

Least-squares reverse-time migration via deep learning-based updating operators

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- ① Least-squares migration (LSM)
- ② Deep learning-based LSRTM
 - Learned iterative reconstruction
 - Learned post-processing operator
- ③ Numerical Experiments
- ④ Conclusions

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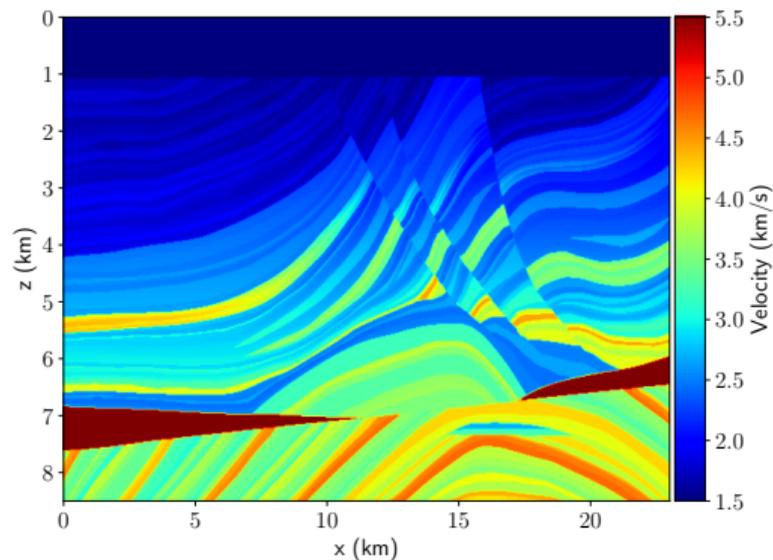
- **Acoustic wave equation**

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c : velocity field

u : wavefield

f : source function



c

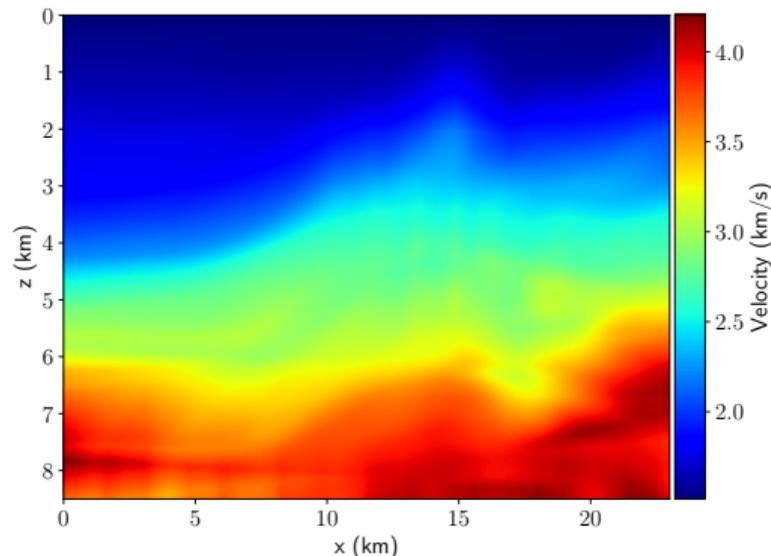
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Assumption: No multiple scattering!

- **Forward modeling**

$$\mathbf{d} = \mathbf{Lm}$$

d: seismic data

L: forward modeling operator

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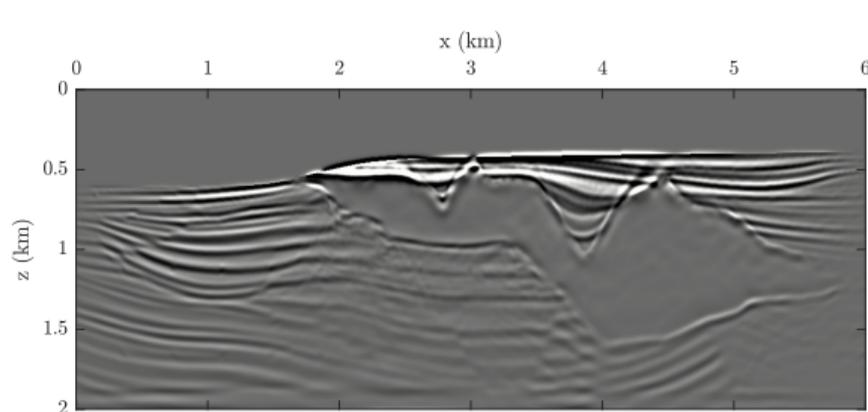
Migration is an approximate solution of the linearized inverse problem

Least-squares migration (LSM)

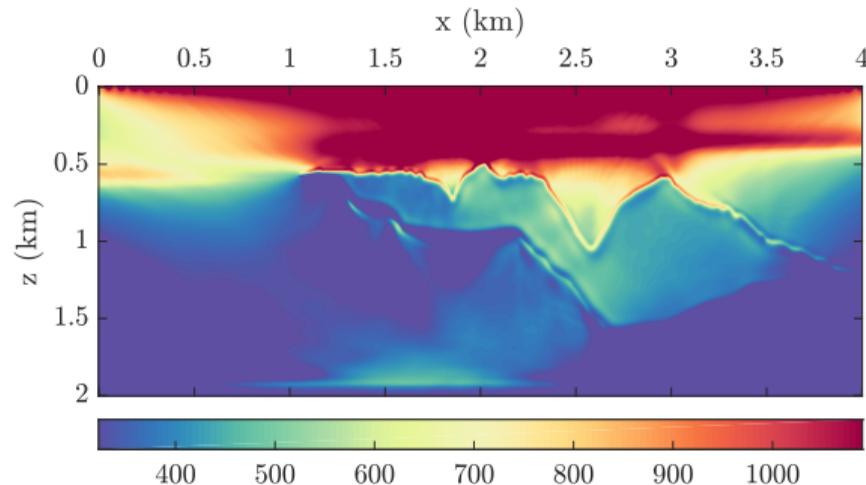
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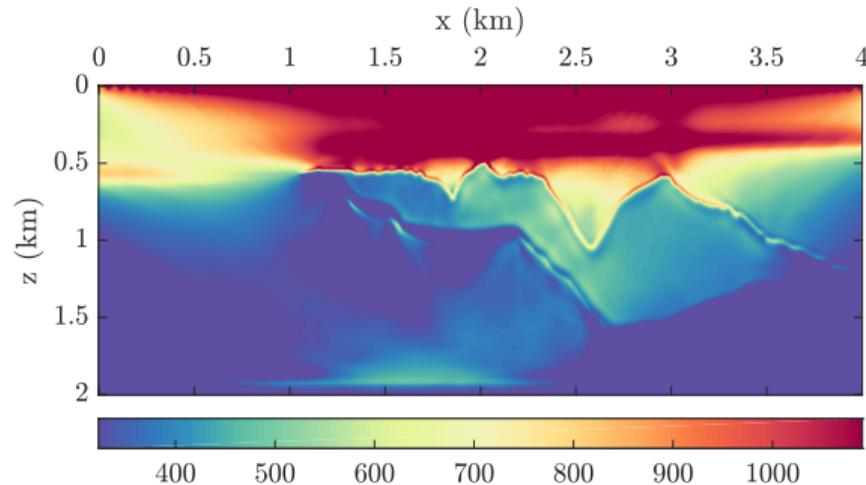
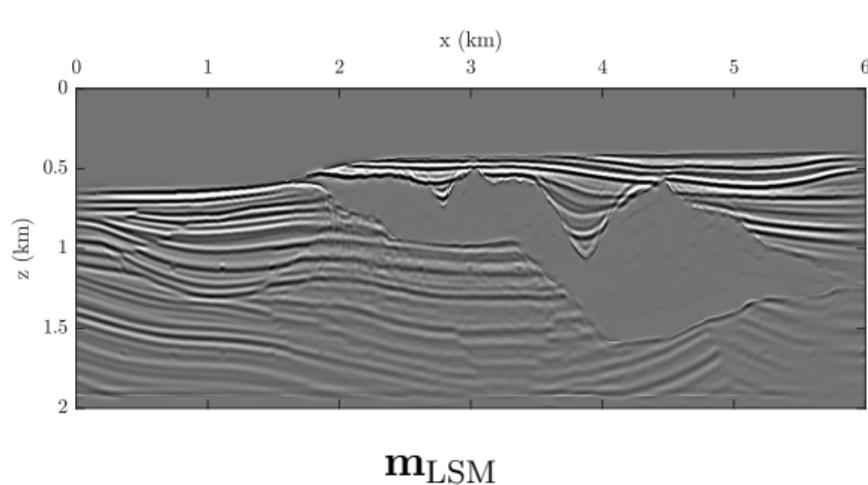
$$\mathbf{m}_{\text{RTM}} = \mathbf{L}^T \mathbf{d}$$



Illumination map

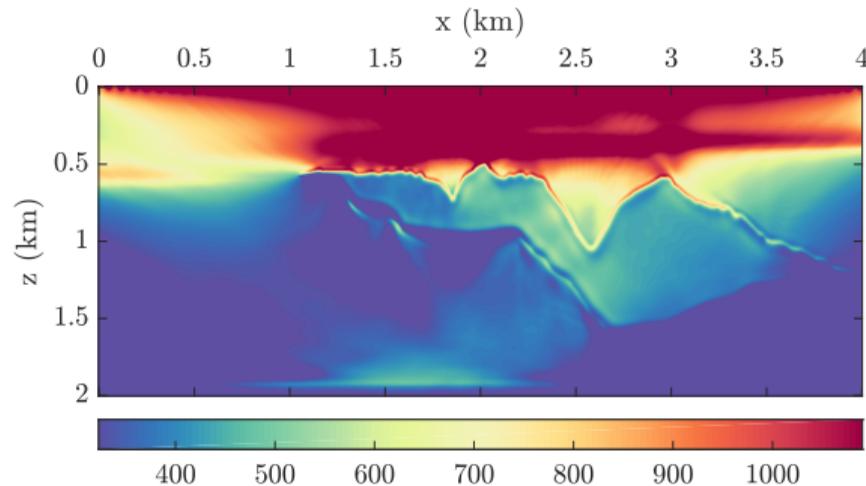
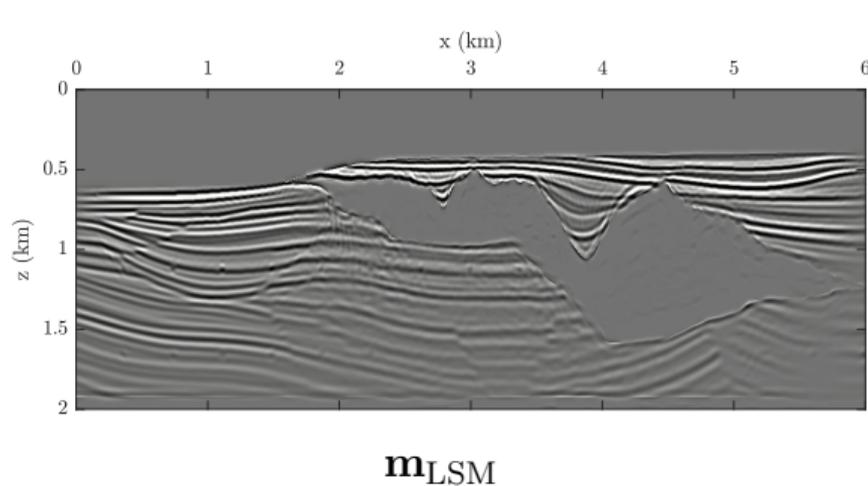
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Least-squares migration (LSM)

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Solve unconstrained optimization problem iteratively

$$\min_{\mathbf{m}} \{ J(\mathbf{m}) + \lambda R(\mathbf{m}) = \frac{1}{2} \|\mathbf{Lm} - \mathbf{d}_{\text{obs}}\|_2^2 + \lambda R(\mathbf{m}) \},$$

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When $R(\mathbf{m})$ is differentiable: gradient-based method such as **GD** or **CG**

$$\text{GD solution} \rightarrow \mathbf{m}_{k+1} = \mathbf{m}_k - \alpha (\nabla J(\mathbf{m}_k) + \lambda \nabla R(\mathbf{m}_k))$$

$$\nabla J(\mathbf{m}_k) = \mathbf{L}^T (\mathbf{L}\mathbf{m}_k - \mathbf{d})$$

Alternatively, introduce prior knowledge as projected constraints:

$$\min_{\mathbf{m} \in \mathcal{C}} \left\{ J(\mathbf{m}) = \frac{1}{2} \|\mathbf{L}\mathbf{m} - \mathbf{d}_{\text{obs}}\|_2^2 \right\},$$

\mathcal{C} : set of desired physical constraints

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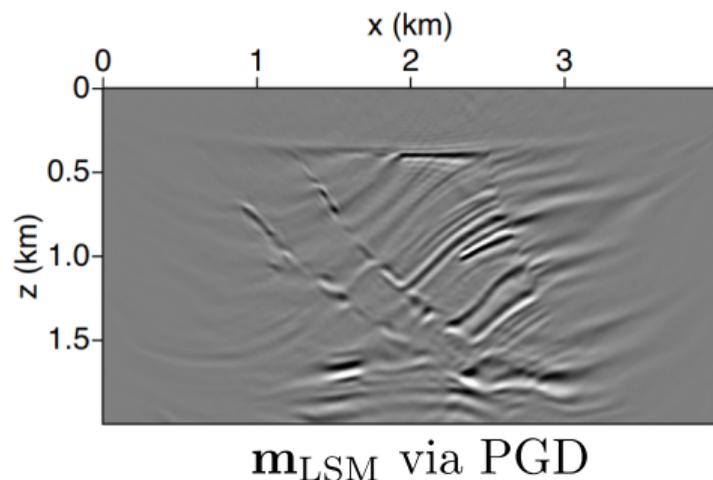
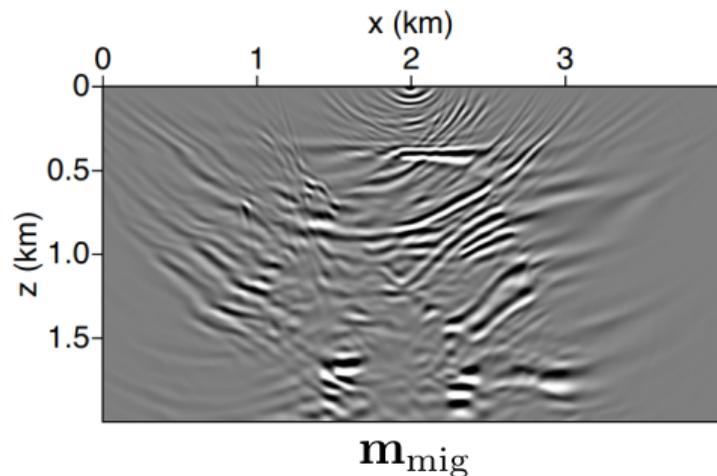
$$\text{Projected GD solution} \rightarrow \mathbf{m}_{k+1} = \mathcal{P}_{\mathcal{C}}\left(\mathbf{m}_k - \alpha \nabla J(\mathbf{m}_k)\right)$$

$$\text{PGD solution} \rightarrow \mathbf{m}_{k+1} = \mathcal{P}_{\mathcal{C}}\left(\mathbf{m}_k - \alpha \nabla J(\mathbf{m}_k)\right)$$

Least-squares migration via a gradient projection method - application to seismic data deblending (Cheng et al., 2016)

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Deep Learning solutions for seismic imaging

Deep Learning solutions for inverse imaging

Main approaches

- Fully learned reconstruction (end-to-end)
- Learned iterative reconstruction
- Learned post-processing operator
- Learned regularizer
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Inspired by LSM via PGD

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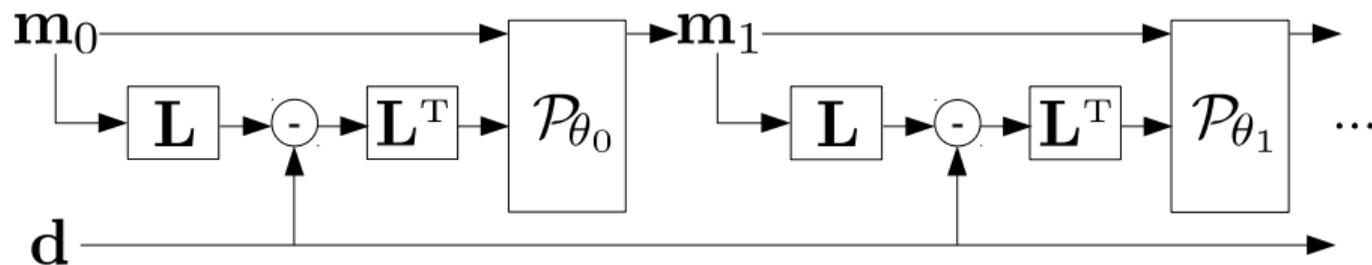
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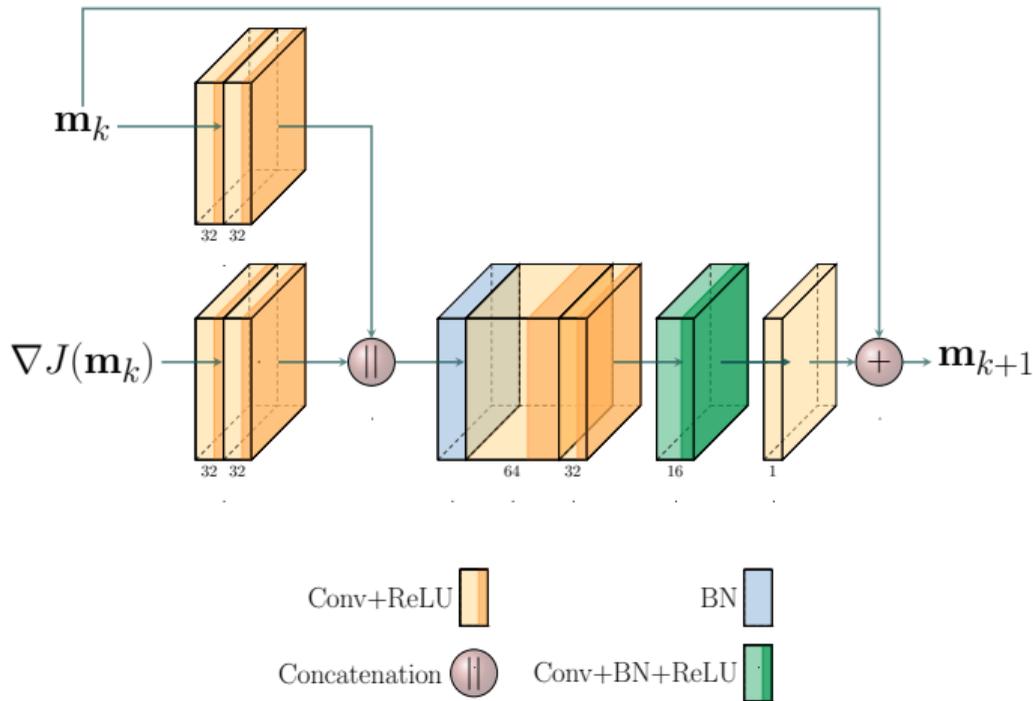
$$\mathbf{m}_{k+1} = \mathcal{P}_{\theta_k} \left(\mathbf{m}_k, \nabla J(\mathbf{m}_k) \right)$$

Deep-LSRTM

Unrolled algorithm (first two iterations)



Each \mathcal{P}_{θ_k} is assembled following an encoder-decoder architecture:



Instead of training all weights $\Theta = (\theta_0, \dots, \theta_{K-1})$ together

$$\begin{aligned}\hat{\Theta} &= \arg \min_{\Theta} \frac{1}{\mathfrak{S}} \sum_{i=1}^{\mathfrak{S}} \|\mathbf{m}_K^i - \mathbf{m}_{\text{true}}^i\|_2^2, \\ &= \arg \min_{\theta_0, \dots, \theta_{K-1}} \frac{1}{\mathfrak{S}} \sum_{i=1}^{\mathfrak{S}} \|(\mathcal{P}_{\theta_{K-1}} \circ \dots \circ \mathcal{P}_{\theta_0}(\mathbf{m}_0^i, \nabla J(\mathbf{m}_0^i))) - \mathbf{m}_{\text{true}}^i\|_2^2,\end{aligned}$$

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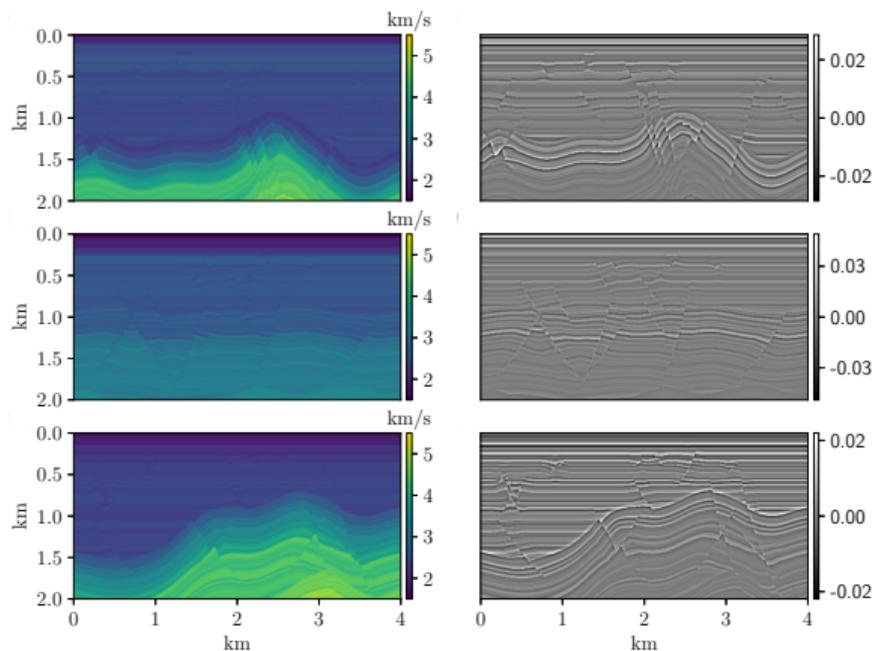
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Train by **greedy approach**:

$$\begin{aligned}\hat{\theta}_k &= \min_{\theta_k} \frac{1}{\mathfrak{S}} \sum_{i=1}^{\mathfrak{S}} \|\mathbf{m}_{k+1}^i - \mathbf{m}_{\text{true}}^i\|_2^2 \\ &\min_{\theta_k} \frac{1}{\mathfrak{S}} \sum_{i=1}^{\mathfrak{S}} \|\mathcal{P}_{\theta_k}(\mathbf{m}_k^i, \nabla J(\mathbf{m}_k^i)) - \mathbf{m}_{\text{true}}^i\|_2^2\end{aligned}$$

$\mathfrak{S} \equiv$ No. of training instances

- Pseudo-random synthetic models
- 400×200 velocity distributions of sedimentary structures (1.5 to 5.5 km/s)
- Reflectivity as velocity perturbations: 900 training, 100 validation, 200 testing

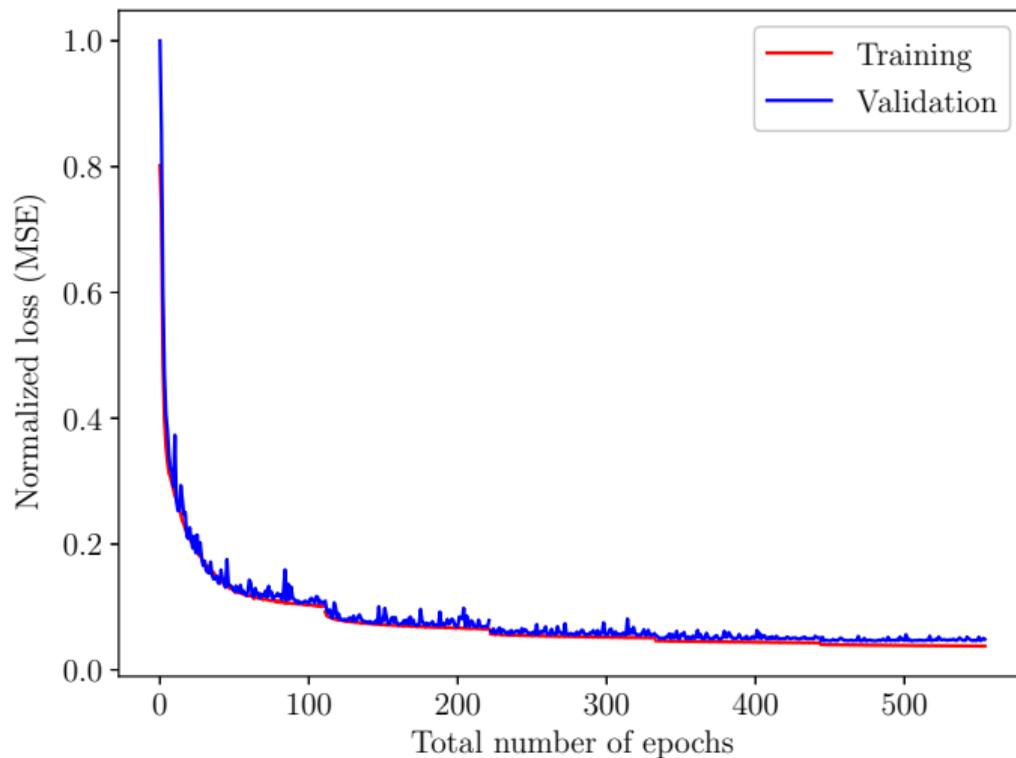


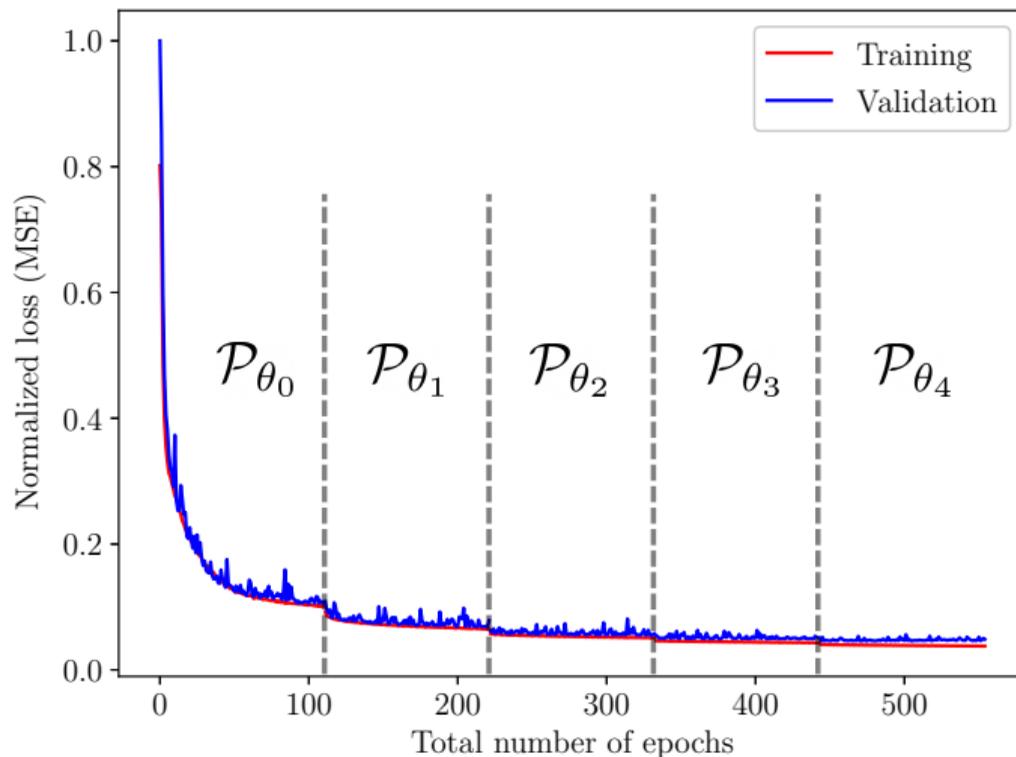
Each \mathcal{P}_{θ_k} is trained sequentially using

341,441 parameters

- 50000 steps of Adam optimizer with $\text{lr} = 0.001$
- Batch size of 2, 111 epochs
- Including gradient calculation step, each updating operator is trained in ≈ 3 hours

We set 5 iterations ($\mathcal{P}_{\theta_0}, \dots, \mathcal{P}_{\theta_4}$) of Deep-LSRTM





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Two-step reconstruction

$$\begin{aligned}\mathbf{m} &= \Lambda_{\Phi}(\mathbf{L}^T \mathbf{d}) \\ &= \Lambda_{\Phi}(\mathbf{m}_{\text{RTM}})\end{aligned}$$

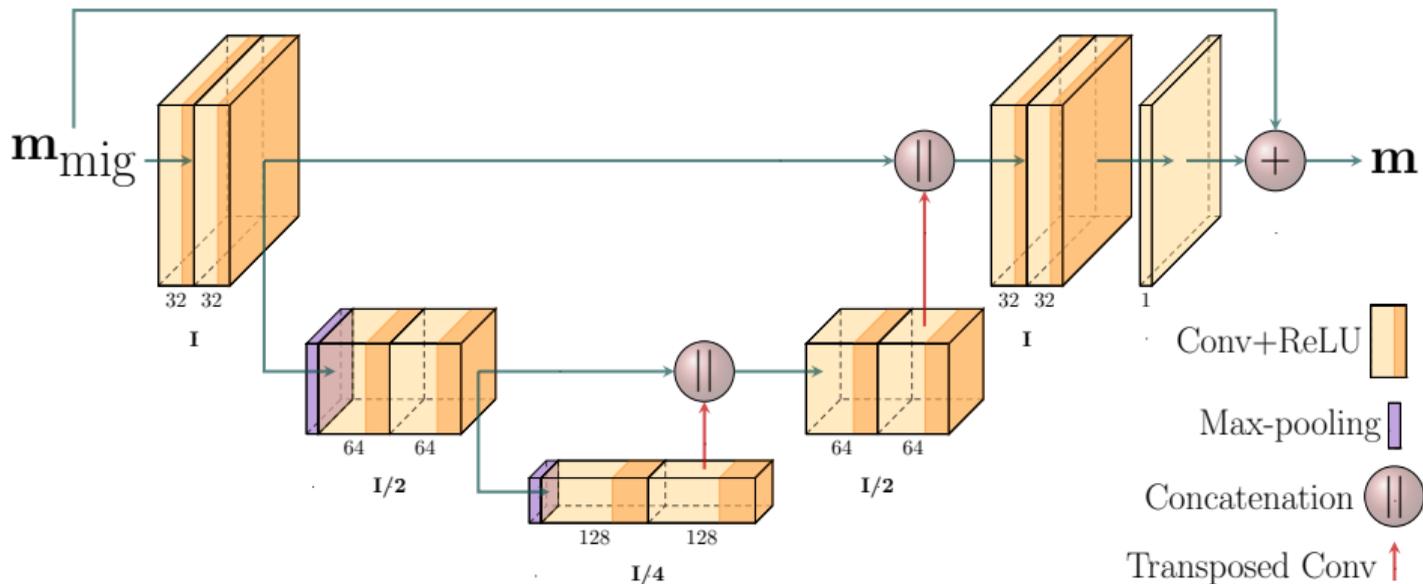
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Single-iteration image-domain LSM

$$\begin{aligned}\mathbf{m} &= \mathbf{C} \mathbf{L}^T \mathbf{d} \\ &= \mathbf{C} \mathbf{m}_{\text{mig}}\end{aligned}$$

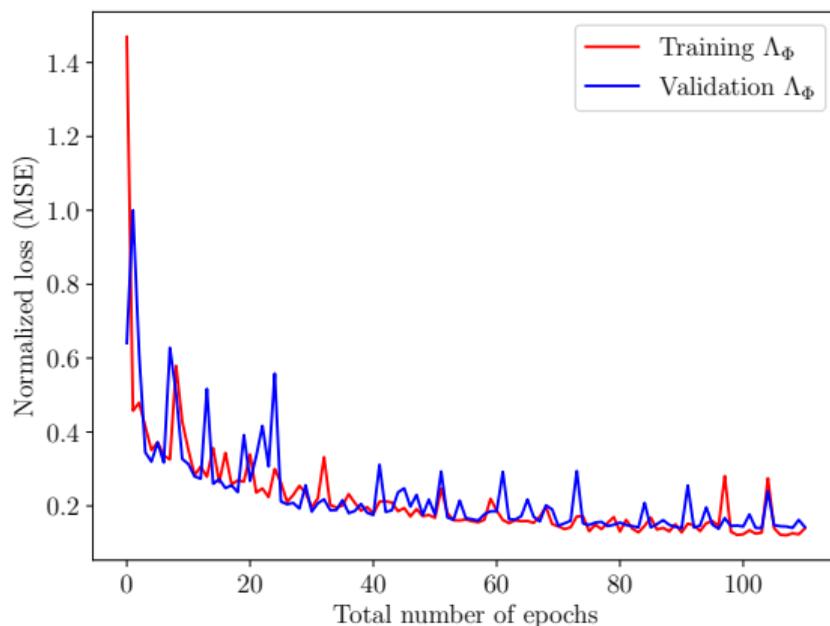
$$\text{with } \mathbf{C} \approx [\mathbf{L}^T \mathbf{L}]^{-1}$$



Modified U-net architecture

- Also trained with Adam (lr=0.001) for 111 epochs
- Modified version of the original U-net
- ≈ 3 hours to train

517,409 parameters

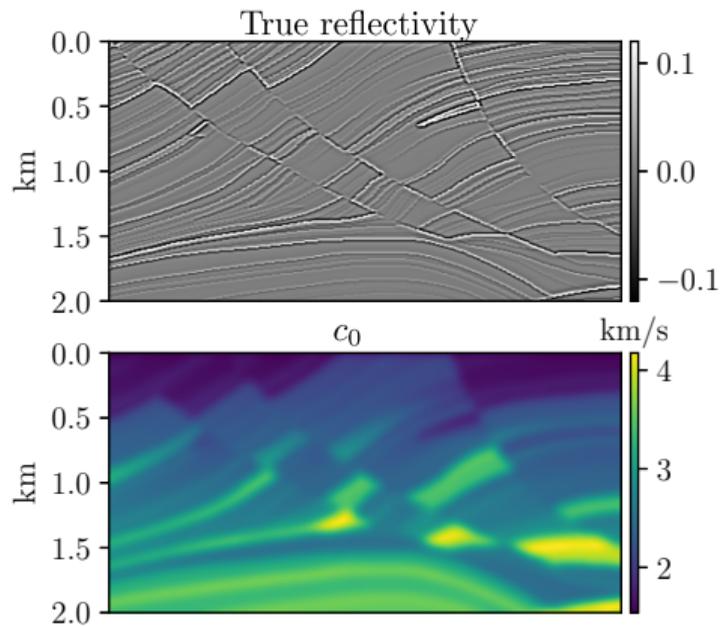


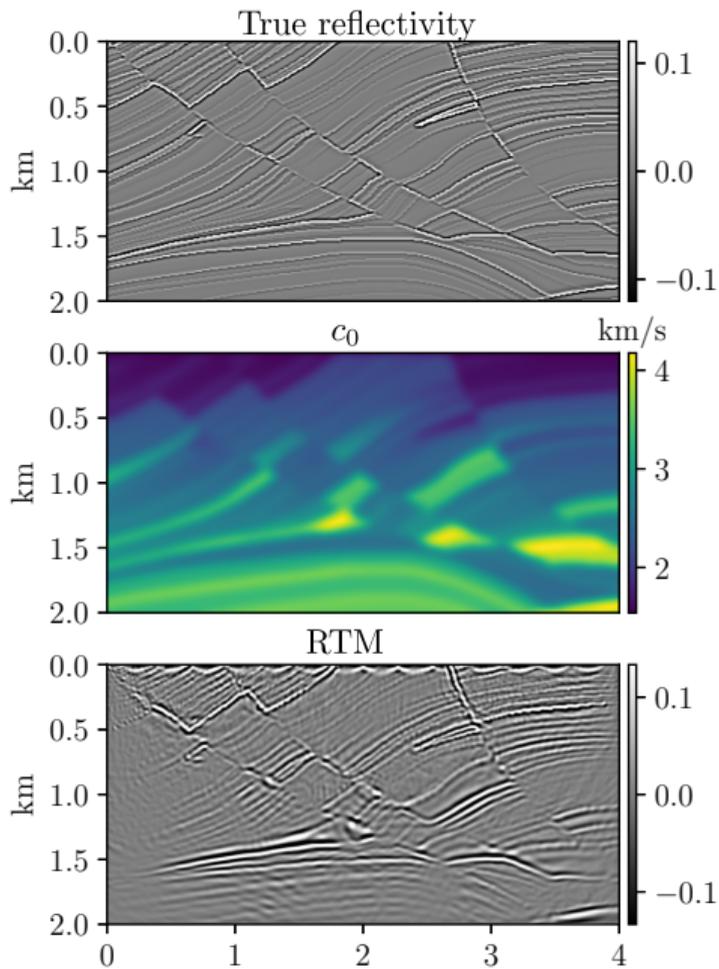
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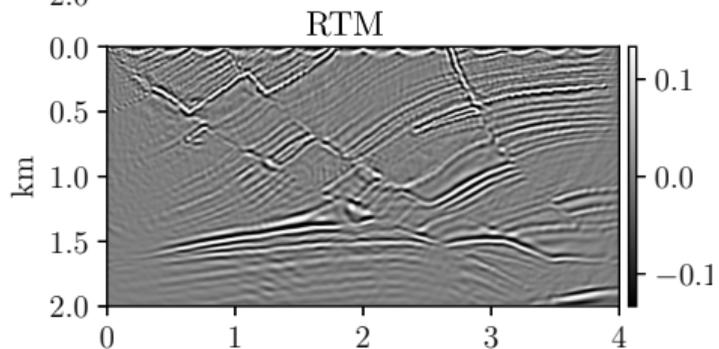
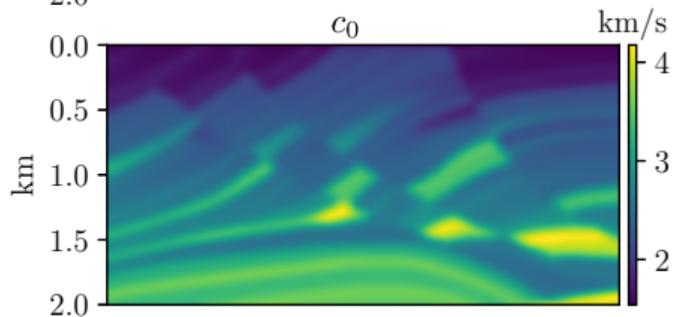
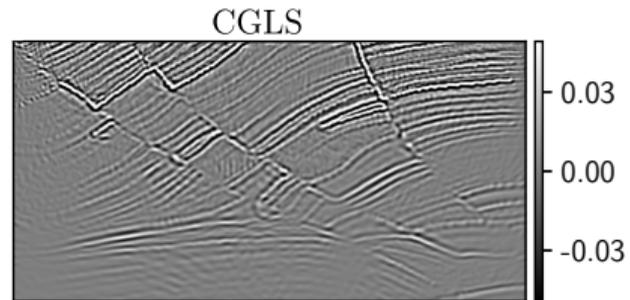
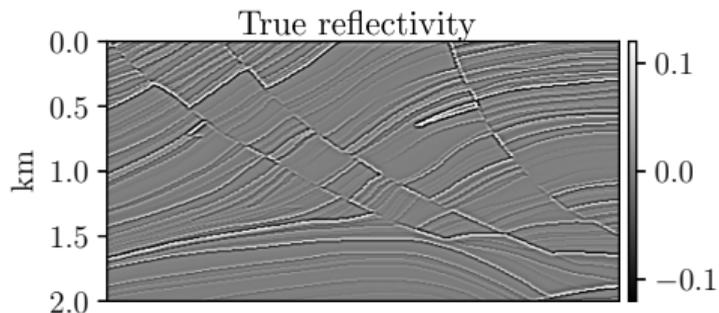
- Example 1: central part of Marmousi

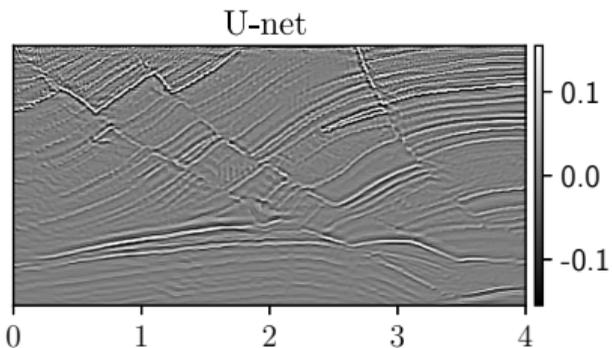
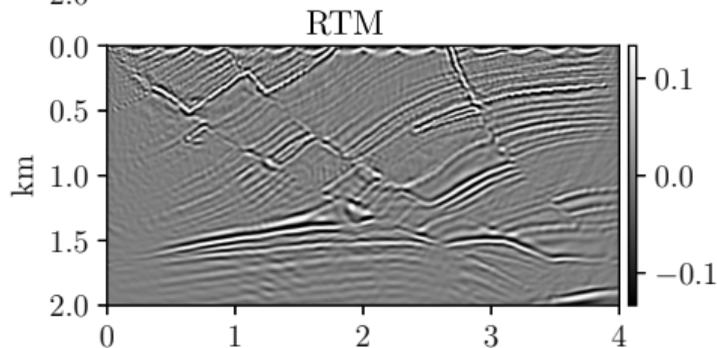
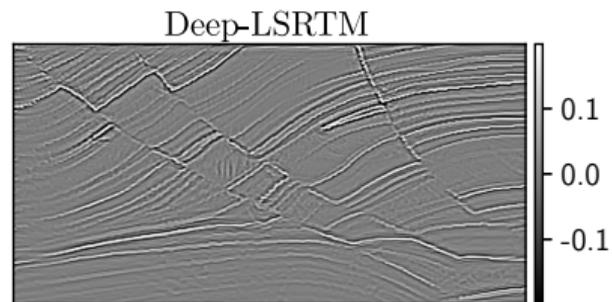
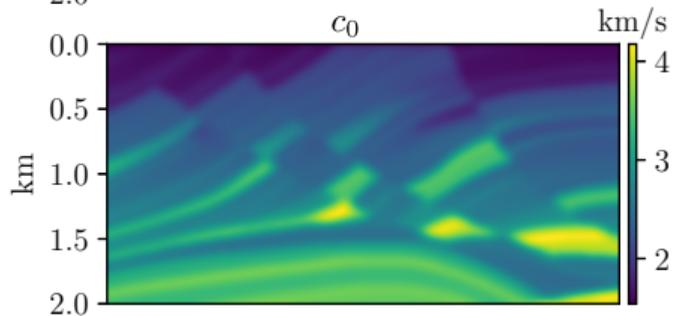
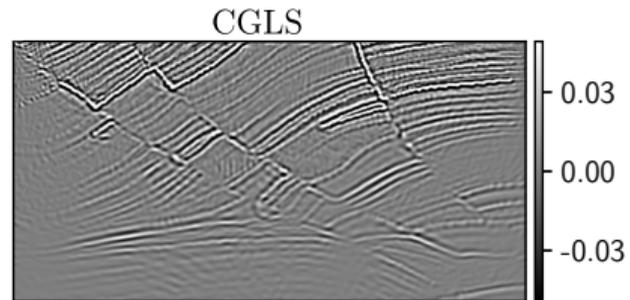
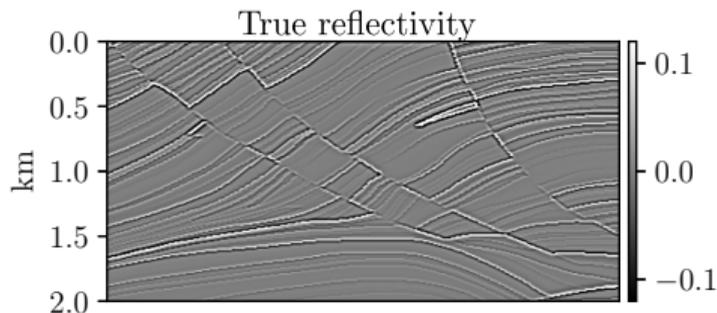
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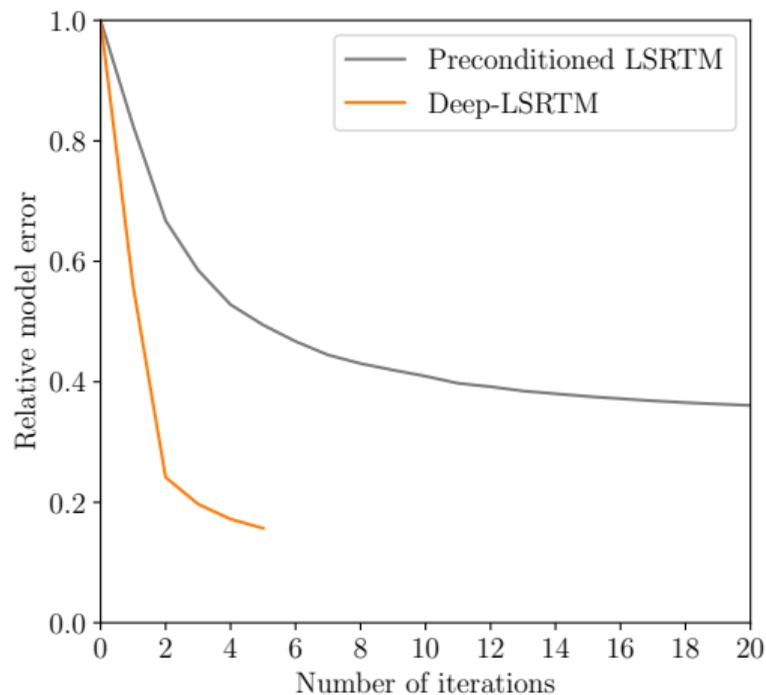
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 - Learned reconstructions as warm-starts for CGLS
 - Sensibility to background model errors
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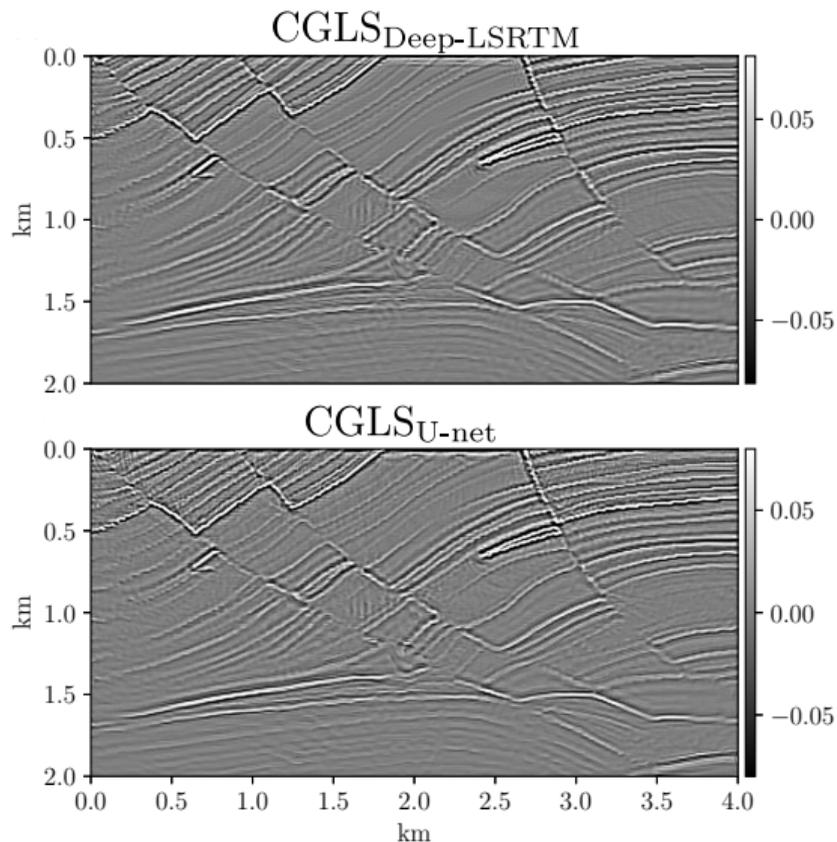


$$\text{Relative model error } (\mathbf{m}_k) = \frac{\|\mathbf{m}_k - \mathbf{m}_{\text{true}}\|_2}{\|\mathbf{m}_{\text{true}}\|_2}$$

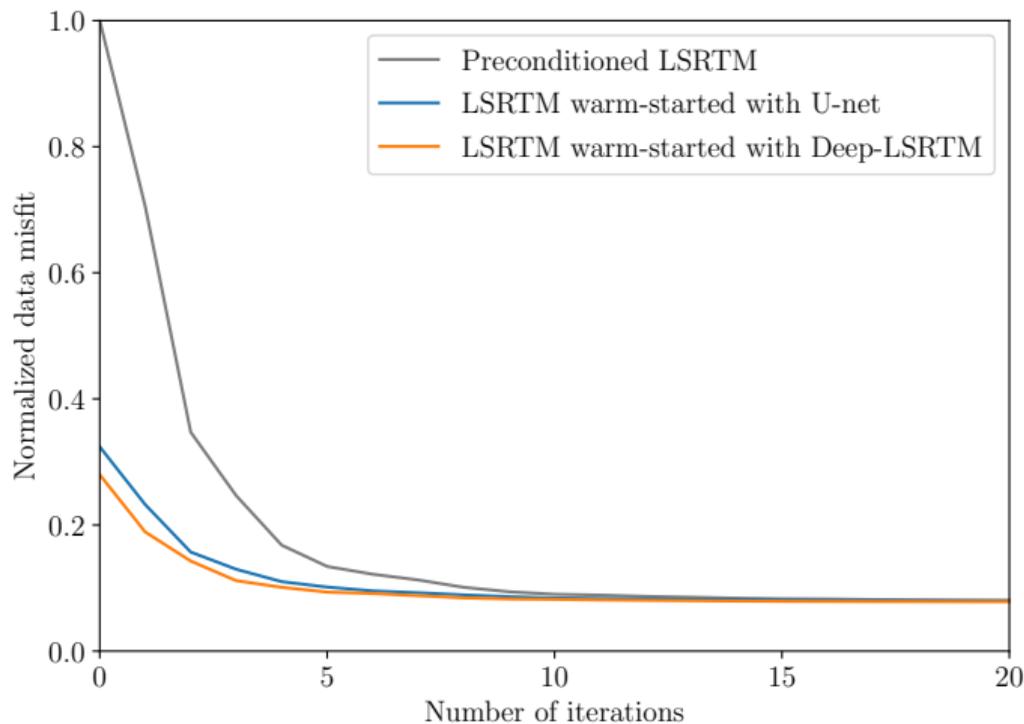
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Cropped Marmousi		
Method	PSNR (db)	SSIM
CGLS	27.46	0.47
U-net	28.37	0.53
Deep-LSRTM	29.87	0.65
Warm-started CGLS		
CGLS _{U-net}	29.96	0.58
CGLS _{Deep-LSRTM}	30.37	0.69

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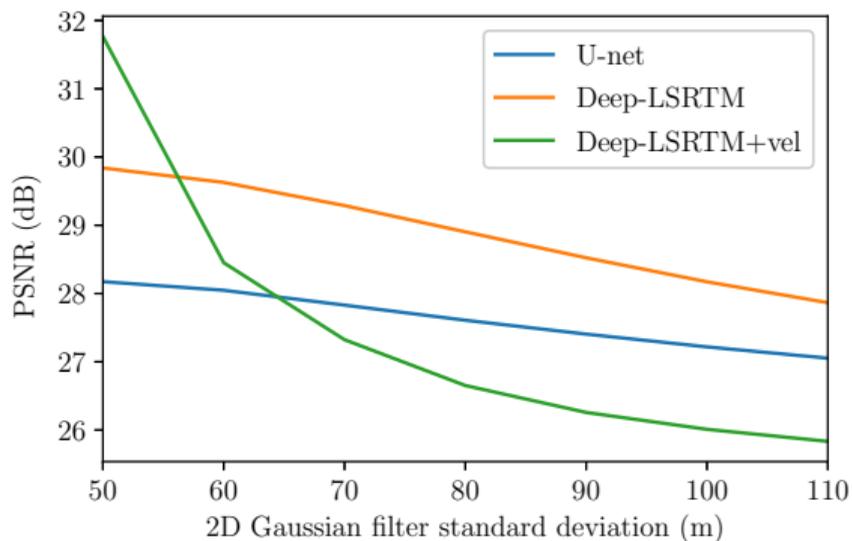


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- Test learning approaches against background models with higher degrees of smoothing

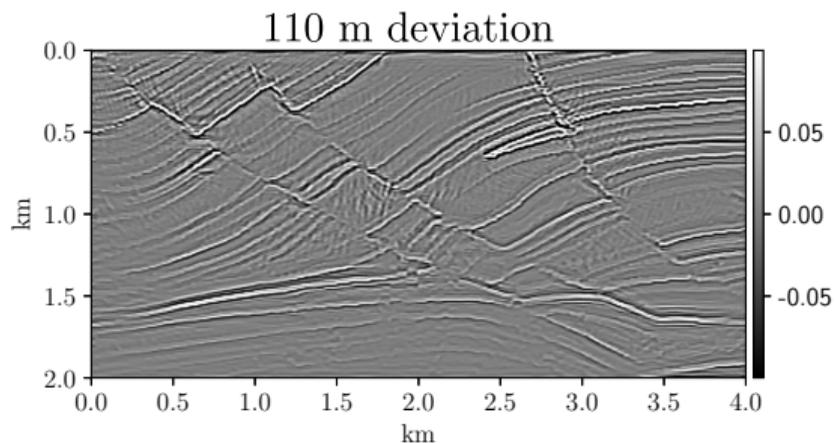
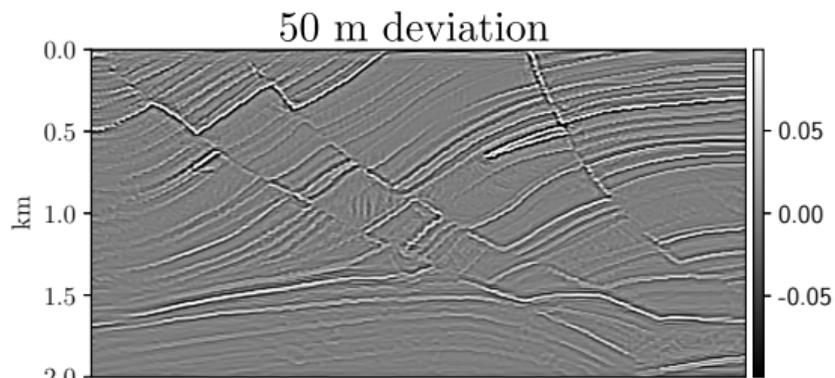
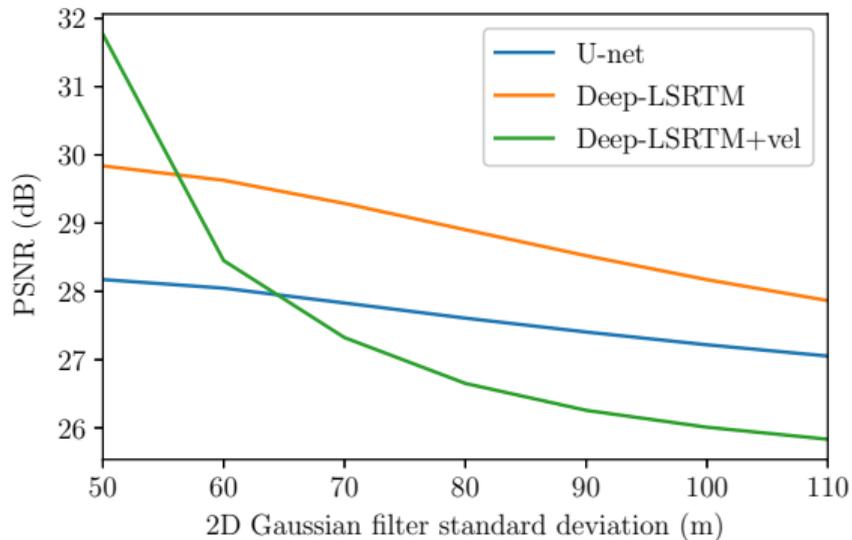
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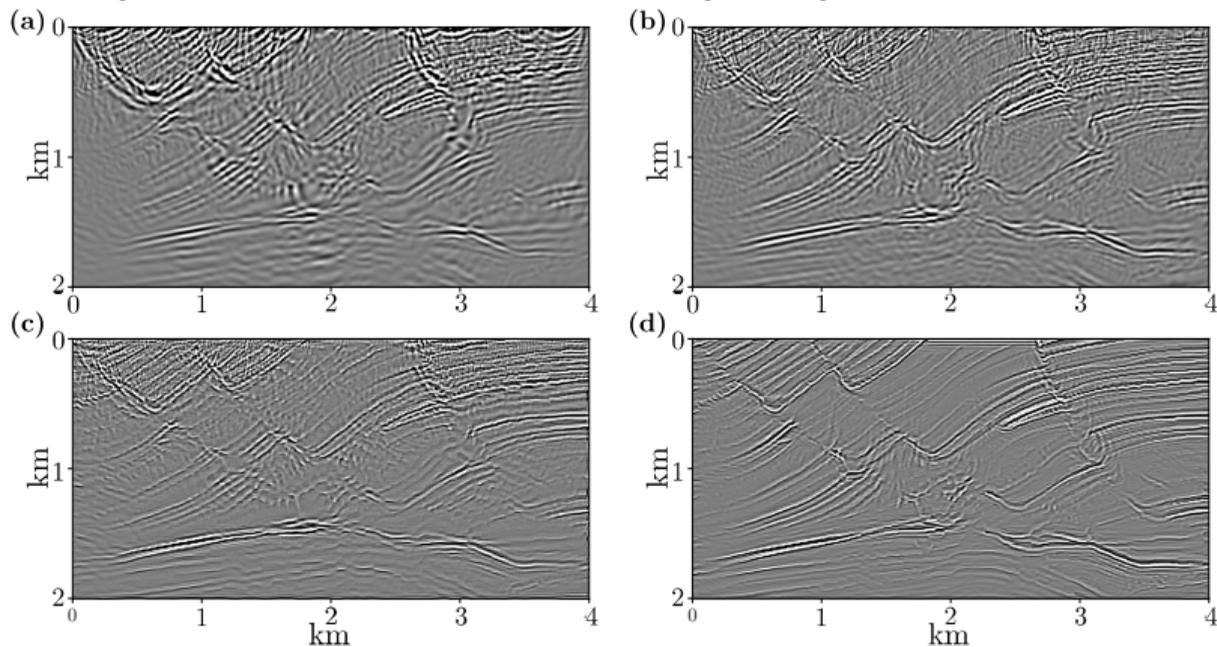


Example 1: Marmousi model

- Deep-LSRTM+vel



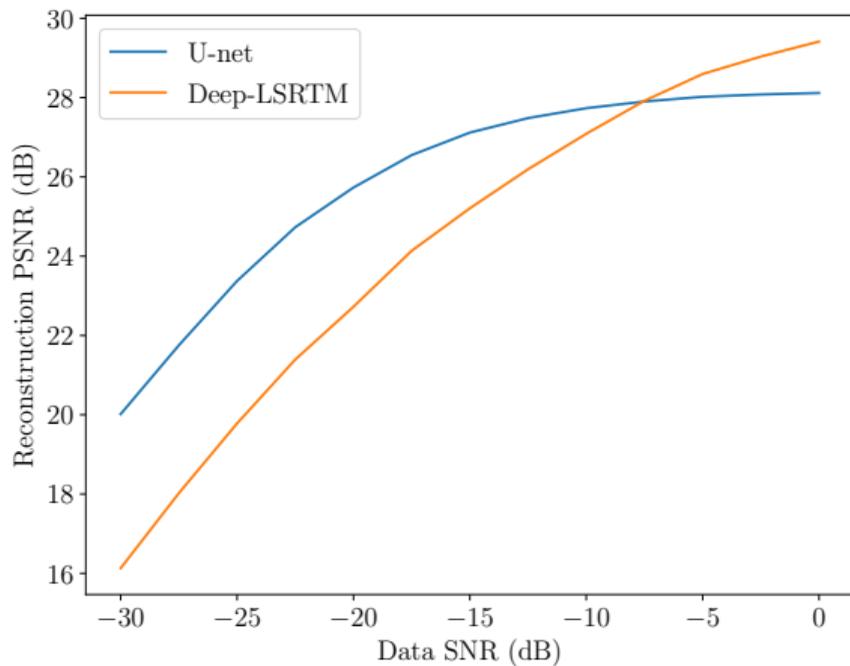
- Migration velocity model with 5% faster velocity everywhere.



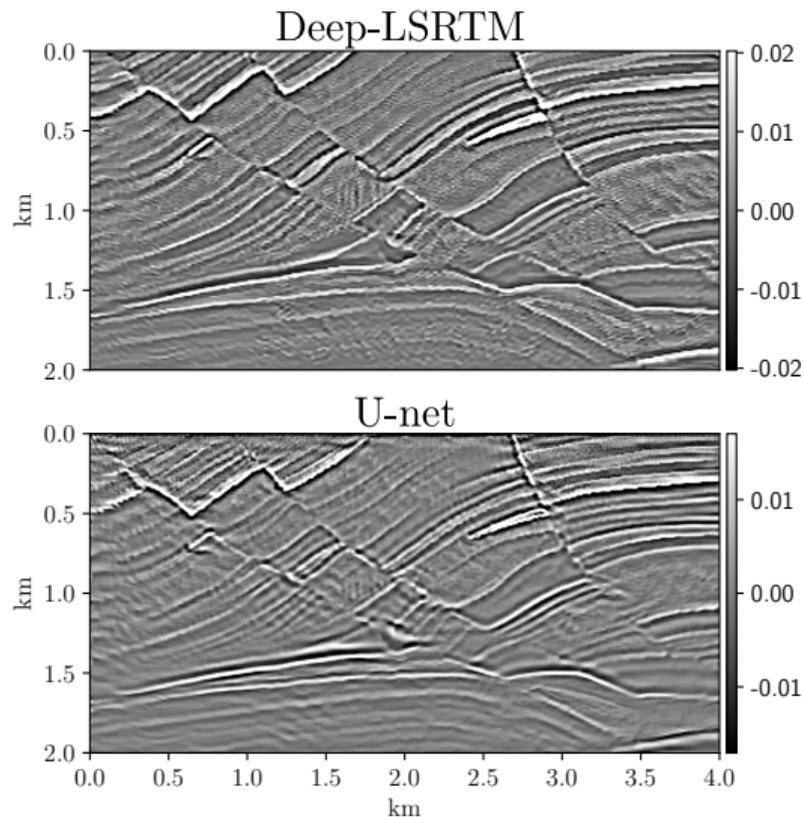
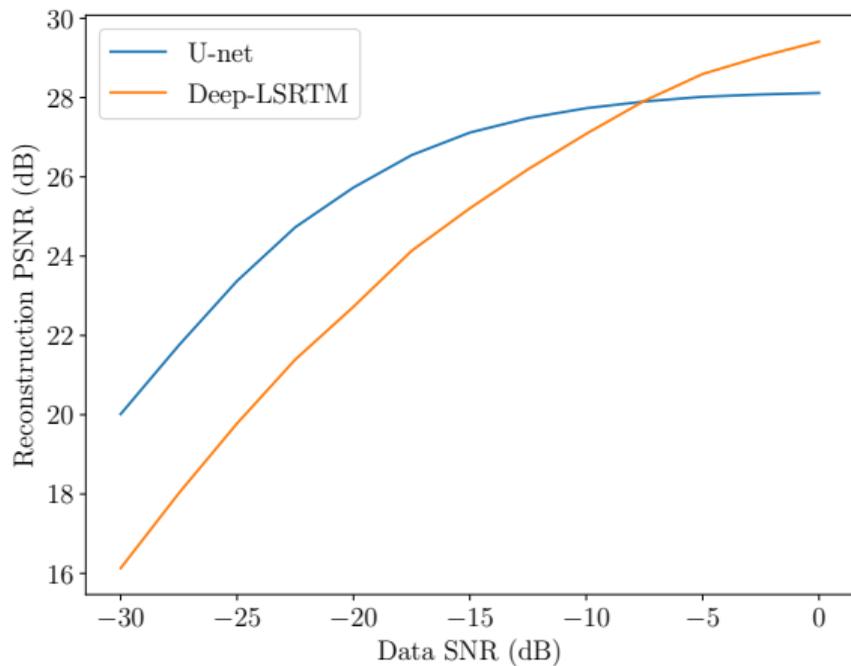
(a) RTM, (b) LSRTM (20 iterations), (c) U-net reconstruction, (d) Deep-LSRTM.

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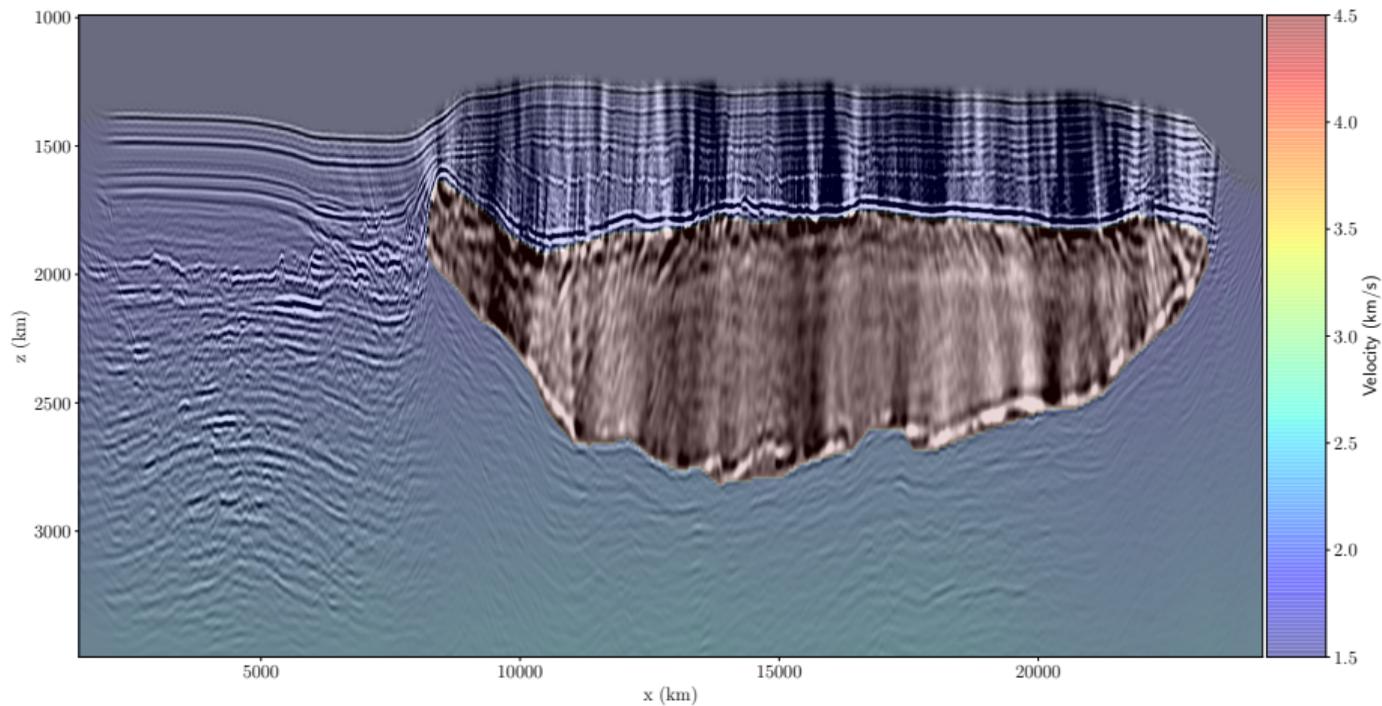


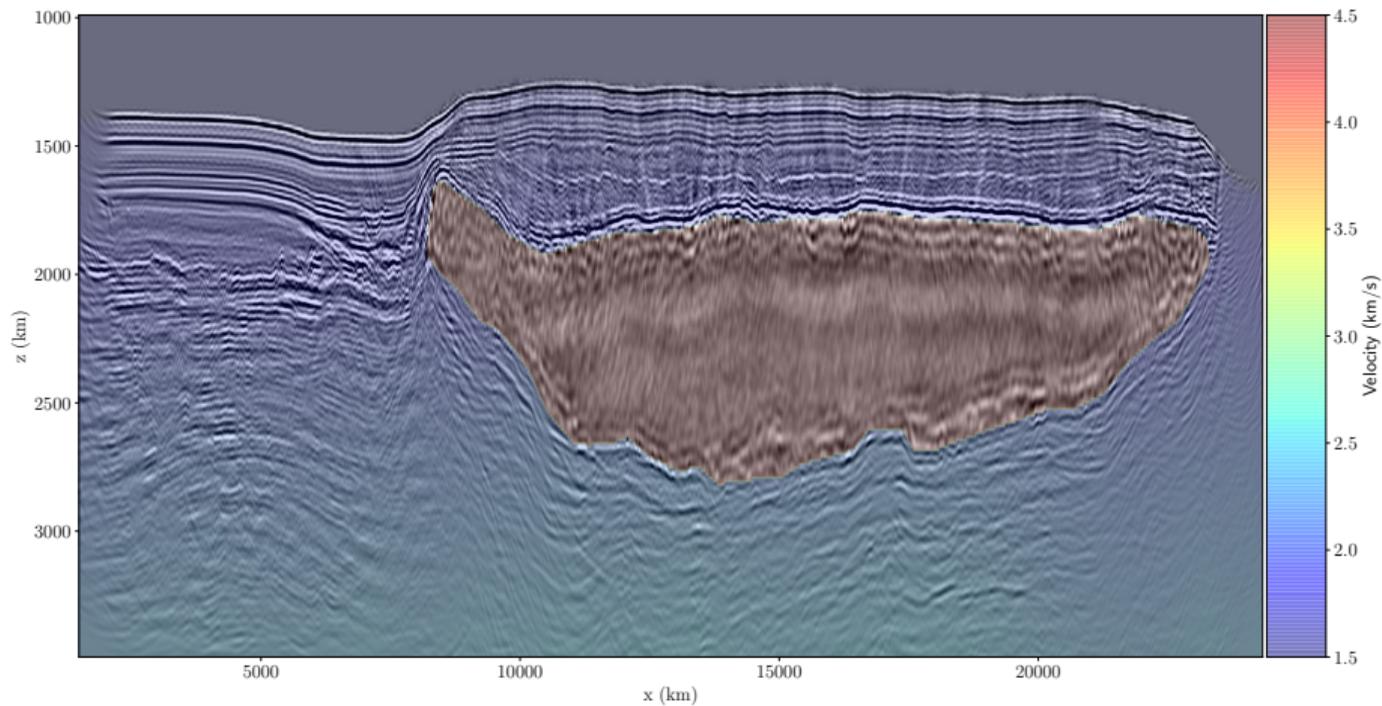
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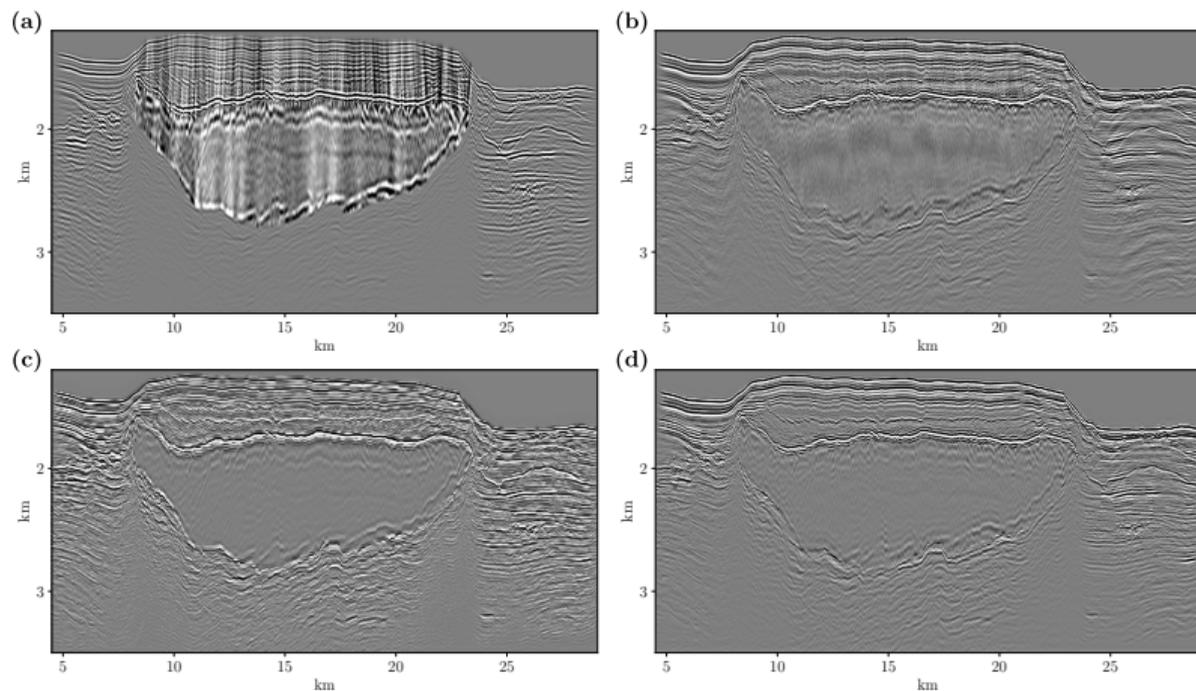
Mississippi Canyon (Gulf of Mexico) 2D data set

- Shallow salt body in a deep water environment
- The data lack both low frequencies and long offsets (maximum offset is 4.8 Km)
- Streamer geometry: 809 shots, 183 receivers, recording time = 7 s, $dt = 4$ ms.





- **Challenges inherent to LSM:** accuracy of velocity model, salt body region, illumination issues, limited acquisition aperture, events not contained in the range of the forward (Born) operator, phase and amplitude corrections due to 3-D propagation.
- **Challenges inherent to application of supervised approach:** different wavelet (frequency content), different acquisition setup, different domain size, different distribution.

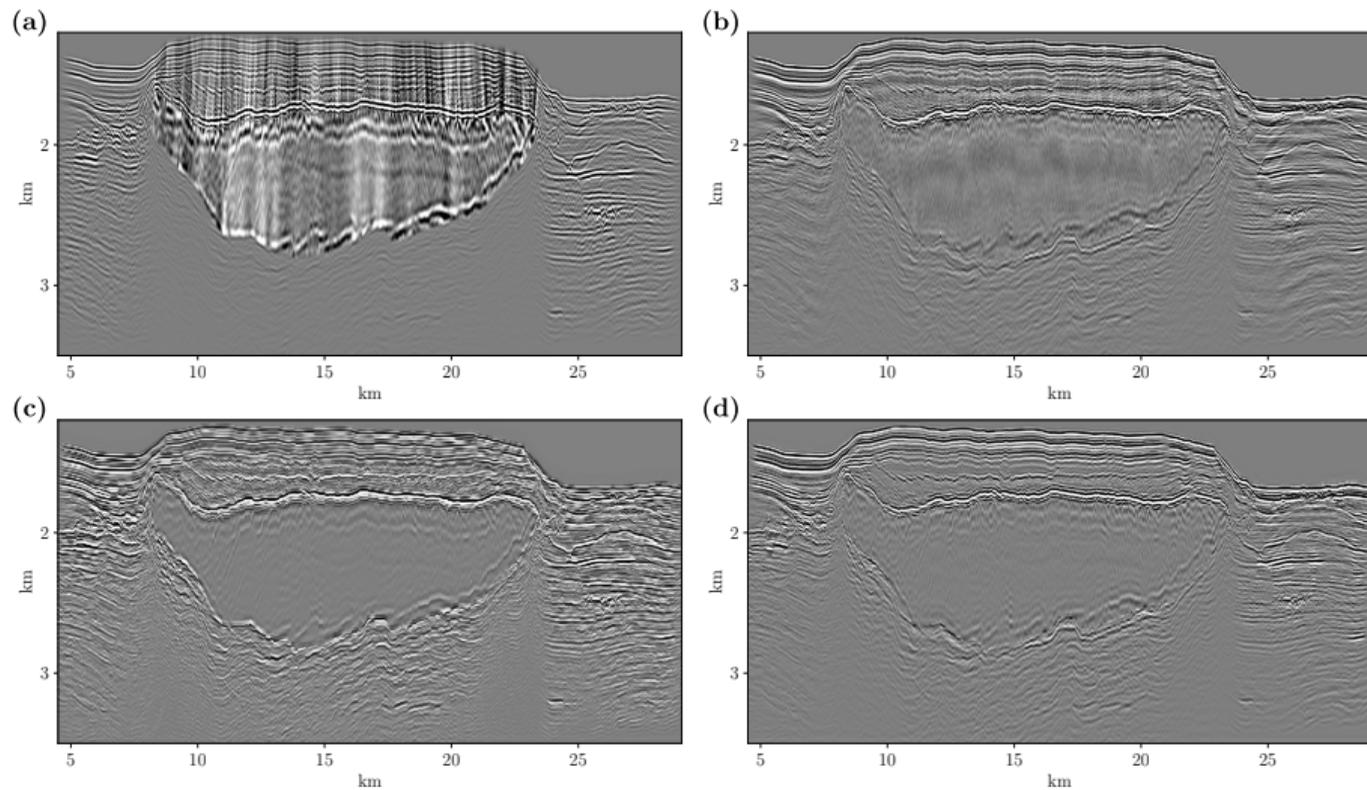


(a) RTM, (b) LSRTM (20 iterations), (c) Deep-LSRTM without transfer learning. (d) Deep-LSRTM **after transfer learning**.

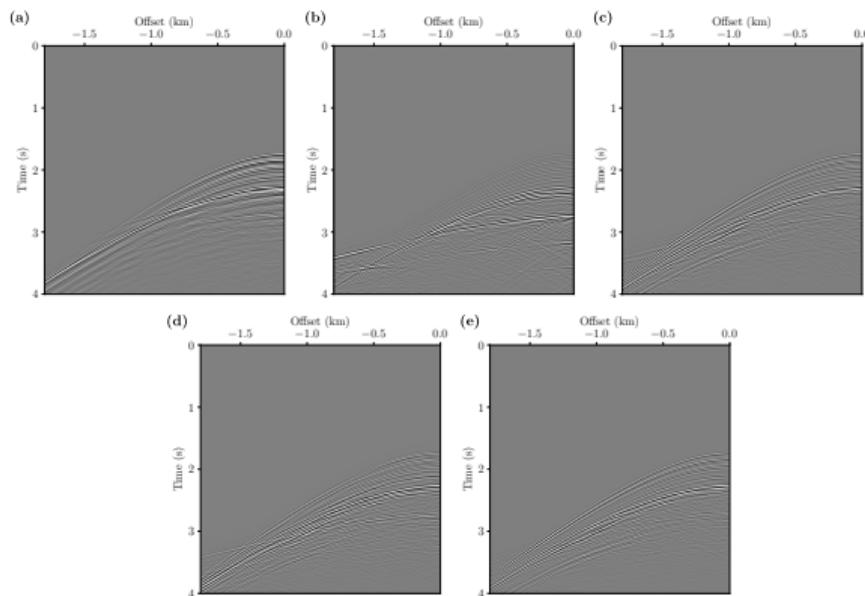
Transfer learning (re-training):

- Reference model: 20 iterations of preconditioned CGLS using a different group of only 60 shots.
- Retrain weights of each \mathcal{P}_{θ_k} with only 20 additional epochs and a reduced learning rate of $1e-5$.

Example 2: Gulf of Mexico data set



QC: shot gather and demigration for source at $x=15.6$ km



(a) Observed gather, (b) RTM-demigrated, (c) LSRTM-demigrated, (d) Deep-LSRTM-demigrated (No transfer learning), (e) Deep-LSRTM-demigrated **after transfer learning**.

- ① Least-squares migration (LSM)
- ② Deep learning-based LSRTM
 - Learned iterative reconstruction
 - Learned post-processing operator
- ③ Numerical Experiments
- ④ Conclusions

- Two CNN strategies to speed-up/improve seismic migration: iterative vs post-processing

Deep-LSRTM

$$\mathbf{m}_{k+1} = \Lambda_{\theta_k}(\mathbf{m}_k, \nabla J(\mathbf{m}_k))$$

- Two CNN strategies to speed-up/improve seismic migration: iterative vs post-processing

Deep-LSRTM

$$\mathbf{m}_{k+1} = \Lambda_{\theta_k}(\mathbf{m}_k, \nabla J(\mathbf{m}_k))$$

Two-step U-net reconstruction

$$\begin{aligned}\mathbf{m} &= \Lambda_{\Phi}(\mathbf{L}^T \mathbf{d}) \\ &= \Lambda_{\Phi}(\mathbf{m}_{\text{RTM}})\end{aligned}$$

- Two CNN strategies to speed-up/improve seismic migration: iterative vs post-processing

Deep-LSRTM

$$\mathbf{m}_{k+1} = \Lambda_{\theta_k}(\mathbf{m}_k, \nabla J(\mathbf{m}_k))$$

Projected gradient descent LSM

$$\mathbf{m}_{k+1} = \mathcal{P}_{\mathcal{C}}\left(\mathbf{m}_k - \alpha \nabla J(\mathbf{m}_k)\right)$$

Two-step U-net reconstruction

$$\begin{aligned}\mathbf{m} &= \Lambda_{\Phi}(\mathbf{L}^T \mathbf{d}) \\ &= \Lambda_{\Phi}(\mathbf{m}_{\text{RTM}})\end{aligned}$$

Single-iteration image-domain LSM

$$\begin{aligned}\mathbf{m} &= \mathbf{C}\mathbf{L}^T \mathbf{d} \\ &= \mathbf{C}\mathbf{m}_{\text{RTM}}\end{aligned}$$

$$\text{with } \mathbf{C} \approx [\mathbf{L}^T \mathbf{L}]^{-1}$$

- Despite using a small training set, the iterative Deep-LSRTM approach yields superior results than conventional LSRTM baselines for same No. of iterations.
- Deep-LSRTM also outperforms a two-step residual U-net post-migration application highlighting the value of including the forward and adjoint wave operators in the inference process.
- Deep-LSRTM network is not severely influenced by model over-fitting for synthetic tests. Re-training needed for Gulf of Mexico.

Thank you!

Least-squares reverse-time migration via deep learning-based updating operators

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$$\mathbf{m}_{k+1} = \Lambda_{\theta_k}(\mathbf{m}_k, \nabla J(\mathbf{m}_k))$$

where

$$\Lambda_{\theta} = (\phi_N \circ W_{w_N, b_N}) \circ \dots \circ (\phi_1 \circ W_{w_1, b_1}),$$

$$W_{w_n, b_n}^q = \left(b_n^q + \sum_{p \in P} w_n^{q,p} * g_p \right), \quad q \in Q,$$

$$\theta = ((w_N, b_N), \dots, (w_1, b_1)),$$

and

$$\phi \leftarrow \text{ReLU}, \text{Sigmoid}, \text{Tanh}, \dots$$

- Regularization effect and other parameters are learned implicitly
- No need to worry about learning data-to-model space mapping
- The data information is delivered through the gradient $\nabla J(\mathbf{m}_k, \mathbf{d})$

- Quantitative comparison

$$\text{PSNR} = 10 \cdot \log_{10} \left(\frac{\text{MAX}_I^2}{\text{MSE}} \right)$$

MAX_I : dynamic range

MSE: mean squared error

$$\text{SSIM}(x, y) = \left[a_\mu(x, y)^\alpha \cdot c_\sigma(x, y)^\beta \cdot s_\sigma(x, y)^\gamma \right]$$

Amplitude: $a_\mu(x, y)$

Contrast: $c_\sigma(x, y)$

Structure: $s_\sigma(x, y)$