Signal restoration through deconvolution applied to deep mantle seismic probes

Wolfgang Stefan

Arizona State University

November 29, 2005



Outline

Introduction Geophysics Mathematical Model Experiments Conclusions and Acknowledgment

Introduction

The Physical Problem The Mathematical Problem Geophysics Farth Dataset D" Evidence Mathematical Model Forward Model Inverse Problem Experiments Synthetic Data Real Data

Conclusions and Acknowledgment

Conclusions Thanks and Acknowledgment



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The Physical Problem The Mathematical Problem

The Physical Problem

Image Earth's interior

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The Physical Problem The Mathematical Problem

The Physical Problem

- Image Earth's interior
- In particular the interface layer of the liquid core and solid mantle



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The Physical Problem The Mathematical Problem

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- Earth's interior is inaccessible
- Remote sampling is required



The Physical Problem The Mathematical Problem

The Physical Problem

- Image Earth's interior
- In particular the interface layer of the liquid core and solid mantle
- Earth's interior is inaccessible
- Remote sampling is required
- Important steps include
 - (a) accurate characterization of seismic energy(b) reliable estimation or measurement of seismic wave timing



The Physical Problem The Mathematical Problem

The Mathematical Problem

Topographic inversion with extreme sparse data coverage



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The Physical Problem The Mathematical Problem

The Mathematical Problem

- Topographic inversion with extreme sparse data coverage
- Poor signal to noise ratio (SNR)



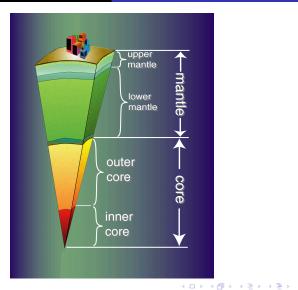
The Physical Problem The Mathematical Problem

The Mathematical Problem

- Topographic inversion with extreme sparse data coverage
- Poor signal to noise ratio (SNR)
- Extremely III-posed



Earth Dataset D" Evidence



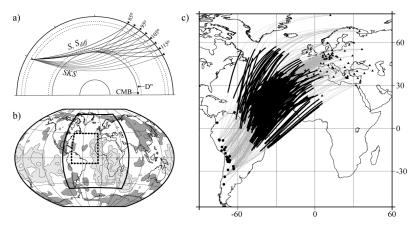


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Earth Dataset D" Evidence



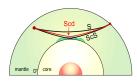
(Garnero, Moore, Lay, Fouch, 2004)

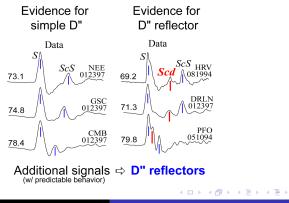


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Earth Dataset D" Evidence







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Earth Dataset D" Evidence

Problem Formulation

Invert the blurring Effect (attenuation) of Earth's mantle and core to ...



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Earth Dataset D" Evidence

Problem Formulation

- Invert the blurring Effect (attenuation) of Earth's mantle and core to ...
- (a) get clearer evidence of the existence of structures like the ULVS



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Earth Dataset D" Evidence

Problem Formulation

- Invert the blurring Effect (attenuation) of Earth's mantle and core to ...
- (a) get clearer evidence of the existence of structures like the ULVS
- (b) get timing information to make quantitative estimates like the height of a structure.



Forward Model Inverse Problem

Forward Model

Signal degradation is modeled as a convolution

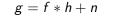
$$g = f * h + n$$

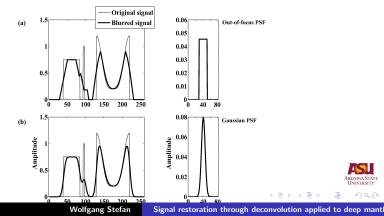
- where g is the blurred signal
- f is the unknown signal
- h is the point spread function
- n is noise



Forward Model Inverse Problem

Forward Model Example





Forward Model Inverse Problem

Estimation of the PSF

Ideal goal of seismic deconvolution is to produce a spike train



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Forward Model Inverse Problem

Estimation of the PSF

- Ideal goal of seismic deconvolution is to produce a spike train
- The corresponding PSF is unknown (if it exists)



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Forward Model Inverse Problem

Estimation of the PSF

- Ideal goal of seismic deconvolution is to produce a spike train
- The corresponding PSF is unknown (if it exists)
- Estimations of this PSF (in seismology wavelet) come from
 - stacking traces (problem, traces are very different)
 - estimating Earth's filter (basically a low pass filter, very difficult due to inhomogeneities)
 - use a very basic (common) shape, like a Gaussian (very rough estimate)



Forward Model Inverse Problem

Gaussian Wavelet

also called a Ricker Wavelet



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Forward Model Inverse Problem

Gaussian Wavelet



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Forward Model Inverse Problem

Gaussian Wavelet

also called a Ricker Wavelet

$$h(t) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{t^2}{2\sigma^2}}$$

 σ is a width parameter, chosen such that the wavelet approximates the phase of interest.



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Forward Model Inverse Problem

Inverse Problem

Find f from g = f * h + n given g and h with unknown n.



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Forward Model Inverse Problem

Inverse Problem

Find f from g = f * h + n given g and h with unknown n.
Assuming normal distributed n yields the estimator

$$\hat{f} = rg\min_{f} \{ \|g - f * h\|_2^2 \}$$



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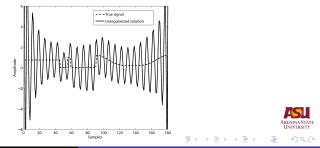
Forward Model Inverse Problem

Inverse Problem

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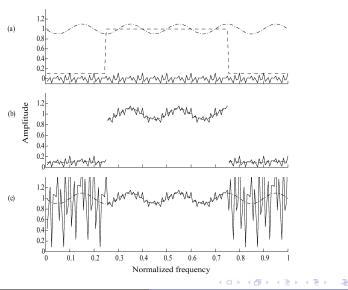
• Reconstruction with *n* normal distr. with $\sigma = 10^{-7}$



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Forward Model Inverse Problem

Regularization

Add more information about the signal



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Forward Model Inverse Problem

Regularization

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- ▶ e.g. statistical properties (e.g. Wiener decon)



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Forward Model Inverse Problem

Regularization

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find

$$\hat{f} = \arg\min_{f} \{ \|g - f * h\|_2^2 + \lambda R(f) \},\$$

where R(f) is the penalty term and λ is a penalty parameter.



Forward Model Inverse Problem

Regularization Methods

Common methods are Tikhonov (TK)

$$R(f) = \mathrm{TK}(f) = \int_{-\infty}^{\infty} \|f'(t)\|_2^2 dt.$$



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Total Variation (TV)

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Total Variation (TV)

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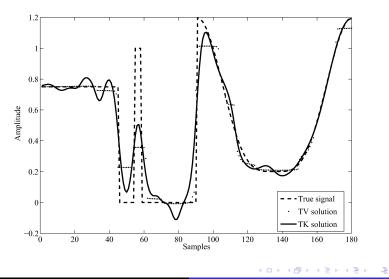
• Sparse deconvolution (L^1)

$$R(f) = \|f\|_1 = \int_{0}^{\infty} |f(t)| dt.$$

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Forward Model Inverse Problem



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Forward Model Inverse Problem

Regularization Notes

$$\hat{f} = rg\min_{f} \{ \|g - f * h\|_2^2 + \lambda R(f) \}$$

➤ λ Governs the trade off between the fit to the data and the smoothness of the reconstruction and can be picked by the L-curve approach



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- TV yields a piece wise constant reconstruction and preserves the edges of the signal



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- TK yields a smooth reconstruction



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- ➤ λ Governs the trade off between the fit to the data and the smoothness of the reconstruction and can be picked by the L-curve approach
- TV yields a piece wise constant reconstruction and preserves the edges of the signal
- TK yields a smooth reconstruction
- L¹ yields a spike train
- ► To find the minimum we use a limited memory BFGS method

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Forward Model Inverse Problem

Notes on the Optimization

► All the considered objective functions (OF) are **convex**



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Forward Model Inverse Problem

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The TV objective function is non differentable

$$J(f) = \|g - Hf\|_2^2 + \lambda \|Lf\|_1$$



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► The problems are **very large** (n order of 10000)



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The TV objective function is non differentable

$$J(f) = \|g - Hf\|_{2}^{2} + \lambda \|Lf\|_{1}$$

- The problems are very large (n order of 10000)
- Evaluation of the OF and its gradient is cheap (some FFTs and sparse matrix-vector multiplications)



Synthetic Data Real Data

use synthetic data from 1d model

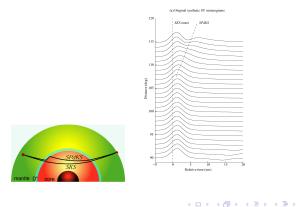


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Synthetic Data Real Data

- use synthetic data from 1d model
- at a critical angle of about 110 deg SKS starts to diffract along the core

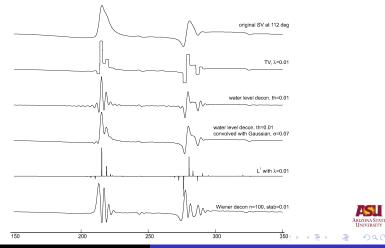




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Synthetic Data Real Data

SKS at 112 deg deconvolved with SKS from 99 deg

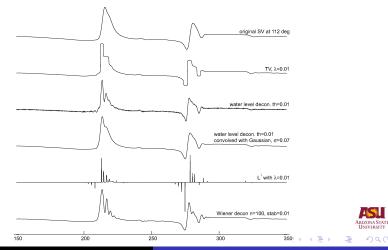


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Synthetic Data Real Data

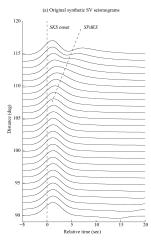
SKS at 112 deg deconvolved with a Gaussian



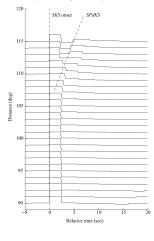
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Synthetic Data Real Data



(b) Deconvolved synthetic SV displacement record





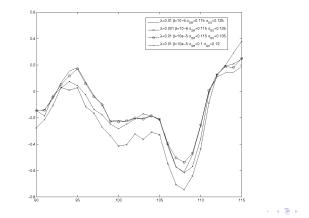
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Synthetic Data Real Data

Error estimates

Arrival time from an edge detection vs. ray theory prediction

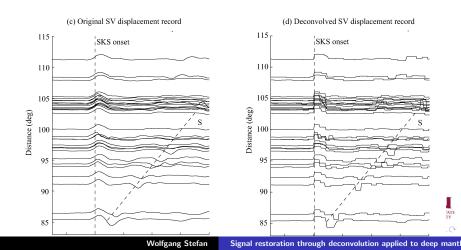




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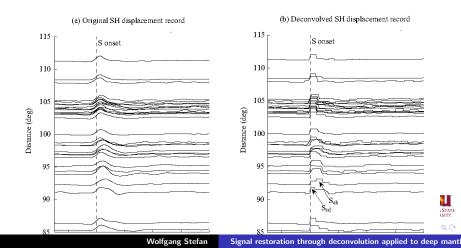
Synthetic Data Real Data

Real Data (SV) from an earthquake in South America



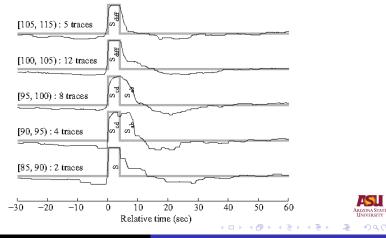
Synthetic Data Real Data

Real Data (SH) from an earthquake in South America



Synthetic Data Real Data

Evidence of the ultra low velocity zone (ULVZ)



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Conclusions Thanks and Acknowledgment

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 TV regularized deconvolution is more robust then established methods



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- TV regularized deconvolution is more robust then established methods
- Automatic travel time picking is more accurate then hand picking



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- TV regularized deconvolution is more robust then established methods
- Automatic travel time picking is more accurate then hand picking
- TV deconvolution yields usable results even for rough estimates of the wavelet
- Better estimates of the wavelet e.g. two-sided Gaussian will improve results further



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Conclusions Thanks and Acknowledgment

Thanks to

- ▶ My Advisor Rosemary Renaut and Ed Garnero from Geology
- Sebastian Rost and Matthew Fouch for discussions and data
- This study was supported by the grant NSF CMG-02223

