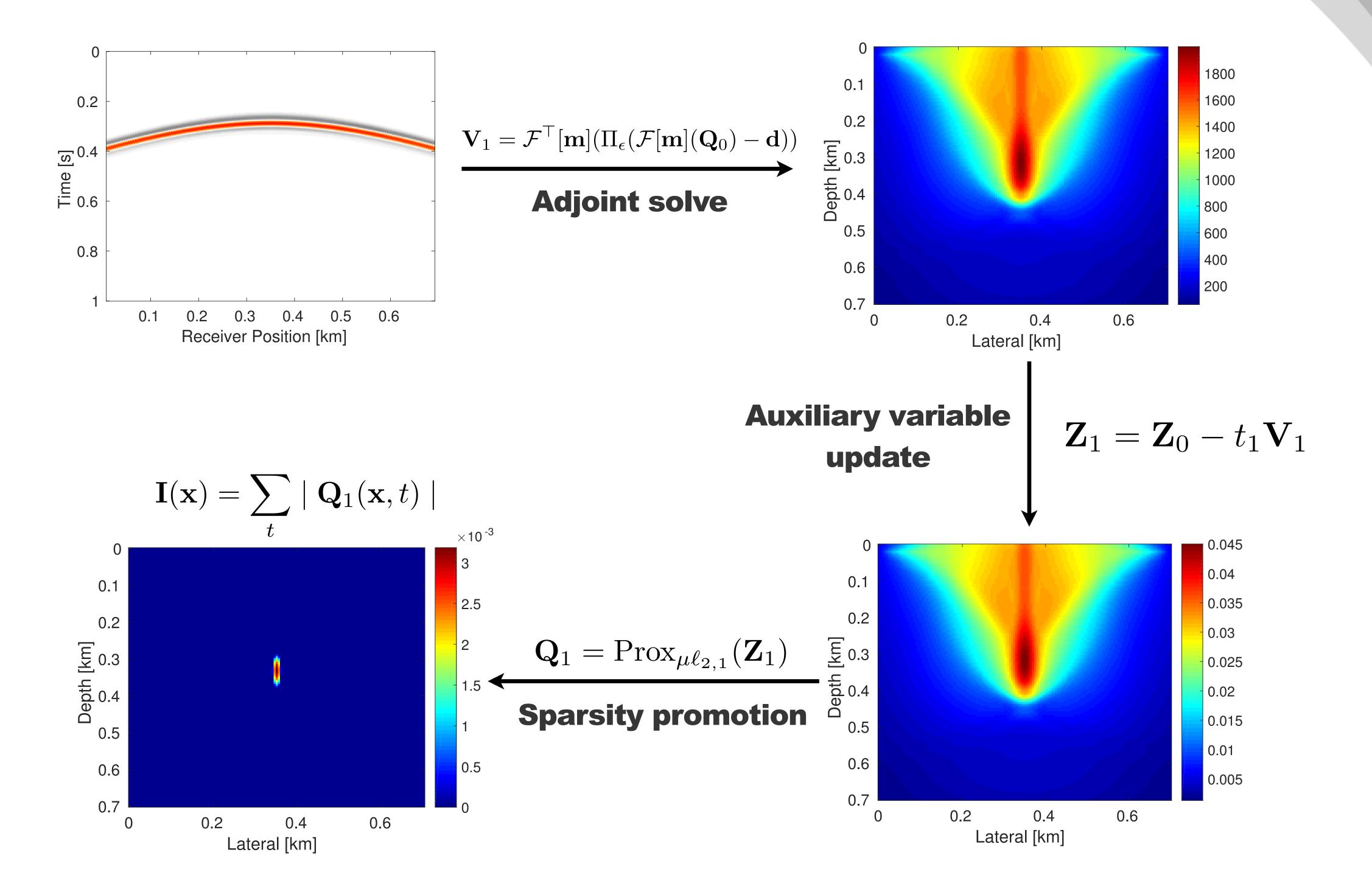
- 1. Data d, slowness square m //Input
- 2. **for** $k = 0, 1, \cdots$
- 3. $\mathbf{V}_k = \mathcal{F}^{\top}[\mathbf{m}](\Pi_{\epsilon}(\mathcal{F}[\mathbf{m}](\mathbf{Q}_k) \mathbf{d}))$ //adjoint solve
- 4. $\mathbf{Z}_{k+1} = \mathbf{Z}_k t_k \mathbf{V}_k$ //auxiliary variable update
- 5. $\mathbf{Q}_{k+1} = \operatorname{Prox}_{\mu\ell_{2,1}}(\mathbf{Z}_{k+1})$ //sparsity promotion
- 6. end
- 7. $\mathbf{I}(\mathbf{x}) = \sum_{t} |\mathbf{Q}(\mathbf{x}, t)| / |\text{Intensity plot}|$

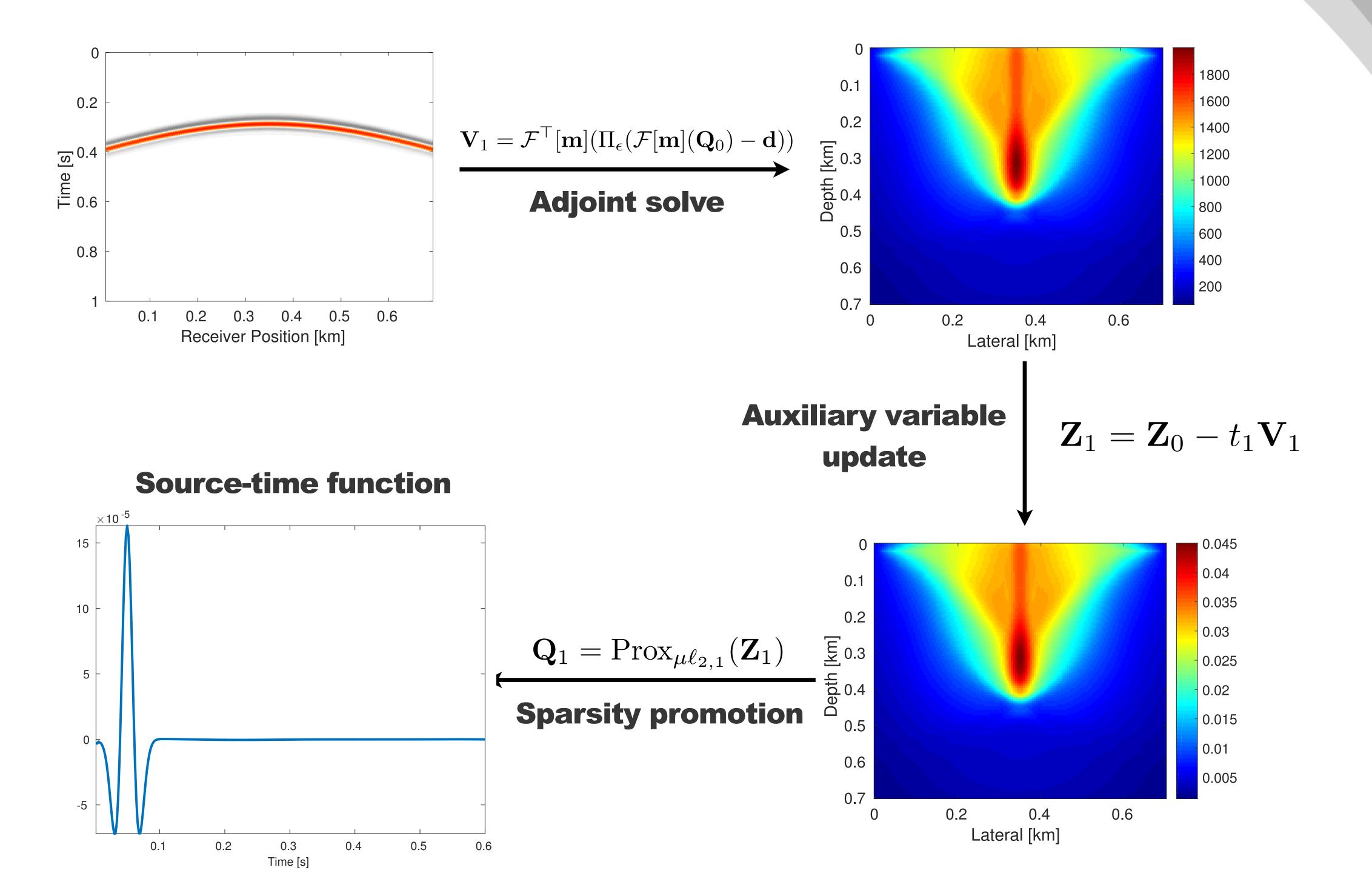
- ▶ Source location: estimated as outlier in intensity plot
- ▶ Source-time function: temporal variation of wavefield at estimated source location

^{*} $\Pi_{\epsilon}(\mathbf{x}) = \max\{0, 1 - \frac{\epsilon}{\|\mathbf{x}\|}\}.(\mathbf{x})$ the projection on to ℓ_2 norm ball

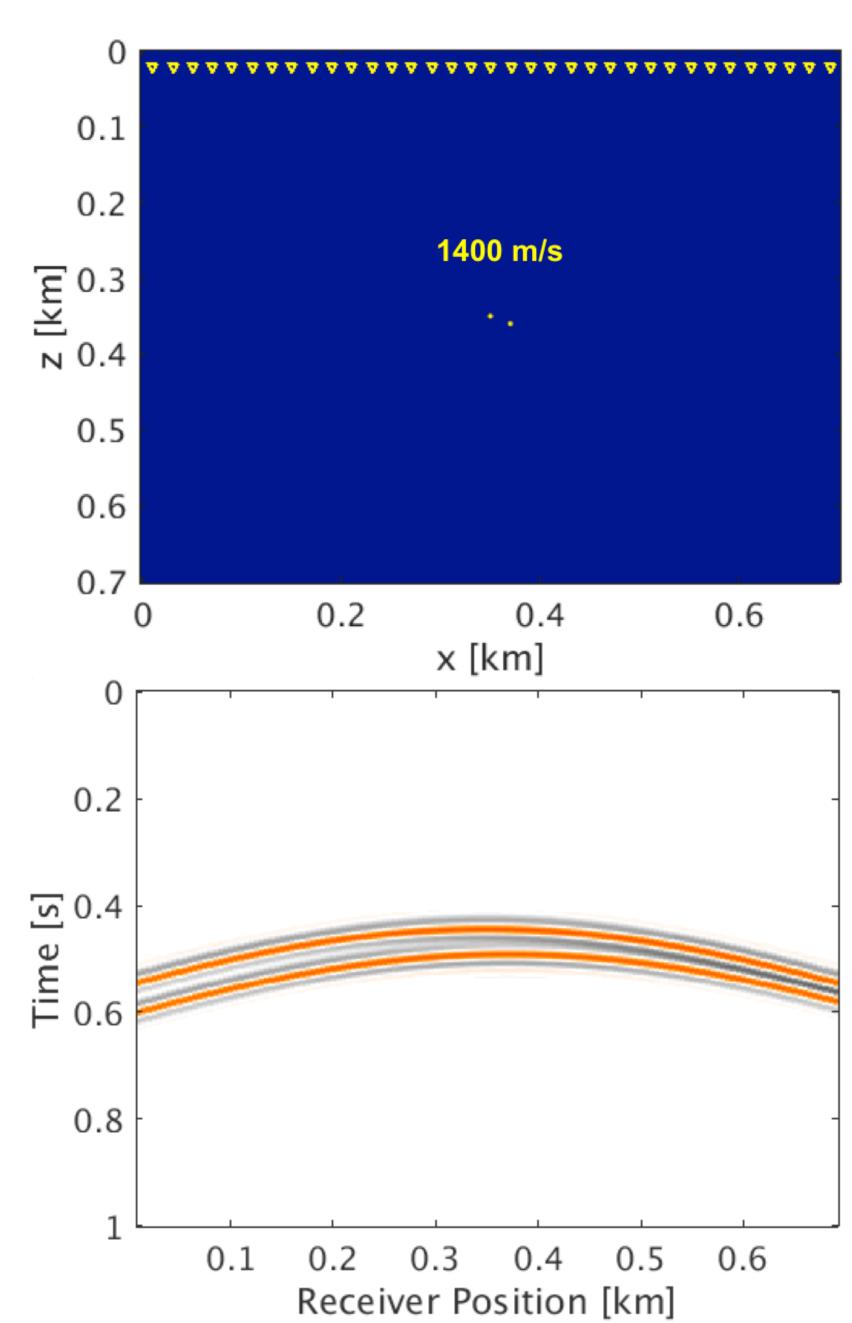
^{*}where $t_k = \frac{\|\mathcal{F}[\mathbf{m}](\mathbf{Q}_k) - \mathbf{d}\|^2}{\|\mathcal{F}^{\top}[\mathbf{m}](\mathcal{F}[\mathbf{m}](\mathbf{Q}_k) - \mathbf{d})\|^2}$ is the dynamic step length

^{*} $\operatorname{Prox}_{\mu\ell_{2,1}}(\mathbf{C}) := \operatorname{arg\,min}_{\mathbf{B}} \|\mathbf{B}\|_{2,1} + \frac{1}{2\mu} \|\mathbf{C} - \mathbf{B}\|_F^2$ is the proximal mapping of the $\ell_{2,1}$ norm





Case study: two nearby sources



Modeling information:

Model size: 0.7 km x 0.7 km

Grid spacing: 5m

Receiver spacing: 10m

Receiver depth: 20m

Fixed spread: 0.69km

Sampling interval: 2 ms

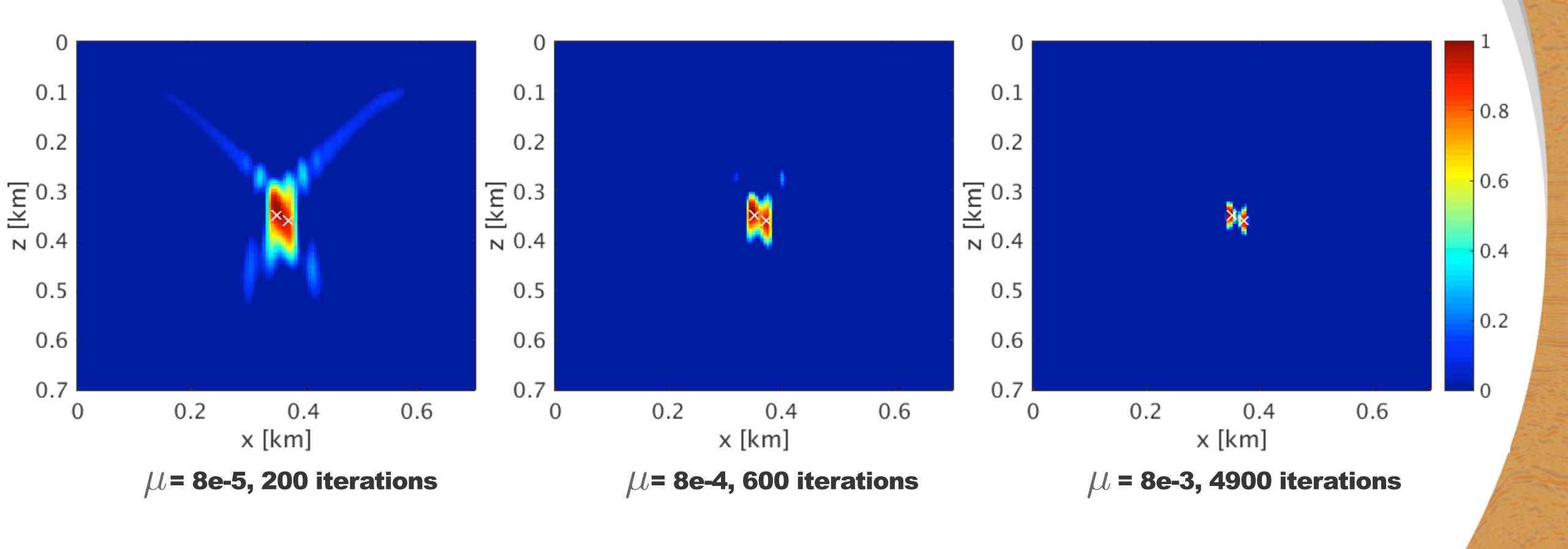
Recording length: 1s

Peak frequency: 30 Hz

Dominant wavelength: 46 m

Source separation: 22 m

Results w/ different threshold parameters



Acceleration with quasi-Newton: Algorithm

- 1. Data d, slowness square m, number of iterations k //Input
- 2. Initialize dual variable $y = 10^{-3} d$
- 3. $\hat{\mathbf{y}} = \text{L-BFGS}(f(\mathbf{y}), g(\mathbf{y}), \mathbf{y}, k)$ //Dual solution where $f(\mathbf{y}) = \Psi(\mathbf{y}) \epsilon ||\mathbf{y}||_2$ //L-BFGS objective and $g(\mathbf{y}) = \Psi'(\mathbf{y}) \epsilon \mathbf{y}/||\mathbf{y}||_2$ //L-BFGS gradient
- 4. $\hat{\mathbf{Q}} = \operatorname{Prox}_{\mu\ell_{2,1}}(\mu\mathcal{F}[\mathbf{m}]^{\top}(\hat{\mathbf{y}}))$ //Primal solution
- 5. $\mathbf{I}(\mathbf{x}) = \sum_{t} |\hat{\mathbf{Q}}(\mathbf{x}, t)| / \text{Intensity plot}$

- lives in much smaller space
- dimensions equals that of observed data
- better approximation of inverse Hessian by storing more and more dual variable updates

^{*}where $\Psi(\mathbf{y}) = \min_{\mathbf{Q}} \quad \|\mathbf{Q}\|_{2,1} + \frac{1}{2\mu} \|\mathbf{Q}\|_F - \mathbf{y}^\top (\mathcal{F}[\mathbf{m}](\mathbf{Q}) - \mathbf{d})$

^{*} $\Psi'(\mathbf{y}) = \mathbf{d} - \mathcal{F}[\mathbf{m}](\operatorname{Prox}_{\mu\ell_{2,1}}(\mu\mathcal{F}[\mathbf{m}]^{\top}(\mathbf{y})))$ is the gradient of $\Psi(\mathbf{y})$



Further acceleration w/ 2D Preconditioning

Each iteration of L-BFGS requires solving at least one

- wave equation and
- its adjoint

Requires further reduction in the total number of iterations due to:

- the problem size and
- computational costs

Left preconditioner:

- lacktriangleright reduces the condition number of 2D forward modeling operator ${\cal F}$
- accelerates the convergence



Further acceleration w/ 2D Preconditioning

In 2D, a point source implicitly assumes

- a line source
- extending infinitely in the out of plain direction

This causes wavefields to have:

- amplitude and
- phase differ from the wavefields of a true point source

We introduce:

- a symmetric half differentiation correction along time
- corrects for the amplitude and phase of 2D wavefield
- which acts as a left preconditioner



Modified problem w/ 2D Preconditioning

minimize
$$\|\mathbf{Q}\|_{2,1} + \frac{1}{2\mu} \|\mathbf{Q}\|_F^2$$

subject to $\|\mathcal{M}_L \mathcal{F}[\mathbf{m}](\mathbf{Q}) - \mathcal{M}_L \mathbf{d}\|_2 \le \gamma$

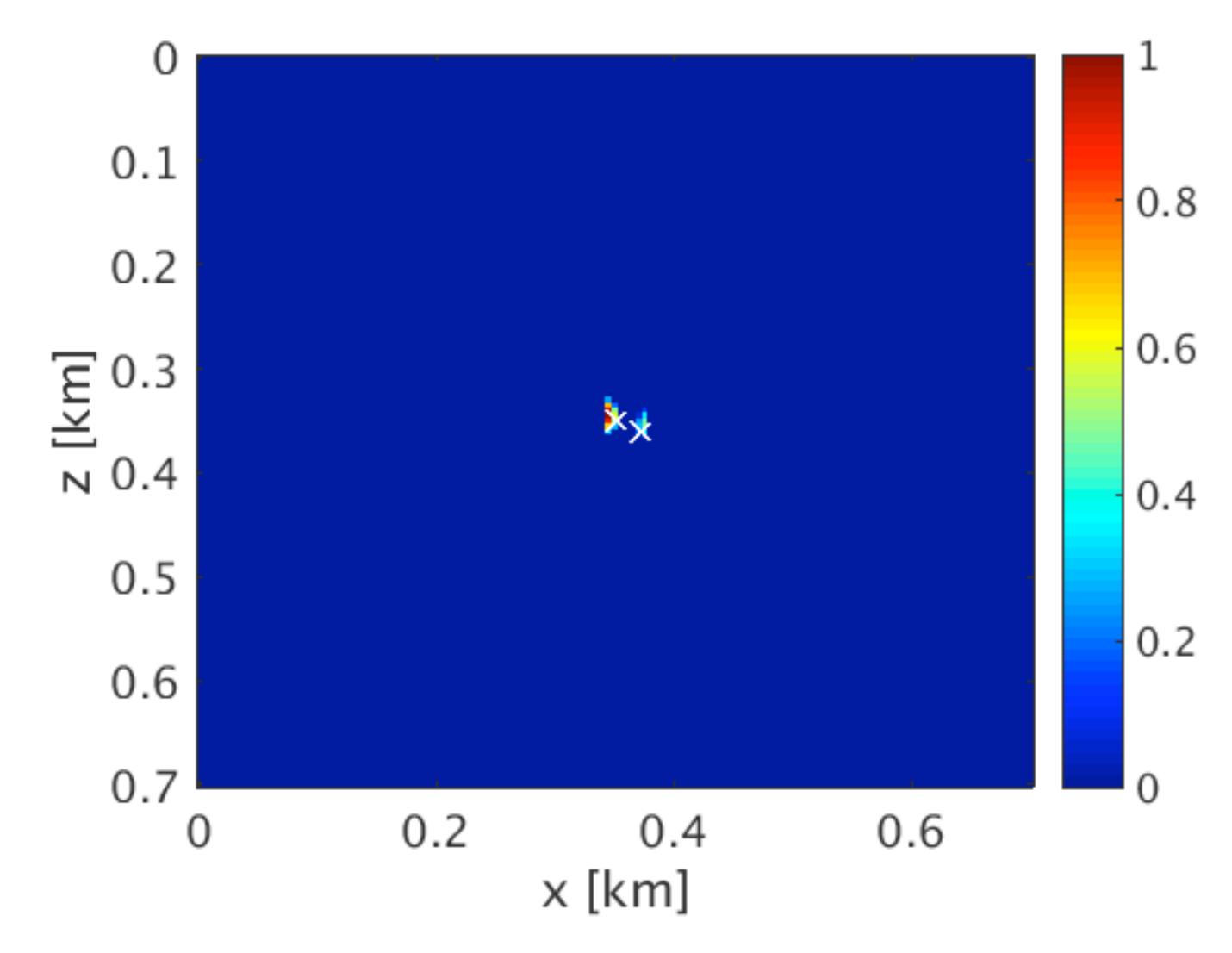
***F** is the Fourier transform and ω is the frequency

^{*}with $\mathcal{M}_L := \partial_{|t|}^{1/2}$ is the half differentiation correction

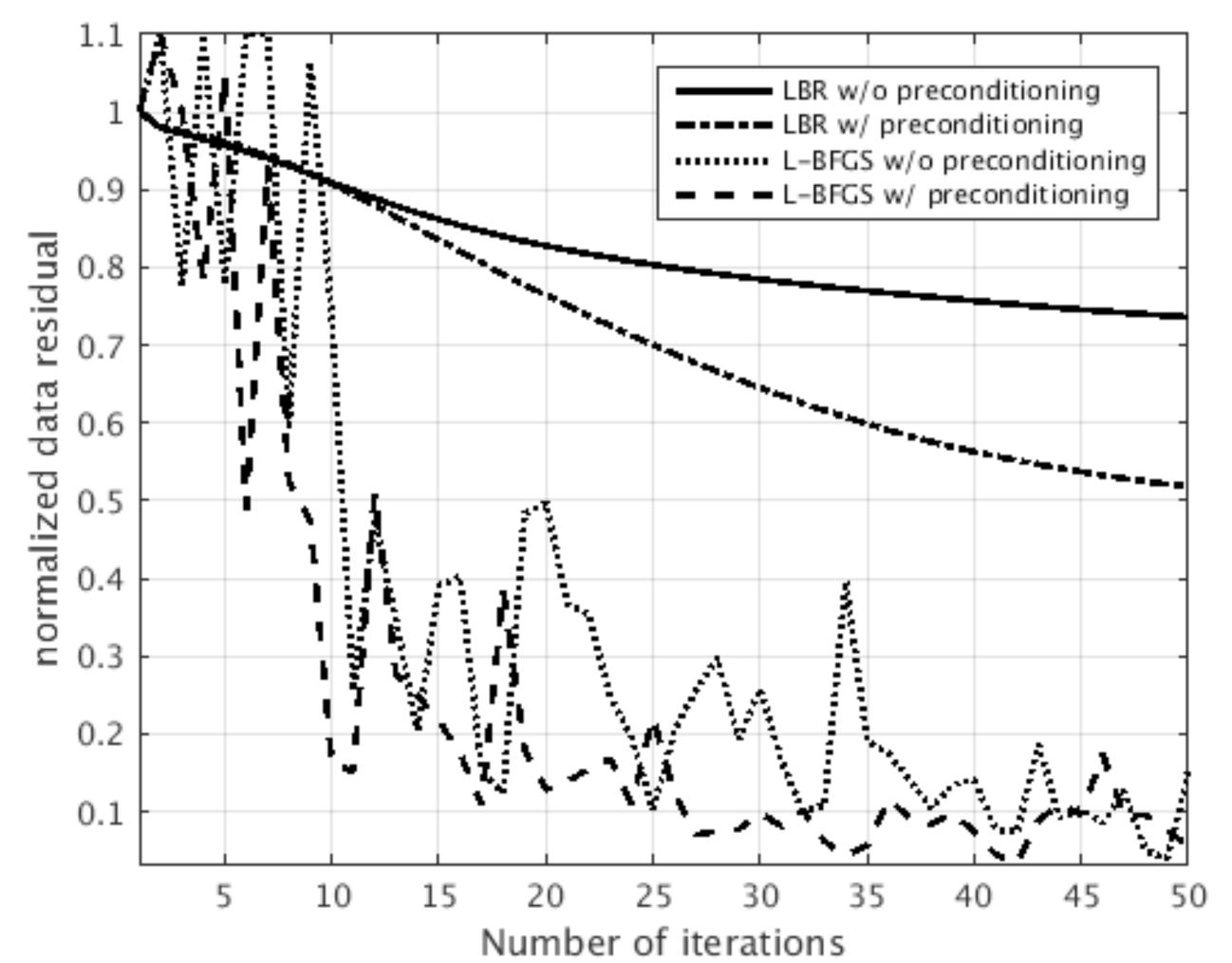
^{*}where $\partial_{|t|}^{1/2} = \mathbf{F}^{-1} |\omega|^{1/2} \mathbf{F}$

^{*} γ is the noise level

Estimated location $w/\mu l = 8e-2$ and 10 iterations



Convergence comparison: LBR vs L-BFGS



Convergence comparison

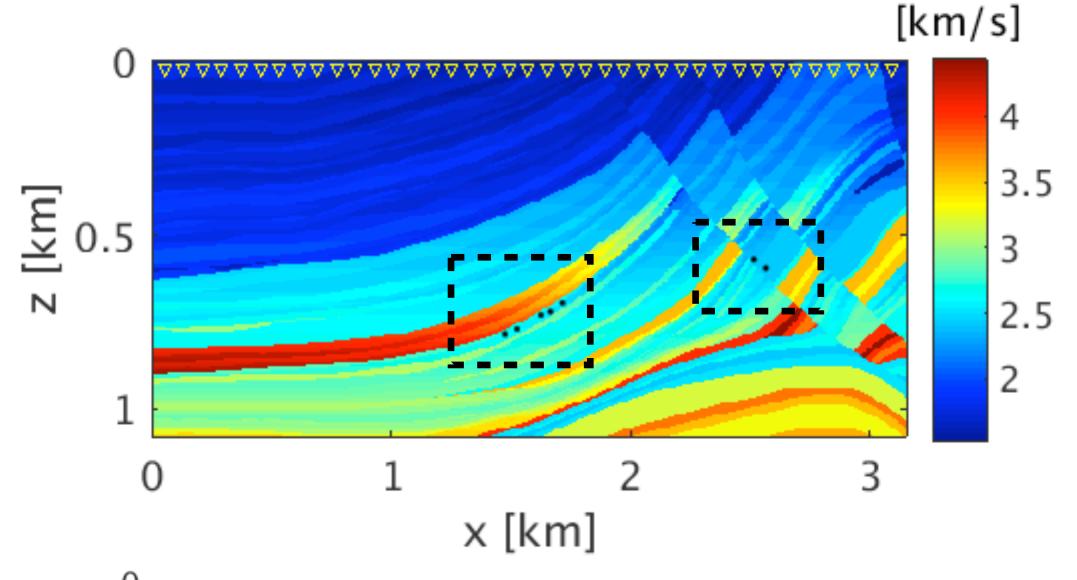
 \blacktriangleright Using same value of μ

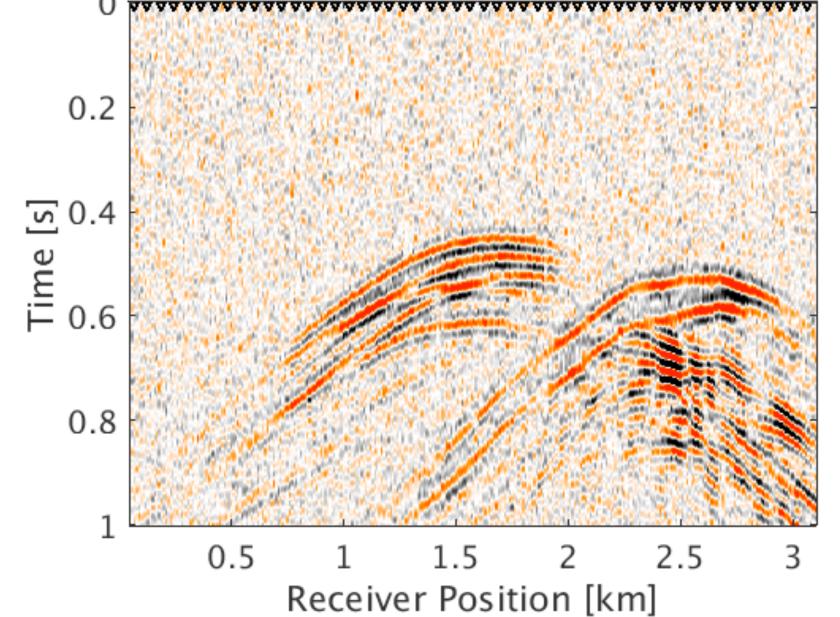
Improvement in convergence with

- Dual formulation and
- ▶ 2D Preconditioning



Multiple source cluster experiment in Marmousi model





► Contaminated with 5 to 45 Hz random noise

▶SNR = 3.5 dB

Modeling information:

Model size: 3.15 km x 1.08 km

Grid spacing: 5 m

Total number of sources: 7

Peak frequency: 22 Hz, 25 Hz & 30 Hz

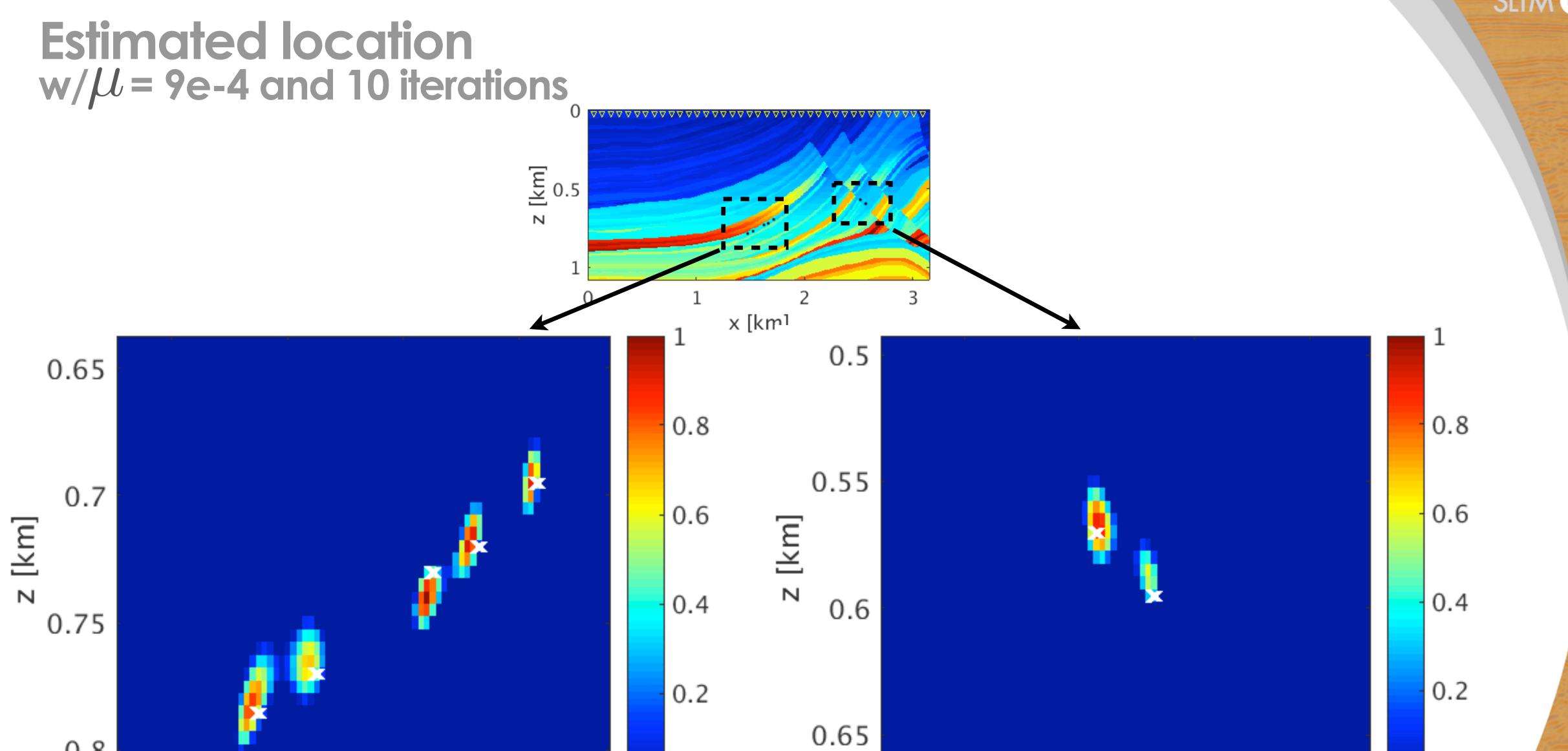
Receiver spacing: 10m

Receiver depth: 20m

Sampling interval: 0.5 ms

Recording length: 1 s

Free surface: No



1.7

2.5

x [km]

2.4

2.6

2.7

0.8

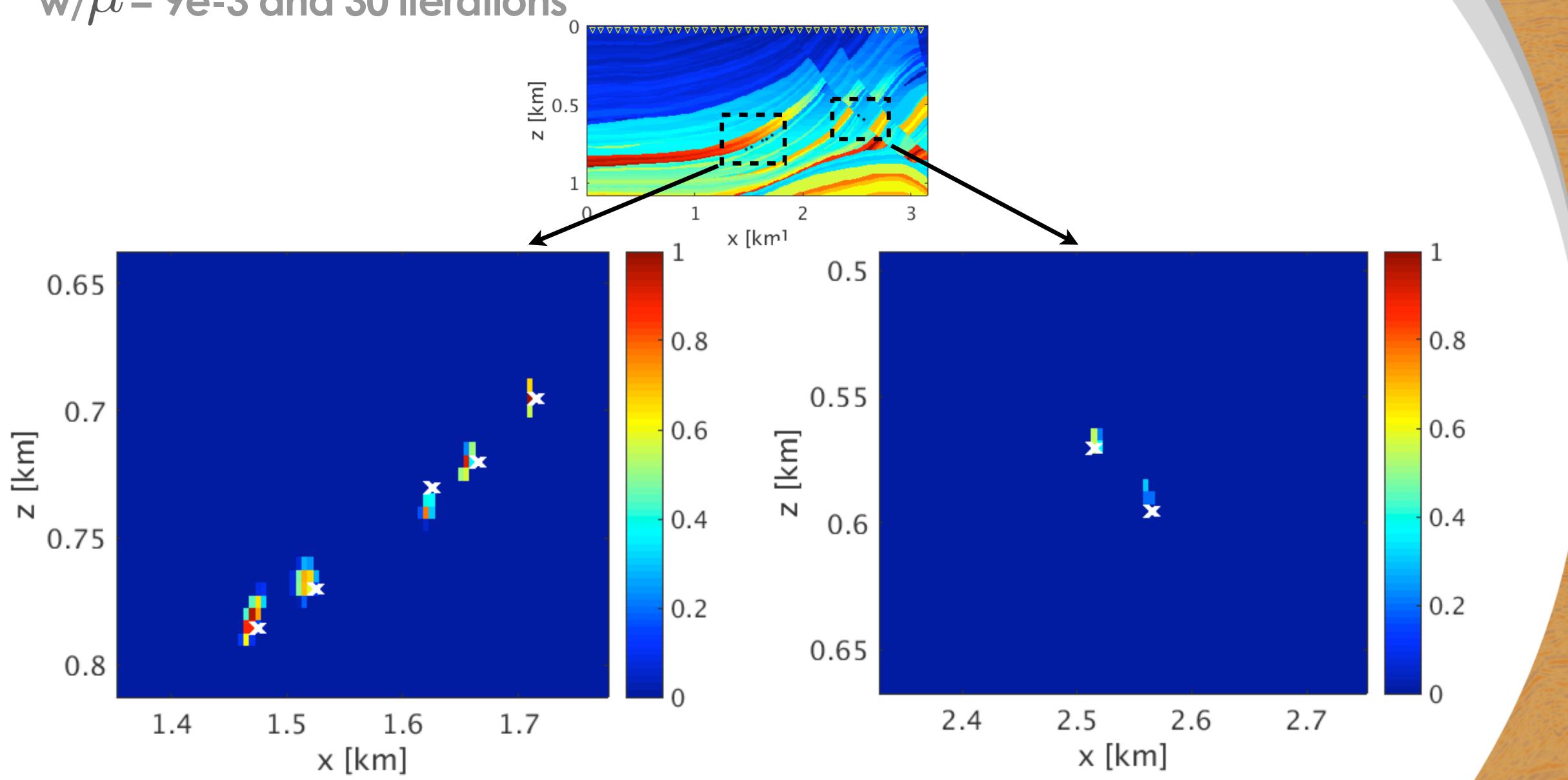
1.4

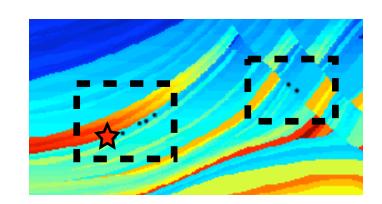
1.5

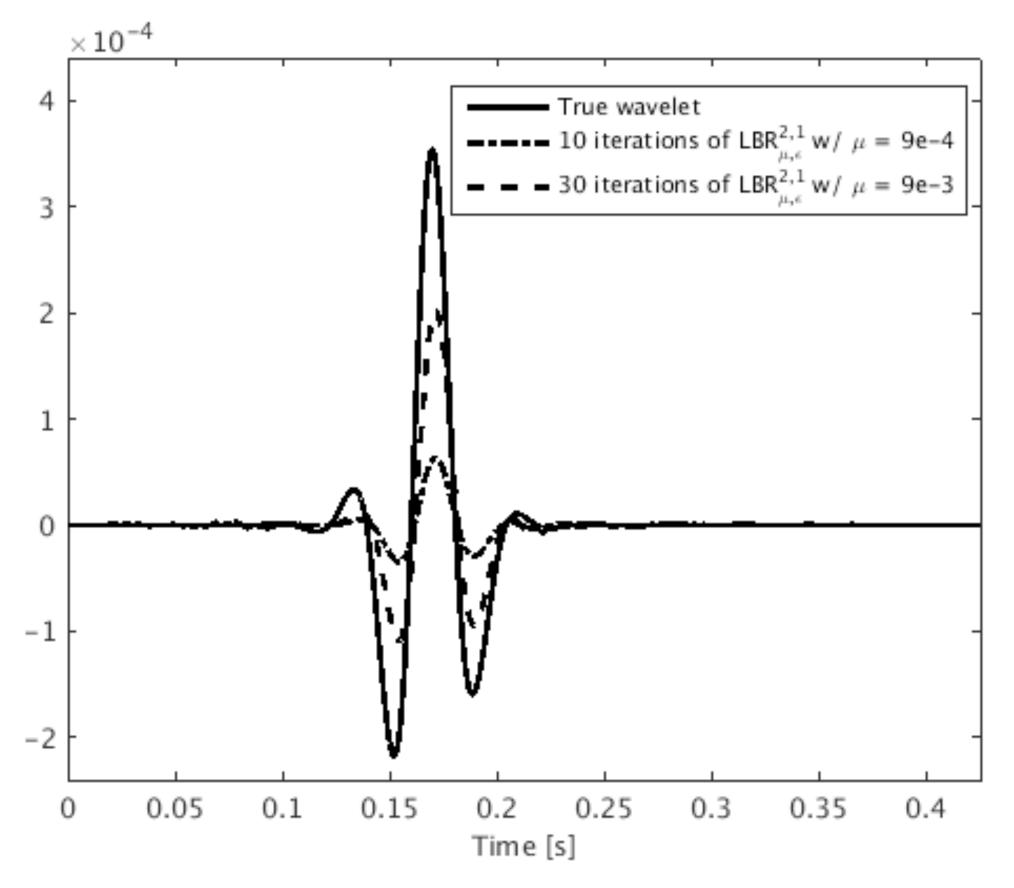
1.6

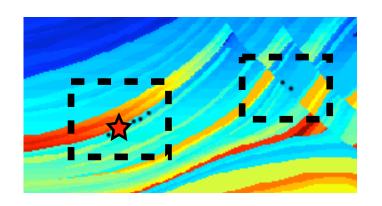
x [km]

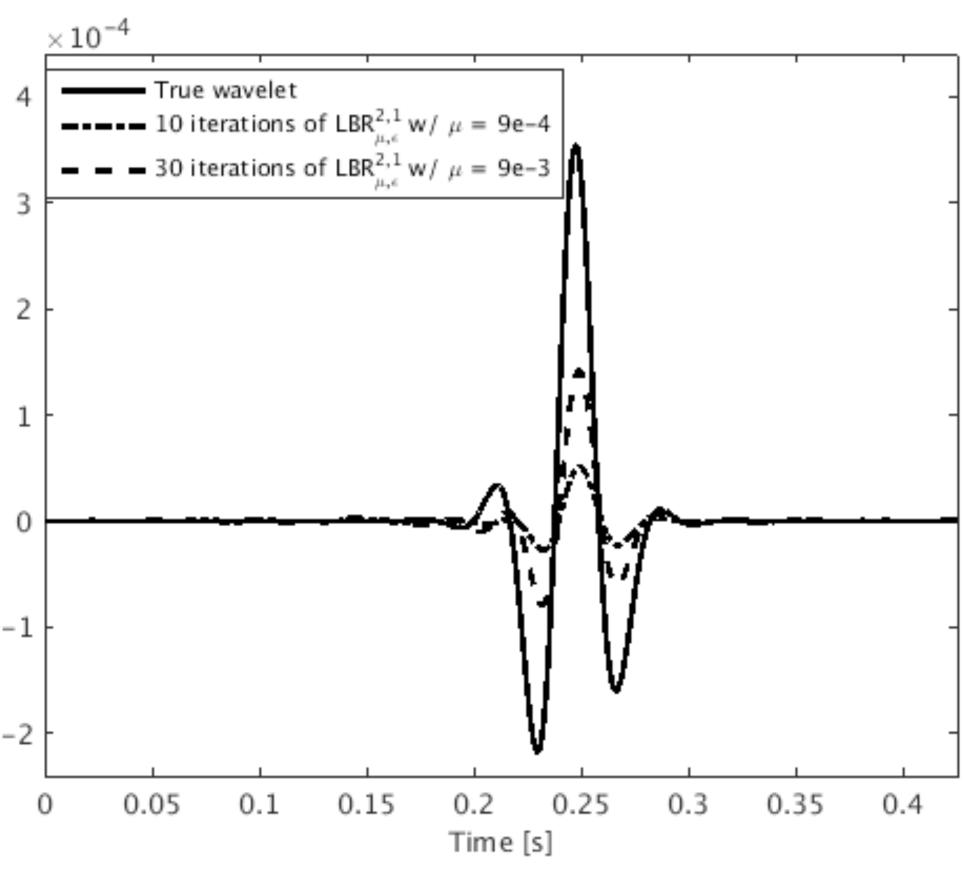




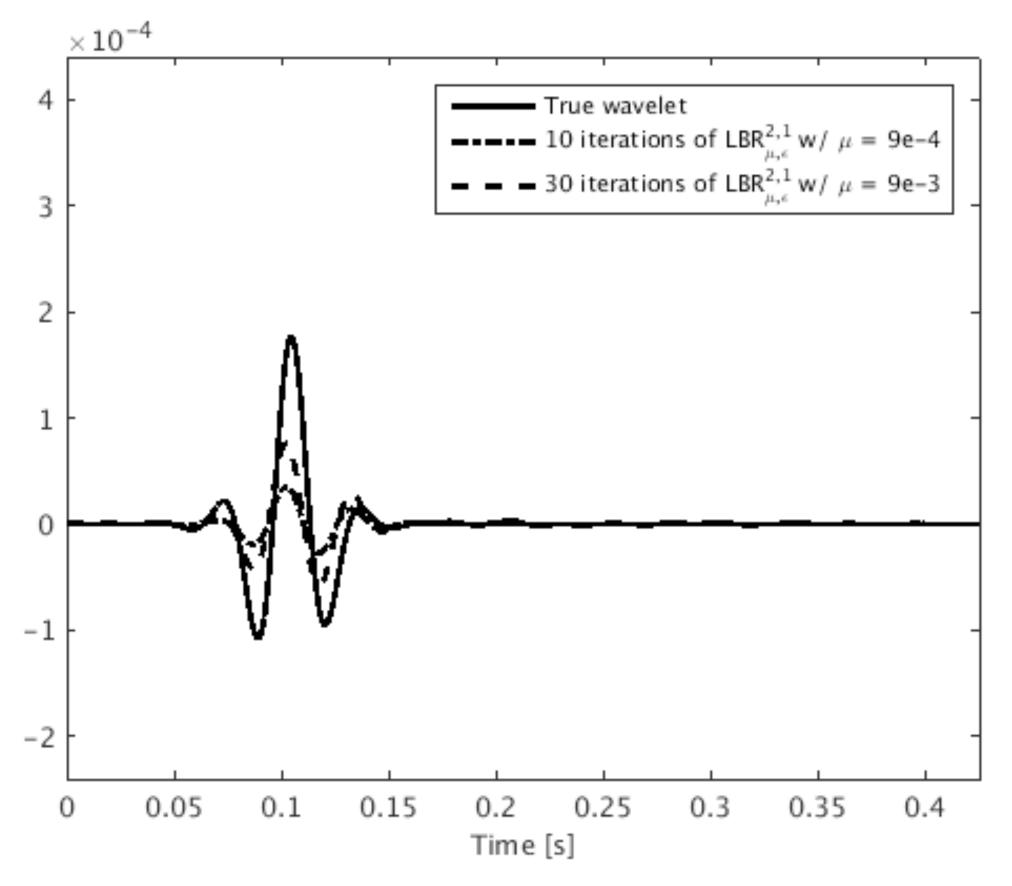




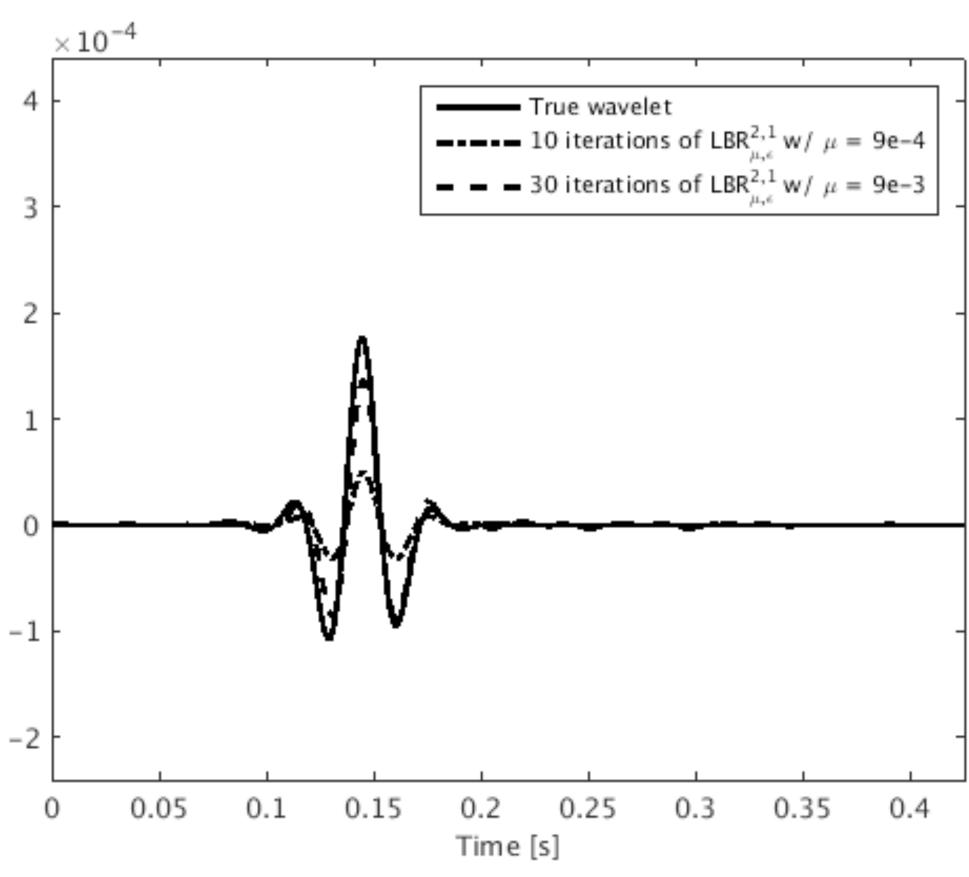


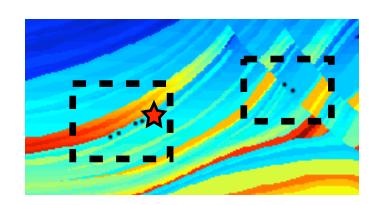


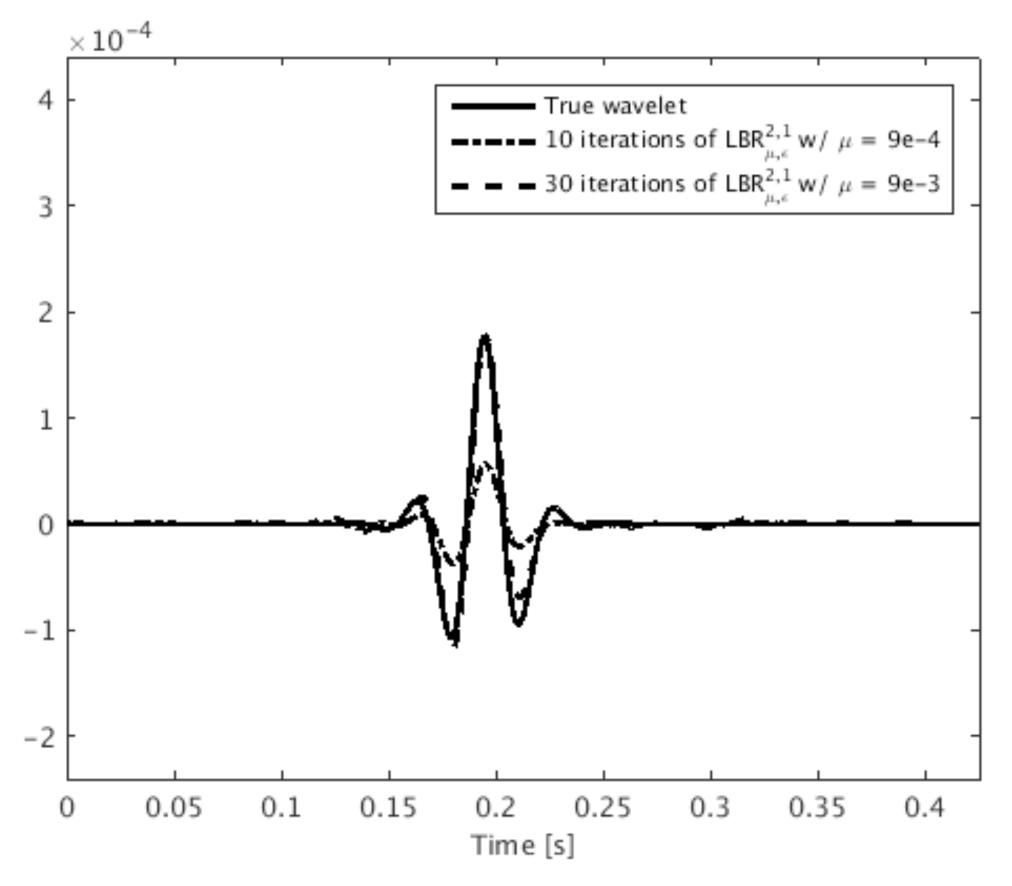


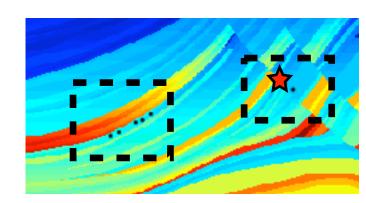


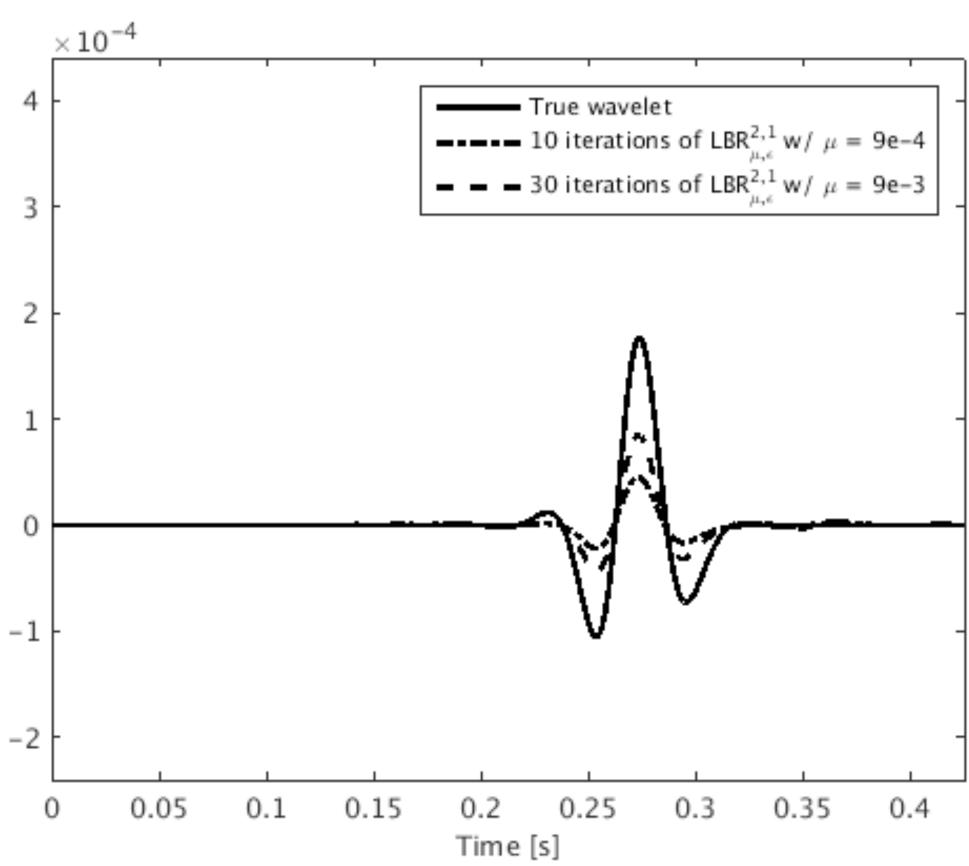


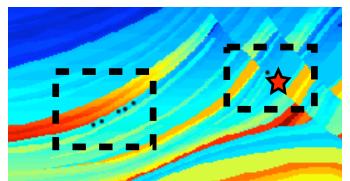


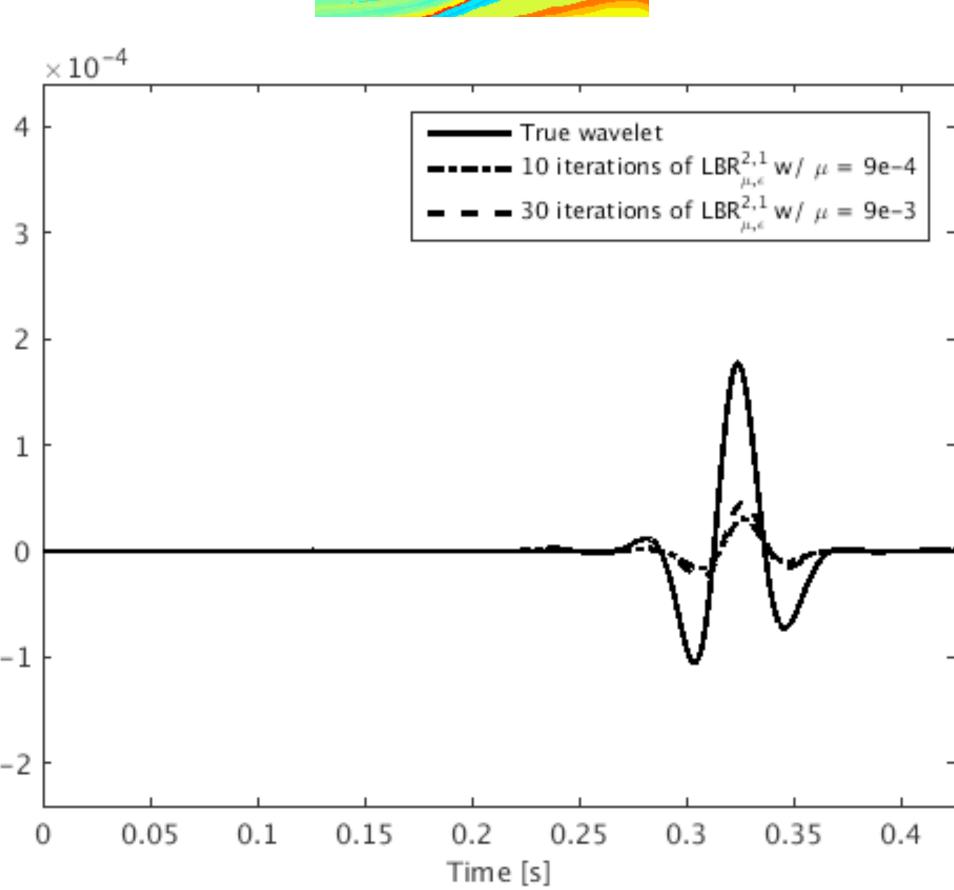












In chapter 5

- Debiasing step to correct amplitude and
- Detection of microseismic sources from noisy data

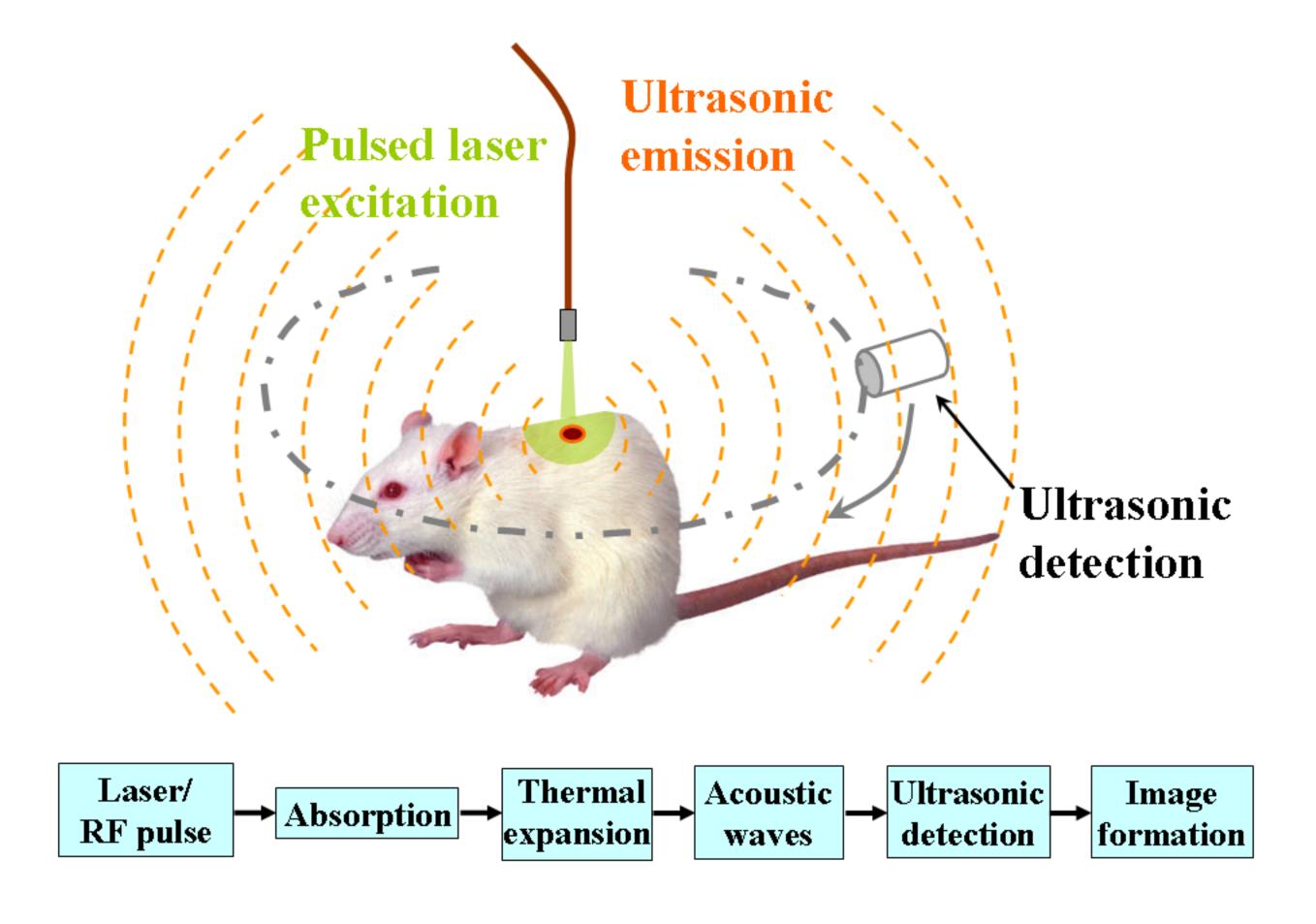


Key Contributions: Chapter 6

Sparsity-promoting photo acoustic imaging

- ▶ Simultaneous imaging of absorption map and source estimation
- ▶ With reduced number of transducers and with smooth velocity model

Photoacoustic Imaging



Objectives

- ▶ detection of photoabsorbers
- ▶ estimation of associated sourcetime function

Challenges

- ▶ Time-reversal methods do not estimate source-time function
- ▶ Require dense transducer coverage

Solving w/ Linearized Bregman

minimize
$$\|\mathbf{Q}\|_{2,1} + \frac{1}{2\mu} \|\mathbf{Q}\|_F^2$$

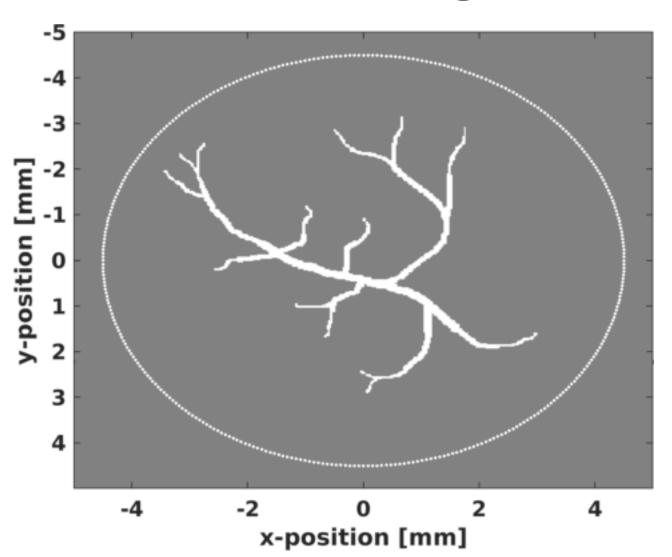
subject to $\|\mathcal{F}[\mathbf{m}](\mathbf{Q}) - \mathbf{d}\|_2 \le \epsilon$

*where
$$\mathcal{T}_{\tau} = \{\mathbf{Q} | \mathbf{Q}(\cdot, t) = 0, t > \tau\}$$

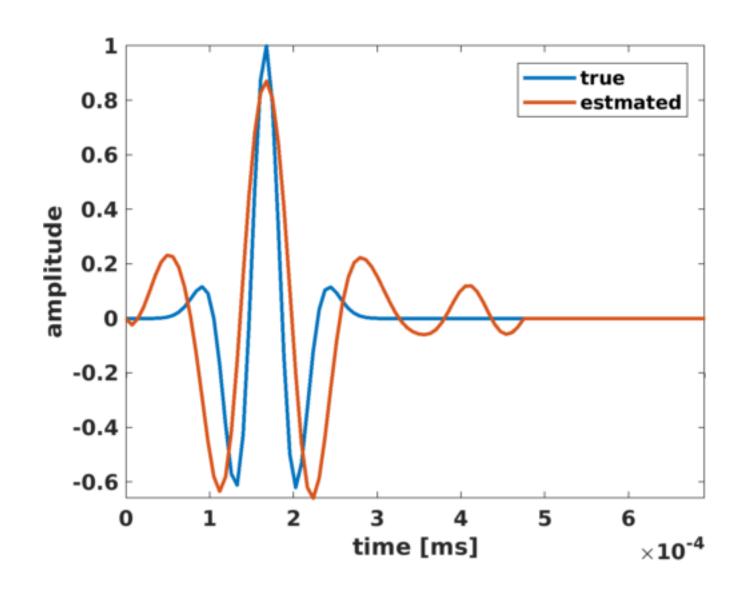
^{*}where τ is the user defined duration

Case Study: Blood vessel phantom

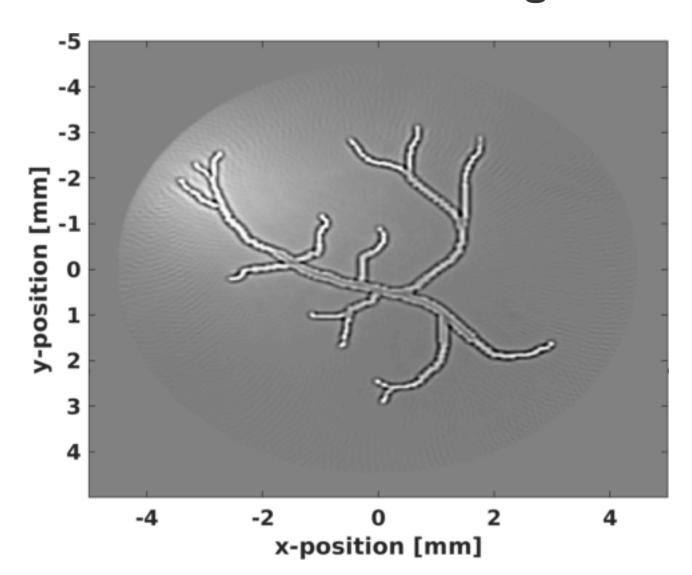
True Image



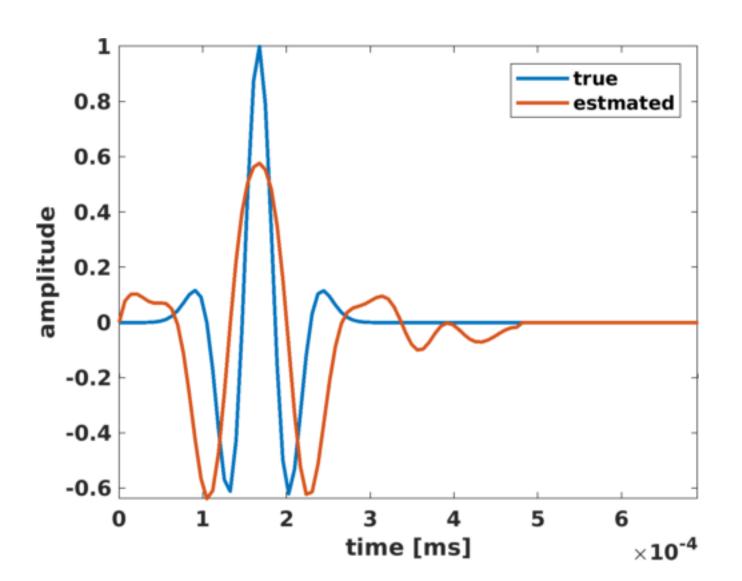
Wavelet Comparison



Estimated Image

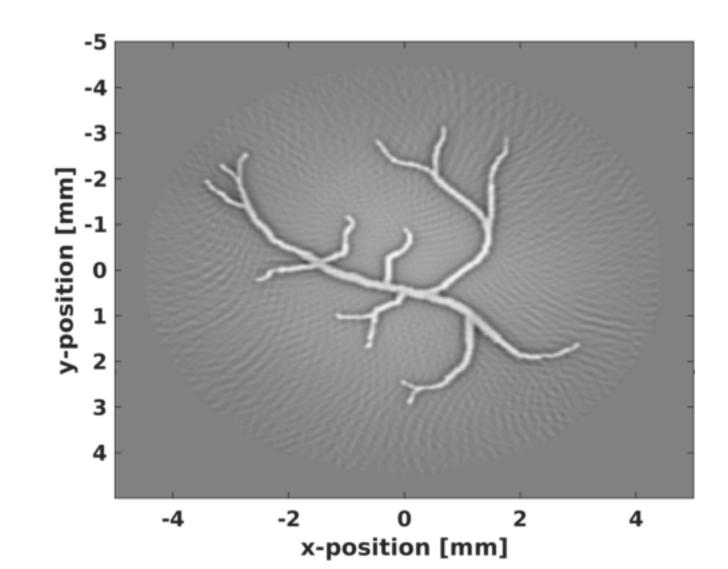


Wavelet Comparison

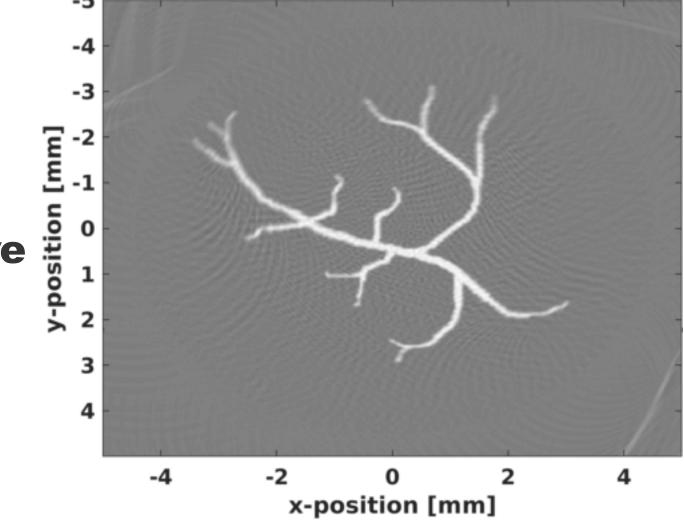


Effect of transducer sampling

Transducers every 2 degrees

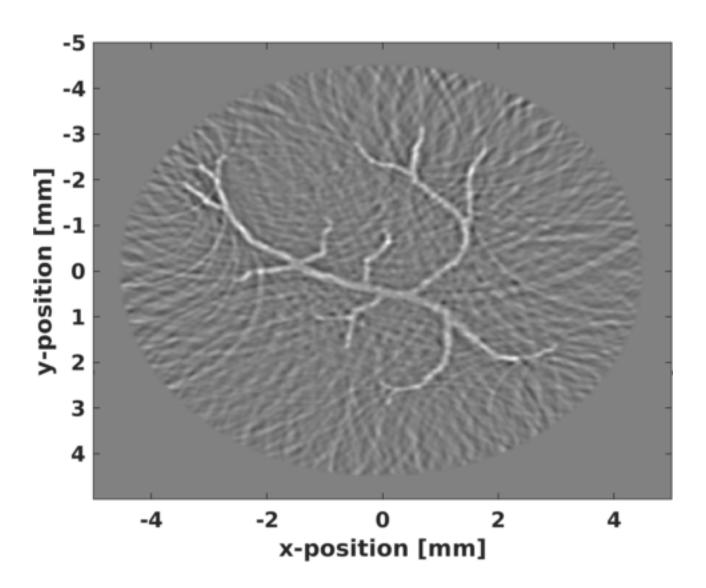


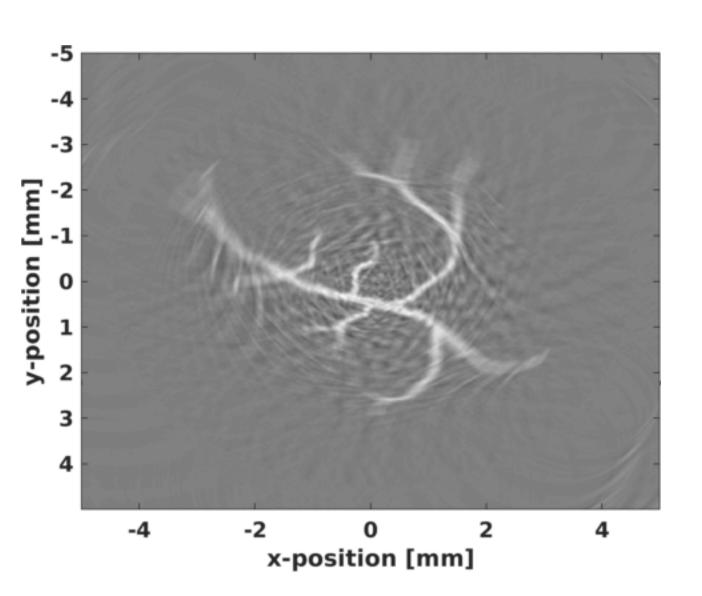
Sparsity-Promoting



Time reversal w/ K-wave







Conclusions

Sparsity promotion based method:

- > can simultaneously estimate multiple source locations & source-time functions
- ▶ can provide locations of fractures by resolving microseismic sources within half a wavelength
- works w/ sources of different frequencies & origin times

Dual formulation provides a computationally efficient scheme.

Wavelet scaling can be corrected using debiasing method



Future work

Checkpointing strategy to avoid storage of complete source-wavefield

Inclusion of TV-norm instead of I1 norm in space

- for sources along a plane
- with sharp boundaries

Publications



- 1. S. Sharan, Y. Zhang, O. Lopez and F.J. Herrmann, 2020, Large scale high-frequency wavefield reconstruction with recursively weighted matrix factorizations, Submitted to Geophysics
- 2. Y. Zang, S. Sharan, O. Lopez and F.J. Herrmann, 2020, Wavefield recovery with limited-subspace weighted matrix factorizations, SEG Technical Program Expanded Abstracts
- 3. S. Sharan, R. Wang and F.J. Herrmann, 2019, Fast sparsity-promoting microseismic source estimation, Geophysical Journal International, vol. 216, pp. 164-181
- 4. Y. Zhang, S. Sharan and F.J. Herrmann, 2019, *High-frequency wavefield recovery with weighted matrix factorizations*, SEG Technical Program Expanded Abstracts
- 5. R. Kumar, S. Sharan, N. Moldoveanu and F.J. Herrmann, 2018, Compressed sensing based land simultaneous acquisition using encoded sweeps, EAGE Annual Conference Proceedings
- 6. S. Sharan, R. Kumar, R. Wang and F.J. Herrmann, 2018, A debiasing approach to microseismic, SEG Technical Program Expanded Abstracts
- 7. S. Sharan, R. Kumar, D.S. Dumani, M. Louboutin, R. Wang, S. Emelianov and F.J. Herrmann, 2018, *Sparsity-promoting photoacoustic imaging with source estimation*, IEEE International Ultrasonics Symposium
- 8. S. Sharan, R. Wang and F.J. Herrmann, 2017, *High resolution fast microseismic source collocation and source time function estimation*, SEG Technical Program Expanded Abstracts
- 9. R. Kumar, H. Wason, S. Sharan and F.J. Herrmann, 2017, Highly repeatable 3D compressive full-azimuth towed-streamer time-lapse acquisition a numerical feasibility study at scale, The Leading Edge, vol. 36, pp. 677-687
- 10. R. Kumar, S. Sharan, H. Wason and F.J. Herrmann, 2016, Efficient large-scale 5D seismic data acquisition and processing using rank-minimization, SEG Technical Program Expanded Abstracts



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