

Full Wavefield Migration of Vertical Seismic Profiling data

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Dedicated to my parents and wife

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Introduction to borehole seismic

1.1 Introduction

In exploration seismology, active man-made sources are used as an input to the earth system and we measure the resulting responses. The response of the earth comprises of reflections, refractions, diffractions and possible noises (both random and coherent noises). For an overview on exploration seismic, see Dobrin and Savit [1988]; Telford et al. [1990]. The objective of the oil and gas exploration industry is to extract reliable, high-resolution structural and stratigraphic details of the prospect area using seismic measurements. The structural and stratigraphic details aid the interpretation geologist, petrophysicist as well as reservoir engineers in understanding the prospect and eventually helps in decision making towards the drilling and production processes.

Surface seismic has been the major exploration tool in the oil and gas industry over the last six decades. Therefore, seismic prospecting has become one of the most dynamic field in terms of innovative research towards a better understanding, of both the acquisition as well as the processing of the data. Vertical Seismic Profiling (VSP) has been one of the important innovations in the data acquisition design. For a detailed introduction to this technology, see Gal'perin [1974]; DiSiena et al. [1981]; Balch et al. [1982]; Hardage [1985]; Hinds et al. [1996]; Pereira and Jones [2010]. Basically, vertical seismic profiling is a borehole seismic technique. As the name suggests, the detectors are placed in a borehole (usually) near the reservoir, while the seismic sources are located near the surface of the earth.

In fact, in seismic measurements, we see all possible geometries such as surface

seismic (Figure 1.1a) with both sources and receivers being located at the surface; vertical seismic profiling (Figure 1.1b) with sources located on the surface and the receivers being located in a borehole; crosshole seismic profiling (Figure 1.1c) with both sources and receivers, being located in different boreholes; and horizontal or deviated well (Figure 1.1d) profiling with the sources located on the surface and the receivers located in a near-horizontal well closer to the reservoir. An example common-shot gather is simulated using a 2D acoustic finite difference method, shown in Figures 1.1e, 1.1f, 1.1g and 1.1h for their corresponding geometries given in Figures 1.1a, 1.1b, 1.1c and 1.1d, respectively.

These different geometries to acquire seismic data meet different exploration objectives. Further, in the past, we have also seen different VSP geometries, such as zero-offset VSP, offset VSP, walkaway VSP, walkabove VSP, salt-proximity VSP, drill-bit VSP and multi-offset VSP. For an overview of these different geometries, see for example Hope et al. [1998]. The VSP geometries vary according to the geological objectives and challenges in the prospecting area [Oristaglio, 1985]. A discussion on various kinds of VSP field geometries is beyond the scope of this thesis.

In this research, our objective is to obtain the best possible image from walkaway VSP data. A walkaway VSP geometry comprises of geophones being located in a vertical or deviated borehole and an array of surface sources in a line moving away from the well. In fact, among different VSP acquisition geometries, walkaway VSP provides a reasonable laterally extended high-resolution image of the reservoir around the well trajectory, see e.g. Payne et al. [1990]. Figure 1.2 shows a schematic diagram of a typical 2D and 3D walkaway VSP geometry in a marine environment.

In the following sections, we will discuss the advantages and the limitations of VSP imaging¹ in current industrial practice, followed by the motivation and proposals of our research and a brief outline of this thesis.

1.2 VSP imaging: advantages and limitations

Over the past two decades, vertical seismic profiling has proven to provide high resolution and reliable images of oil and gas reservoirs around the globe [Arroyo et al., 2003; Müller et al., 2010a,b]. In VSP acquisition, since the receivers are placed

¹Seismic Imaging: Also called seismic migration. Imaging can be defined as the transformation of seismic data recorded as a function of arrival time into a scaled version of the true geometry of subsurface geologic features that produced the recorded seismic energy. Imaging involves focusing and positioning and depends on a specific earth model. Focusing involves collapsing diffractors, maximizing amplitude, reproducing wavelet character, etc; positioning involves locating events correctly, sharpening event terminations relative to faults, salt flanks, unconformities, etc. [Sherif, 2002]

Application of full wavefield migration to blended VSP data

5.1 Introduction

In the previous chapters, we introduced full wavefield modelling and full wavefield migration (FWM) for walkaway VSP data. In this chapter, we will present the application of FWM in the case of blended source VSP acquisition. In blended source (also called simultaneous source) experiments, more than one shot are fired simultaneously or with a delayed time. The sources may vary in spatial location as well as source strength. Blended source acquisition [Beasley et al., 1998; Ikelle, 2007; Berkhout, 2008; Neelamani et al., 2010] in the surface seismic case is slowly becoming a routine practice in the oil and gas industry. Blending in surface seismic has made huge 3D surveys possible in an economical survey time. It has proven to improve both the quality as well as economic aspects. It reduces the costs of data acquisition and survey time, while still acquiring a dense survey [see for example Berkhout, 2008; Howe et al., 2008; Bouska, 2010; Berkhout et al., 2012; Dougeris, 2013]. The word 'quality' here indicate the illumination capability of blended source arrays compared to unblended source. For a theoretical discussion, please see Berkhout et al. [2012], where it is described that even for a very simple blending code, e.g., time delays only, the incident wavefield at a particular subsurface grid point is represented by a dispersed time series, corresponding to a complex code. This time series is grid point dependent and contains multi-offset, multi-azimuth information and therefore enhances grid point illumination.

Recently, Gulati et al. [2011] proposed acquiring 3D VSP data using simultaneous sources to reduce the borehole acquisition costs significantly. Note that VSP acquisition is relatively costly because of the fact that all activities need to be stopped (strictly production). Thus, reducing downtime via blended acquisition is of great importance. Nawaz and Borland [2013] discussed the processing sequence for simultaneous source 3D VSP data. In a similar way, Morley [2013] discussed the application of compressed sensing¹ in 3D VSP acquisition and processing.

For the processing, imaging and (full waveform) inversion of the blended data, we have seen methods of deblending sources from the acquired seismic data [for example see Spitz et al., 2008; Moore et al., 2008; Kim et al., 2009; Mahdad et al., 2011, 2012; Beasley et al., 2012; van Borselen et al., 2012; Wapenaar et al., 2012], the result of which can be fed into conventional processing and imaging methods. On the other hand, there have been investigations in performing processing [see Hou et al., 2012; Bagaini et al., 2012], imaging [see Verschuur and Berkhout, 2009; Tang and Biondi, 2009; Jiang and Abma, 2010; Verschuur and Berkhout, 2011; Berkhout et al., 2012; Dai et al., 2012; Huang and Schuster, 2012] and inversion [see Guitton and Diaz, 2012; Choi and Alkhalifah, 2012; Plessix et al., 2012] of the blended seismic data directly without separating the sources or deblending them.

Along this latter approach, we propose full wavefield migration (FWM) to image blended VSP data [Soni and Verschuur, 2013b]. Hence, the least-squares inversion process in FWM can help in estimating the subsurface reflectivity such that it explains the total blended data. In this chapter we describe the extension of the forward modelling algorithm to include blended VSP data. Furthermore, we discuss the potential of FWM in imaging blended VSP data by illustrating some examples using a density-only, synthetic dipping-layer model as well as reservoir-oriented modified Marmousi model. Indeed, we will notice some crosstalk noise in the image due to wavefield interference for blending with high blending factors. However, the blending leakage noise can be reduced by using a constrained least-squares inversion scheme.

¹Compressed sampling is an alternative subsampling method, different from blending. In compressed sensing, randomized sub-Nyquist sampling is used to capture the structure of the data with the assumption that it is sparse or compressible in some transform domain, such as curvelet domain. For more details on this subject, the readers are referred to Candès and Tao [2006]; Donoho [2006]; Hermann et al. [2012]; Mansour et al. [2012]; Herrmann and Li [2012]. For a discussion on recovery conditions from compressed sensing measurements, see for example Friedlander et al. [2012]. Further discussion on compressed sensing is beyond the scope of this thesis.

5.2 Full wavefield modelling of blended VSP data

To formulate the iterative forward modelling of blended VSP data, we will use similar expressions as in chapter two. In the case of a blended source experiment, we can define the modelling either in its true source-receiver domain or in the reciprocal domain. Let us first define the modelling in the true source-receiver domain. The iterative full wavefield modelling can be formulated in terms of iterative modelling of the total incident wavefields $\vec{P}_{bl}(z_n)$ recursively for all depth levels. The subscript 'bl' represents a blended experiment. The total incident wavefields $\vec{P}_{bl}(z_n)$ comprise a downgoing incident wavefield $\vec{P}_{bl}^+(z_n)$ and an upgoing incident wavefield $\vec{P}_{bl}^-(z_n)$ at depth level z_n . In the modelling scheme, the first step involves the modelling of the direct downgoing wavefields at all depth levels due to blended source $\vec{S}_{bl}(z_0)$ located at the surface. Thus, the downgoing incident wavefield $\vec{P}_{bl}^+(z_n)$, in the first iteration is given by:

$$[\vec{P}_{bl}^+(z_n)]^{(1)} = \sum_{m=0}^{n-1} \mathbf{W}^+(z_n, z_m) \vec{S}_{bl}^+(z_0), \quad (5.2.1)$$

where the superscript (1) indicates the iteration number. Similar as discussed in chapter two, mathematically, the incident wavefield from above, i.e. $\vec{P}_{bl}^+(z_n)$, and the one from below, i.e. $\vec{P}_{bl}^-(z_n)$, for a given iteration i can be written as:

$$\vec{P}_{bl}^+(z_n)^{(i)} = \sum_{m=0}^{n-1} \mathbf{W}^+(z_n, z_m) [\delta \vec{P}_{bl}(z_m)^{(i-1)} + \vec{S}_{bl}^+(z_0)], \quad (5.2.2)$$

$$\vec{P}_{bl}^-(z_n)^{(i)} = \sum_{m=n+1}^N \mathbf{W}^-(z_n, z_m) \delta \vec{P}_{bl}(z_m)^{(i-1)}, \quad (5.2.3)$$

where the two-way scattered wavefield $\delta \vec{P}_{bl}(z_n)$ can be written as:

$$\delta \vec{P}_{bl}(z_n) = \begin{bmatrix} \mathbf{R}^\cup(z_n) & \mathbf{R}^\cap(z_n) \end{bmatrix} \begin{bmatrix} \vec{P}_{bl}^+(z_n) \\ \vec{P}_{bl}^-(z_n) \end{bmatrix} = \mathbf{R}(z_n) \vec{P}_{bl}(z_n). \quad (5.2.4)$$

Here, the blended source vector $\vec{S}_{bl}^+(z_0)$ can be defined using the complete or full source matrix at the surface $\mathbf{S}(z_0)$ and a blending operator $\vec{\Gamma}_{bl}(z_0)$ [see Berkhout, 2008] as:

$$\vec{S}_{bl}^+(z_0) = \mathbf{S}^+(z_0) \vec{\Gamma}_{bl}(z_0), \quad (5.2.5)$$

where the blending operator $\vec{\Gamma}_{bl}(z_0)$ can be written as $\vec{\Gamma}_{bl}(z_0) = [\gamma_1, \gamma_2, \gamma_3, \dots, \gamma_N]$, with $\gamma_n = a_n e^{-j\omega T_n}$. In this case, T_n is a random time-shift applied to blend the sources and a_n is a scale factor that can be $a_n = 0$ for those sources not included in the blended experiment. We will use the term 'blending factor' to define the number of shots blended together i.e. number of $a_n \neq 0$. We will use the term

scheme, the upgoing wavefield at the surface $\vec{P}_{bl}^-(z_0)$ is equivalent to the modelled surface seismic data. Now, for walkaway VSP data modelling, we can select the upgoing and downgoing wavefields for all the spatial locations i.e. both lateral and vertical location where the receivers are present. The modelled VSP data is obtained by taking the sum of the upgoing and downgoing wavefields measured in the borehole receivers.

Above, we discussed the modelling for a blended source experiment in the true source-receiver domain. As mentioned earlier, we can also define the modelling in the reciprocal domain, which gives an equivalent blended data. In the inversion scheme, we perform modelling in the reciprocal domain (discussed in detail in later sections). The important point to note here is that in the reciprocal domain, we assume unblended sources in the borehole (all corresponding to true receiver locations) and estimate the unblended modelled data for receivers located on the surface (same as described in chapter two). After each iteration, we perform the receiver-side blending to obtain the equivalent blended data. Note that the receiver-side blending can be done using the transpose of the same operator used in data acquisition.

In data matrix notations (for one frequency component), \mathbf{P}_{vsp} and $\mathbf{P}_{vsp,bl}$ represents unblended and blended VSP data, respectively. A column-vector and a row-vector of these matrices represents a common-source gather and a common-receiver gather, respectively. In the reciprocal domain, the data matrices are represented by \mathbf{P}_{vsp}^T and $\mathbf{P}_{vsp,bl}^T$ (transpose of the original matrices), where a column-vector and a row-vector of the matrices now represents a common-receiver gather and a common-source gather, respectively. Furthermore, in terms of matrix multiplication, blending operator Γ_{bl} when act on the right side of the data matrix \mathbf{P}_{vsp} , it is equivalent to source-side blending. While, in the reciprocal domain, when the transposed blending operator Γ_{bl}^T act on the left side of the reciprocal domain data matrix \mathbf{P}_{vsp}^T , it indicates the receiver-side blending [Soni and Verschuur, 2014b]. Figure 5.2 schematically illustrates this relationship. Please see the caption for specifications.

5.3 Numerical examples of the forward modelling

In order to illustrate the modelling scheme, we used a synthetic density model (with constant velocity, same as used in chapter two, shown in Figure 2.10). Figure 5.3 shows the density model and the corresponding scalar reflectivity model used to illustrate full wavefield modelling for blended source experiments. To illustrate, the models are annotated schematically with a blended source experiment located at the surface and the receivers being located in a borehole. For the conventional (unblended) acquisition geometry, the sources are located at the surface between 0m to 3000m, laterally, at a spacing of 20m (i.e. we have 151

5.4 Full wavefield migration of blended VSP data

In the previous section we discussed how to incorporate the blended source experiments to model VSP data in the true source domain, followed by selection of the total wavefields at the known receiver's spatial locations. However, we propose to perform the imaging in the common-receiver domain, similar as for the unblended VSP data, that was discussed extensively in chapter three. For the blended VSP data, it is impossible to perform the imaging in the common-receiver domain, because the common-receiver gathers show random events [see also Mahdad, 2012; Doulgeris, 2013]. Therefore, to circumvent this problem, pseudo-blending is included as part of the imaging scheme. We believe that doing the full deblending (active deblending) followed by FWM will give a similar result in quality, compared to simultaneous deblending (passive deblending²) and migration in FWM. For conventional migration, this has been discussed in Gulati et al. [2011]. But these strategies are still a subject of further research. The active deblending becomes more and more difficult with increasing blending factors due to large null-space or leakage subspace³. For detailed discussion on this, please see Doulgeris et al. [2012]; Doulgeris [2013]. On the other hand, because imaging the blended data is also highly-underdetermined problem and suffer from a large null-space, therefore a constrained least-squares inversion based imaging algorithm can help in reducing the blending crosstalk, and hence reducing the null-space of the problem. Therefore, we can say that simultaneous deblending and imaging makes the algorithm more efficient and robust. In other words, the FWM scheme actually acts as a deblending algorithm.

Figure 5.11 shows a generalized block diagram for the inversion scheme in FWM for blended VSP data. This is similar to Figure 3.1 with two intermediate steps added, being pseudo-deblending of the data residual and blending of the estimated data.

Again, the migration is performed as a feedback process. In order to perform the migration in the common-receiver domain, we need to apply an intermediate step of pseudo-deblending to the data residual in the feedback loop. Note that the intermediate pseudo-deblended is imaged, yielding a subsurface reflectivity that is used to simulate the response using full wavefield modeling (in the reciprocal domain), which is subsequently blended by the same blending operator used in data acquisition. The estimated blended data is compared with the measured blended data. The residual of the measured and simulated data, after

²Passive deblending: Passive deblending is same as pseudo-deblending. Pseudo-deblending is basically finding the generalized inverse of the blending matrix.

³Null-space or leakage subspace: In leakage subspace, the vectors corresponds to energy that is coherent for more than one source contributing to the same blended experiment and therefore, this energy cannot be assigned uniquely to one particular source. For a geometrical interpretation of data and model null-space in linear algebra, see Strang [2003]

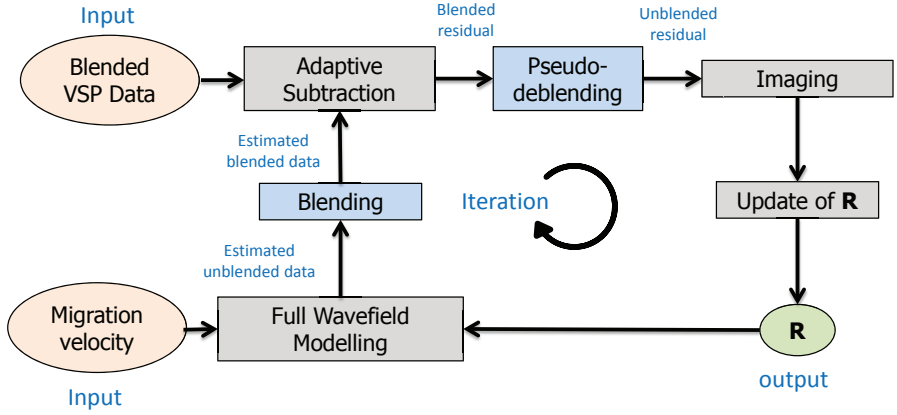


Figure 5.11: Block diagram (similar to Figure 3.1), FWM for blended VSP data, showing the general feedback loop for inversion in the common-receiver domain. The intermediate pseudo-deblended data is imaged, yielding subsurface reflectivity. The estimated reflectivity is used to simulate the response using full wavefield modelling (in the reciprocal domain) and then blended by the same blending operator used in data acquisition. The blended estimated data is compared with the measured blended data. The residual of the measured and simulated data after adaptive subtraction is fed back in the loop to update the reflectivity iteratively. Each iteration adds or uses a higher order of multiples.

adaptive subtraction, is fed back in the loop to update the reflectivity iteratively. Note that in FWM, each iteration adds and uses a higher order of multiples. Since, the migration is performed as a feedback process, the first iteration is similar to conventional imaging of the primary wavefields. Next, each iteration of FWM involves an iteration of full wavefield modeling, and hence, adds or uses a higher order of multiples to estimate the reflectivity. With subsequent iterations of FWM, the image becomes more accurate and sharper, i.e. the vertical resolution increases and the full-wavefield is better explained. This is the same as in other least-squares imaging schemes: with subsequent iterations, the estimated reflectivity converges to a reasonable solution. However, in addition, in FWM, with each additional iteration also the higher-order scattering effects in the data are explained. Hence, the first iteration is equivalent to conventional imaging of the primary wavefields of pseudo-deblended data containing blending interference noise.

Pseudo-deblending is basically finding the generalized inverse of the blending matrix [see also Mahdad, 2012; Doulgeris, 2013]. Mathematically, if the blended VSP data matrix, for one frequency component is written as:

$$\mathbf{P}_{vsp,bl} = \mathbf{P}_{vsp}\Gamma_{bl}, \quad (5.4.7)$$

Furthermore, similar as discussed in chapter three, the reflectivity image obtained in the first iteration is used to simulate the response using full wavefield modelling in the reciprocal domain. The simulated data gives the wavefields for the equivalent receivers at the surface in the reciprocal domain, where the locations resemble the location of unblended sources in the observed data. In order to compare the simulated data to the blended data, we apply blending to the simulated data using the same operator as used in data acquisition. Please note here that the modelling scheme discussed in the previous sections for the blended sources at the surface for true domain VSP data is equivalent to the two steps in this inversion block diagram. They are the full wavefield modelling in the reciprocal domain to simulate unblended data at the surface (which is geometrically equivalent to the true unblended data in the common-receiver domain) plus equivalent receiver-blending in the reciprocal domain. Figure 5.2 illustrated this relationship using the simple matrix identity, where Figure 5.2a schematically shows source-side blending to get a blended VSP data matrix and Figure 5.2b shows that the transpose of equation (5.4.7) is also true, i.e. it is equivalent to receiver-side blending for common-receiver data.

As Figure 5.11 shows, the residual after least-squares subtraction or adaptive subtraction of the simulated blended data and the measured blended data are subjected to pseudo-deblending, after which it is used to update the reflectivity, iteratively, in such a way that the data residual is minimized. Again, note that each iteration of FWM involves a round-trip iteration of full wavefield modelling, and hence, uses a higher order of multiples to estimate the reflectivity.

Similar to the optimization scheme discussed in chapter three, imaging blended VSP data using FWM is also defined as an optimization problem, where the simulation of the data is compared to the measured or observed data. We can write the objective function J to minimize in a least-squares sense as:

$$J = \min \sum_k \sum_{\omega} \|\vec{P}_{bl,obs,k}^- - \vec{P}_{bl,est,k}^-\|_2^2, \quad (5.4.10)$$

where $\vec{P}_{bl,obs,k}^-(z_0)$ and $\vec{P}_{bl,est,k}^-(z_0)$ are the observed and estimated blended VSP data due to the k^{th} blended source term. Note that the estimated blended VSP data is a function of the reflectivity matrix \mathbf{R} . Basically, to simulate data using full wavefield modelling at the surface due to the l^{th} source \vec{S}_l in the borehole in the reciprocal domain can be written as:

$$\vec{P}_l^-(z_0) = \sum_{m=0}^N \mathbf{W}^-(z_0, z_m) [\mathbf{R}(z_j) \vec{P}_l(z_m) + \vec{S}_l^-(z_m)]. \quad (5.4.11)$$

After modelling of the data in the reciprocal domain, the receiver-side blending is performed in the common-receiver domain as:

$$\mathbf{P}_{vsp,bl}^T = \Gamma_{bl}^T \mathbf{P}_{vsp}^T. \quad (5.4.12)$$

The k^{th} row of the data matrix $\mathbf{P}_{vsp,bl}^T$ is equivalent to the estimated blended common-source gather $\vec{P}_{bl,est,k}^-(z_0)$. Note again that in the acoustic approximation, we can write $\mathbf{R}^\cap(z_n) = -\mathbf{R}^\cup(z_n)$. This reduces the number of parameters to estimate in the inversion from two reflectivity matrices per depth level (\mathbf{R}^\cap , \mathbf{R}^\cup) to one (\mathbf{R}^\cup).

The least-squares inversion for blended VSP data suffers from blending noise leaking into the image space especially for higher blending factors. So, in order to suppress the blending noise leaking into the image, we could use a sparsity-promoting constraint in the inversion scheme, similar to what was done in chapter three. Hence, the new objective function for the constrained least-squares inversion can be written as:

$$J = \sum_k \sum_\omega \|\vec{P}_{bl,obs,k}^- - \vec{P}_{bl,est,k}^-\|_2^2 + \epsilon^2 F(\mathbf{R}), \quad (5.4.13)$$

where, $F(\mathbf{R})$ is a sparsity-promoting norm imposed on the reflectivity and ϵ^2 is a weighting parameter that governs the trade-off between the data misfit and the model prior usually depending on the noise content of the data. Note again, the subscript k is for the k^{th} blended source. For the numerical examples ahead, we have used the Cauchy norm (same as in chapter three), that is defined as:

$$F(\mathbf{R}) = \sum_n \sum_j \log\left(1 + \frac{R_{jj,n}^2}{\sigma_r^2}\right), \quad (5.4.14)$$

where $R_{jj,n}$ is a sample of the reflectivity image at lateral location j (i.e. a diagonal element from matrix $\mathbf{R}(z_n)$) and σ_r is the weighting parameter in the Cauchy norm. The above optimization problem can be solved by an iterative optimization scheme in the same way as discussed in chapter three, to estimate the reflectivity of the subsurface. In Table 5.1, the pseudo-code of the FWM inversion algorithm for blended VSP data using conjugate gradient scheme is given.

5.5 Numerical examples of FWM for blended VSP data

To illustrate the FWM inversion scheme, we have modelled VSP data using an acoustic 2D finite-difference method, with the full source geometry (conventional geometry) and using the density model as shown in Figure 5.3a. The unblended VSP data are simulated for uniformly distributed sources, laterally located between $0m$ and $3000m$, with a source spacing of $20m$, at the surface. The receivers are located between a depth of $100m$ to $1000m$, at a depth spacing of $10m$. The simulated unblended VSP data were then numerically blended by adding shots with random time shifts. In order to test the imaging process for the blended

PSEUDO-CODE

- initialization: $\mathbf{R}^{(0)} = 0$, $\vec{E}_{bl,k} = \vec{P}_{bl,obs,k}^T$, $i = 1$
- while $i \leq i_{max}$ or $|\vec{E}_{bl,k}| < |\vec{E}_{tolerance}|$
 - compute $\vec{P}_k^{+(i)}$, $\vec{P}_k^{-(i)}$ for all sources k , at all depth levels
 - estimate unblended $\vec{P}_{est,k}^T$ at the surface
 - blend the estimated data at the surface $\vec{P}_{est,k}^T = \Gamma_{bl}^T \vec{P}_{est,k}^T$
 - blended data misfit $\vec{E}_{bl,k} = \vec{P}_{bl,obs,k}^T - \vec{P}_{bl,est,k}^T$
 - pseudo-deblended data misfit $\vec{E}_k = \frac{1}{b} \vec{E}_k \Gamma_{bl}^H$
 - compute gradient $\Delta \mathbf{R}^{\cup(i)}$ for all depth levels
 - if $i = 1$

$$\beta^{(i)} = 0$$
 - else

$$\beta^{(i)} = \frac{\Delta \mathbf{R}^{(i)H} [\Delta \mathbf{R}^{(i)} - \Delta \mathbf{R}^{(i-1)}]}{[\Delta \mathbf{R}^{(i-1)H} \Delta \mathbf{R}^{(i-1)}]}$$
 - estimate conjugate direction, $\Delta \mathbf{R}_{cg}^{\cup(i)} = \Delta \mathbf{R}^{\cup(i)} + \beta^{(i)} \Delta \mathbf{R}_{cg}^{\cup(i-1)}$
 - search for $\alpha^{(i)}$, $\alpha^{(i)} = \text{argmin}_{\alpha} [J(\mathbf{R}^{\cup(i-1)} + \alpha^{(i)} \Delta \mathbf{R}_{cg}^{\cup(i)})]$
 - update reflectivity matrix, $\mathbf{R}^{(i)} = \mathbf{R}^{(i-1)} + \alpha^{(i)} \Delta \mathbf{R}_{cg}^{\cup(i)}$
 - $i = i + 1$

Table 5.1: Pseudo-code for the full waveform migration algorithm using an iterative conjugate-gradient scheme to image blended VSP data in common-receiver domain.

data, we did the numerical blending by adding shots with random time shifts, the number of shots added to make one blended shot is defined by the 'blending factor'. We have tested the scheme for blending factor one, two, three and four. Figure 5.16 shows snapshots of the wavefield propagation in the finite-difference modeling for numerically blended shot experiments with blending factors one, two and three.

Figures 5.17, 5.18, 5.19 and 5.20 illustrate schematically the numerical blending process, showing a frequency slice of the blending operator Γ_{bl} , an example of the common-shot and common-receiver gathers after numerical blending for blending factor one, two, three and four, respectively. Specifically, Figures 5.17a, 5.18a, 5.19a and 5.20a show an example of an unblended common-shot gather and Figures 5.17b, 5.18b, 5.19b and 5.20b show a frequency slice of the corresponding blending operator, with blending factor one, two, three and four respectively. Figures 5.17c, 5.18c, 5.19c and 5.20c show an example of a blended common-source

for blended VSP data as a strategy require further research and will depend on the measured data. In this chapter, we propose the latter, to perform FWM on blended VSP data in the common-receiver domain. Hence the algorithm works for simultaneous deblending and imaging, and estimating the subsurface reflectivity such that the modelled data fits the true blended data in a least-square sense.

The estimation of the source wavefield is highly dependent on how well we can pick the direct arrivals in the measured VSP data. However, picking direct arrivals on blended data directly is challenging. The direct arrivals for blended data can be picked effectively after applying pseudo-deblending. Furthermore, in this paper, we have demonstrated examples from an offshore environment. A similar technique can be extended to use VSP data acquired onshore. However, in land data, there will be other processing aspects to be taken care of such as near-surface issues and statics. A detailed discussion on these issues are beyond the scope of this chapter. We have shown simple synthetic examples to illustrate the imaging of blended VSP data, with different blending factors. Again, using the full wavefield helps to get a significant improvement in the illumination in the images compared to conventional approaches. Note also that, using a constrained inversion scheme does help in reducing the blending interference noise in the image space. Furthermore, we expect that designing the acquisition geometry with optimum blending parameters will also help in reducing the blending noise in the image space. In this chapter, we have not included the concept of compressed sensing in acquiring VSP data and estimating images, however, it is certainly an interesting subject for future research.

Finally, in this research, for 2D VSP data, we found that doing one iteration of modelling followed by one iteration of inversion in the feedback loop lead to converge the algorithm smoothly and yield a reasonably good result. However, for 3D blended surface seismic or OBC (Ocean-bottom cable) data, this strategy may not always work. Hence, for practical cases, one must test strategies like multiple iteration of modelling followed by one iteration of inversion or vice-versa.

Elastic FWM: incorporating converted waves in multicomponent VSP data

6.1 Introduction to multi-component VSP data

In practice, VSP data are mostly multi-component records, i.e. the geophones in the borehole can register the x-, the y- and the z- component of the wavefields. Hence, shear-waves or converted waves play a major role in VSP data processing, imaging and interpretation. The *P*-waves and *S*-waves have different wave properties, such as the particle velocity and particle direction, which in fact aids in providing additional stratigraphical as well as structural information of the subsurface. Compared to surface seismic data, it is easier to identify the reflected and transmitted primaries and multiples of the converted wavefield in VSP data and, thus, it helps in deriving reliable information about the subsurface lithological properties. Assuming a horizontally layered earth, the location of P-P and P-S reflection points in the VSP geometry are curved and P-S reflection points are displaced toward the receivers, see Figure 6.1, after Stewart et al. [2002]. The P-P and P-S reflection point trajectories are computed for an offset source located 3000m away from a vertical well, for a given horizontally layered elastic medium obeying Snell's law. Furthermore, in practice, P-S images have higher spatial resolution than the associated P-P sections from VSP data [see, for example, in Stewart et al., 2002].

In the past, several example applications of multi-component VSP data are dis-

With VSP data acquisition, the orientation of the geophones in the borehole are generally not aligned to the referenced x-, y- and z- direction. Hence, in terms of the processing of multi-component VSP data, one of the major steps is a rotation correction applied to the transverse and vertical component wavefields. After the correction, the recorded three component wavefield are oriented to the referenced x-, y- and z- directions. A subsequent P - S wavefield mode-separation is applied to separate P waves and S waves. We will not discuss the details of P and S wavefield mode-separation in this thesis. For examples in literature, please refer to methods discussed in Dankbaar [1987], Hermann and Wapenaar [1992], Leaney [1990], Blias [2008], Sun et al. [2009], Lou et al. [2013] and Palacios et al. [2013].

We assume to have a P - S mode-separated wavefield from VSP data. So towards elastic FWM, the next step is to incorporate the simulation of converted waves in the full wavefield modelling. In the previous chapters, we have discussed full wavefield modelling and full wavefield migration (FWM) for VSP data in an acoustic scenario, where we assumed the S -wave velocity to be zero, yielding no effect of converted wavefields and angle-dependent effects due to S -wave velocities. An example in section 4.3 does show the effect of non-zero S -wave velocity on \mathbf{R}_{pp} imaging (acoustic imaging), where the observed P -wave data contains converted waves and also shows angle-dependent reflection effects. In the next section, we will extend the concept of acoustic full wavefield modelling to elastic multicomponent full wavefield modelling for VSP data. In the subsequent sections, we will discuss an approach to incorporate the converted waves in imaging.

6.2 Elastic full wavefield modelling: mathematical formulation

In the past, we have seen some examples of elastic multi-component VSP modelling in the literature. Some of the examples are mentioned in chapter two of this thesis, such as the reflectivity method discussed in Mallick and Frazer [1988] and the state-space algorithm discussed in Aminzadeh and Mendel [1985]; Ferber [1988]; Xu [1990]. Also, Young et al. [1984] presented a comparative study of modelling algorithms based on geometric ray theory, asymptotic ray theory, generalized ray theory, Kirchhoff wave theory, Fourier synthesis, finite differences, and finite elements to simulate elastic VSP data. Dietrich and Bouchon [1985] discussed modelling of VSP in elastic media using a discrete wavenumber method [Bouchon and Aki, 1977].

In chapter two of this thesis, we introduced the concept of iterative full wavefield modelling and illustrated examples in the 2D acoustic case. In this section, we will extend the concept of the full wavefield modelling scheme to include the converted wavefields. In order to discuss the mathematical formulation, we will use a similar matrix-vector notation as introduced earlier in chapter two of this thesis. To

account for converted waves, we have to define the continuity boundary condition of both P - and S -wavefields at an interface. Note that P and S -wavefields are the P -wave potential and S -wave potential (Lame potentials) represented by ϕ and ψ , respectively [for details, please refer to Wapenaar and Berkhout, 1989]. For an isotropic homogeneous elastic medium, the P -wave and S -wave potentials are related to the particle velocities \vec{v}_p and \vec{v}_s and can be written as:

$$\begin{aligned}\vec{v}_p &= \nabla \phi, \\ \vec{v}_s &= \nabla \times \vec{\psi}.\end{aligned}\tag{6.2.1}$$

The total particle velocity is given by $\vec{v} = \vec{v}_p + \vec{v}_s$, and related to the P - and S -wave potentials by (Newton's law):

$$\frac{\partial \vec{v}}{\partial t} = -\frac{1}{\rho}[\nabla \phi + \nabla \times \vec{\psi}].\tag{6.2.2}$$

Figure 6.3 schematically shows the upgoing and downgoing P - and S - wavefields across a discontinuity at depth level z_n . The upgoing wavefields have a superscript '-' and the the downgoing wavefields have a superscript '+'. Also, similar to chapter two, the wavefields that are incident to a depth level are represented by a vector \vec{P} and the wavefield that are leaving a depth level are represented by a vector \vec{Q} . Further, to specify the mode of the wavefield, subscript P and S are used to represent P -waves and S -waves.

Hence, the upgoing and the downgoing P -wavefields just above the discontinuity are represented by \vec{Q}_p^- and \vec{P}_p^+ , respectively, and the ones just below the discontinuity are represented by \vec{P}_p^- and \vec{Q}_p^+ , respectively. Similarly, the upgoing and the downgoing S -wavefields just above the discontinuity are represented by \vec{Q}_s^- and \vec{P}_s^+ , respectively, and the ones just below the discontinuity are represented by \vec{P}_s^- and \vec{Q}_s^+ , respectively. Now, in order to incorporate the converted wavefields, we will define the reflectivity and transmissivity matrices with subscripts representing the mode of the incident and the corresponding reflected or transmitted wavefields. In such notation, \mathbf{R}_{pp}^{\cup} and \mathbf{R}_{pp}^{\cap} represent reflectivity matrices related to the discontinuity for an incident and reflected P -wavefield, incident from above and below the depth level, respectively (as shown in Figure 6.3b). \mathbf{R}_{ss}^{\cup} and \mathbf{R}_{ss}^{\cap} represent reflectivity matrices related to the discontinuity for an incident and reflected S -wavefield, incident from above and below the depth level, respectively (as shown in Figure 6.3c). \mathbf{R}_{ps}^{\cup} and \mathbf{R}_{ps}^{\cap} represent reflectivity matrices related to the discontinuity for an incident S -wavefield but reflected P -wavefield, incident from above and below the depth level, respectively (as shown in Figure 6.3d). Similarly, \mathbf{R}_{sp}^{\cup} and \mathbf{R}_{sp}^{\cap} represent reflectivity matrices related to the discontinuity for an incident P -wavefield but reflected S -wavefield, incident from above and below the depth level, respectively (as shown in Figure 6.3e). \mathbf{T}_{pp}^+ , \mathbf{T}_{ss}^+ , \mathbf{T}_{ps}^+ , \mathbf{T}_{sp}^+ ,

\mathbf{T}_{pp}^- , \mathbf{T}_{ss}^- , \mathbf{T}_{ps}^- , \mathbf{T}_{sp}^- represents the corresponding transmissivity matrices as shown in Figures 6.3b, 6.3c, 6.3d and 6.3e. Note that '+' and '-' signs represents the transmission for downgoing and upgoing wavefields, respectively.

We will define the boundary conditions using the wavefield continuity equations as introduced in Claerbout [1976] [see also Frasier, 1970; Aminzadeh and Mendel, 1982; Berkhout, 2012].

Using the wavefields as well as the reflectivity and the transmissivity matrices notation as discussed above, and as shown in Figure 6.3, the full wavefield relations from the continuity relationship become:

$$\vec{Q}_p^+ = \mathbf{T}_{pp}^+ \vec{P}_p^+ + \mathbf{T}_{ps}^+ \vec{P}_s^+ + \mathbf{R}_{pp}^\cap \vec{P}_p^- + \mathbf{R}_{ps}^\cap \vec{P}_s^-, \quad (6.2.3)$$

$$\vec{Q}_s^+ = \mathbf{T}_{sp}^+ \vec{P}_p^+ + \mathbf{T}_{ss}^+ \vec{P}_s^+ + \mathbf{R}_{sp}^\cap \vec{P}_p^- + \mathbf{R}_{ss}^\cap \vec{P}_s^-, \quad (6.2.4)$$

$$\vec{Q}_p^- = \mathbf{R}_{pp}^\cup \vec{P}_p^+ + \mathbf{R}_{ps}^\cup \vec{P}_s^+ + \mathbf{T}_{pp}^- \vec{P}_p^- + \mathbf{T}_{ps}^- \vec{P}_s^-, \quad (6.2.5)$$

$$\vec{Q}_s^- = \mathbf{R}_{sp}^\cup \vec{P}_p^+ + \mathbf{R}_{ss}^\cup \vec{P}_s^+ + \mathbf{T}_{sp}^- \vec{P}_p^- + \mathbf{T}_{ss}^- \vec{P}_s^-. \quad (6.2.6)$$

The above equations can be written as a matrix equation given by:

$$\begin{bmatrix} \vec{Q}_p^+ \\ \vec{Q}_s^+ \\ \vec{Q}_p^- \\ \vec{Q}_s^- \end{bmatrix} = \begin{bmatrix} \mathbf{T}_{pp}^+ & \mathbf{T}_{ps}^+ & \mathbf{R}_{pp}^\cap & \mathbf{R}_{ps}^\cap \\ \mathbf{T}_{sp}^+ & \mathbf{T}_{ss}^+ & \mathbf{R}_{sp}^\cap & \mathbf{R}_{ss}^\cap \\ \mathbf{R}_{pp}^\cup & \mathbf{R}_{ps}^\cup & \mathbf{T}_{pp}^- & \mathbf{T}_{ps}^- \\ \mathbf{R}_{sp}^\cup & \mathbf{R}_{ss}^\cup & \mathbf{T}_{sp}^- & \mathbf{T}_{ss}^- \end{bmatrix} \begin{bmatrix} \vec{P}_p^+ \\ \vec{P}_s^+ \\ \vec{P}_p^- \\ \vec{P}_s^- \end{bmatrix}. \quad (6.2.7)$$

Rearranging the above equation in order to formulate the outgoing wavefields at the interface - \vec{Q}_p^+ , \vec{Q}_s^+ , \vec{Q}_p^- and \vec{Q}_s^- as a sum of their corresponding incident wavefields \vec{P}_p^+ , \vec{P}_s^+ , \vec{P}_p^- and \vec{P}_s^- , respectively and the corresponding two-way scattered terms, we get:

$$\begin{bmatrix} \vec{Q}_p^+ \\ \vec{Q}_s^+ \\ \vec{Q}_p^- \\ \vec{Q}_s^- \end{bmatrix} = \begin{bmatrix} \vec{P}_p^+ + \delta \vec{P}_p^+ \\ \vec{P}_s^+ + \delta \vec{P}_s^+ \\ \vec{P}_p^- + \delta \vec{P}_p^- \\ \vec{P}_s^- + \delta \vec{P}_s^- \end{bmatrix}, \quad (6.2.8)$$

where $\delta \vec{P}_p^+$, $\delta \vec{P}_s^+$, $\delta \vec{P}_p^-$ and $\delta \vec{P}_s^-$ are the scattered downgoing P wavefield, scattered downgoing S wavefield, scattered upgoing P wavefield and scattered upgoing S wavefield, respectively. These scattered wavefields are given by:

$$\begin{bmatrix} \delta \vec{P}_p^+ \\ \delta \vec{P}_s^+ \\ \delta \vec{P}_p^- \\ \delta \vec{P}_s^- \end{bmatrix} = \begin{bmatrix} \mathbf{T}_{pp}^+ - 1 & \mathbf{T}_{ps}^+ & \mathbf{R}_{pp}^\cap & \mathbf{R}_{ps}^\cap \\ \mathbf{T}_{sp}^+ & \mathbf{T}_{ss}^+ - 1 & \mathbf{R}_{sp}^\cap & \mathbf{R}_{ss}^\cap \\ \mathbf{R}_{pp}^\cup & \mathbf{R}_{ps}^\cup & \mathbf{T}_{pp}^- - 1 & \mathbf{T}_{ps}^- \\ \mathbf{R}_{sp}^\cup & \mathbf{R}_{ss}^\cup & \mathbf{T}_{sp}^- & \mathbf{T}_{ss}^- - 1 \end{bmatrix} \begin{bmatrix} \vec{P}_p^+ \\ \vec{P}_s^+ \\ \vec{P}_p^- \\ \vec{P}_s^- \end{bmatrix}. \quad (6.2.9)$$

First, let us define the convention for one-way wavefield extrapolation between consecutive depth levels. Figure 6.4a and 6.4c show the downgoing P - and S -wavefield $\vec{Q}_p^+(z_{n-1})$ and $\vec{Q}_s^+(z_{n-1})$ from just below depth level z_{n-1} propagated down to depth level z_n using the propagation operator $\mathbf{W}_p^+(z_n, z_{n-1})$ and $\mathbf{W}_s^+(z_n, z_{n-1})$, and represented by the downgoing P - and S -wavefield $\vec{P}_p^+(z_n)$ and $\vec{P}_s^+(z_n)$ just above depth level z_n , respectively.

Similarly, Figure 6.4b and 6.4d show the upgoing P - and S -wavefield $\vec{Q}_p^-(z_{n+1})$ and $\vec{Q}_s^-(z_{n+1})$ from just above depth level z_{n+1} propagated up to depth level z_n using the propagation operator $\mathbf{W}_p^-(z_n, z_{n+1})$ and $\mathbf{W}_s^-(z_n, z_{n+1})$, and represented by the upgoing P - and S -wavefield $\vec{P}_p^-(z_n)$ and $\vec{P}_s^-(z_n)$ just below depth level z_n , respectively. The propagation operators \mathbf{W}_p and \mathbf{W}_s are the phase-shift operators, implemented as space-frequency domain convolution operators that can be calculated using inhomogeneous P - and S -wave background velocity models [Thorbecke et al., 2004]. Mathematically, we can write the one-way P - and S -wavefield propagation for downward propagation as:

$$\vec{P}_p^+(z_n) = \mathbf{W}_p^+(z_n, z_{n-1})\vec{Q}_p^+(z_{n-1}), \quad (6.2.10)$$

$$\vec{P}_s^+(z_n) = \mathbf{W}_s^+(z_n, z_{n-1})\vec{Q}_s^+(z_{n-1}), \quad (6.2.11)$$

and for upward propagation as:

$$\vec{P}_p^-(z_n) = \mathbf{W}_p^-(z_n, z_{n+1})\vec{Q}_p^-(z_{n+1}), \quad (6.2.12)$$

$$\vec{P}_s^-(z_n) = \mathbf{W}_s^-(z_n, z_{n+1})\vec{Q}_s^-(z_{n+1}). \quad (6.2.13)$$

For a detailed derivation of the extrapolation of the elastic P - and S -wavefields, please refer to Wapenaar and Berkhout [1989] and Wapenaar and Haime [1990].

The iterative full wavefield modelling of the P - and S - wavefields is done in a similar way as described in chapter two of this thesis. However, the scattered P wavefield now comprise of the two-way full-elastic scattered P -waves i.e. $\delta \vec{P}_p^+$ and $\delta \vec{P}_p^-$, and the scattered S wavefield now comprise of two-way full-elastic scattered S -waves i.e. $\delta \vec{P}_s^+$ and $\delta \vec{P}_s^-$.

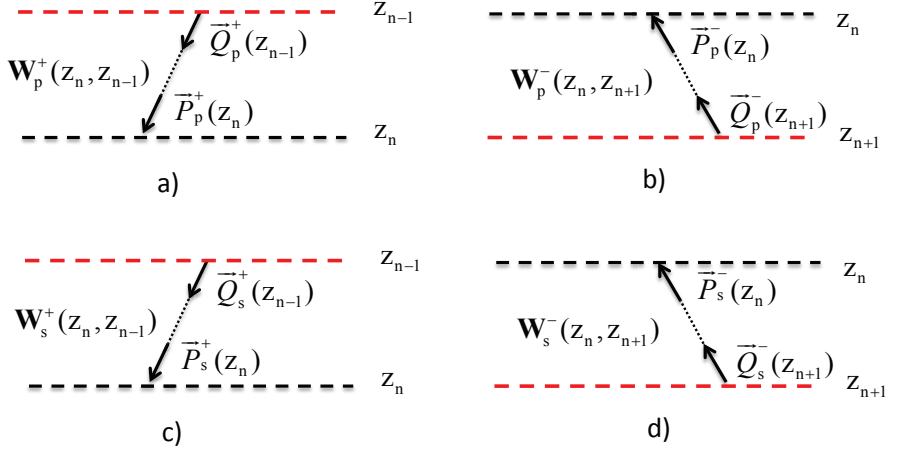


Figure 6.4: Schematic diagram showing wavefield propagation between two depth levels for P- and S-wavefields. a) and c) show downward propagation of the downgoing P- and S-wavefields $\vec{Q}_p^+(z_{n-1})$ and $\vec{Q}_s^+(z_{n-1})$ from just below the depth level z_{n-1} to the downgoing P- and S-wavefield $\vec{P}_p^+(z_n)$ and $\vec{P}_s^+(z_n)$ just above the depth level z_n , using the propagation operator $\mathbf{W}_p^+(z_n, z_{n-1})$ and $\mathbf{W}_s^+(z_n, z_{n-1})$, respectively. Similarly, b) and d) show upward propagation of the upgoing P- and S-wavefield $\vec{Q}_p^-(z_{n+1})$ and $\vec{Q}_s^-(z_{n+1})$ from just above the depth level z_{n+1} to the upgoing P- and S-wavefield $\vec{P}_p^-(z_n)$ and $\vec{P}_s^-(z_n)$ just below the depth level z_n , using the propagation operator $\mathbf{W}_p^-(z_n, z_{n+1})$ and $\mathbf{W}_s^-(z_n, z_{n+1})$, respectively. \mathbf{W}_p and \mathbf{W}_s represents the propagation due to the P- and S-wave velocity, respectively.

As described in chapter two of this thesis, the iterative full wavefield modelling includes iterative modelling of the total incident wavefield from above and from below. For elastic VSP data, we will define the modelling in the true source-receiver geometry, which is similar to modelling surface seismic wavefields, followed by selecting the upgoing and the downgoing wavefields at known receiver depths. In order to incorporate the converted wavefield in the modelling scheme, we have to model the incident downgoing P- and S- wavefields, i.e. $\vec{P}_p^+(z_n)$ and $\vec{P}_s^+(z_n)$, from above, and the incident P- and S- upgoing wavefields, i.e. $\vec{P}_p^-(z_n)$ and $\vec{P}_s^-(z_n)$, from below, respectively. We assume that for the time being that only P-sources are present at the surface z_0 . For a given iteration i , the modelling equations can be written as:

$$\begin{aligned}\vec{P}_p^+(z_n)^{(i)} &= \mathbf{W}_p^+(z_n, z_0)\vec{S}_p^+(z_0) \\ &+ \sum_{m=0}^{n-1} \mathbf{W}_p^+(z_n, z_m)[\delta\vec{P}_p^+(z_m)]^{(i-1)},\end{aligned}\quad (6.2.14)$$

$$\vec{P}_p^-(z_n)^{(i)} = \sum_{m=n+1}^N \mathbf{W}_p^-(z_n, z_m)[\delta\vec{P}_p^-(z_m)]^{(i-1)}, \quad (6.2.15)$$

$$\vec{P}_s^+(z_n)^{(i)} = \sum_{m=0}^{n-1} \mathbf{W}_s^+(z_n, z_m)[\delta\vec{P}_s^+(z_m)]^{(i-1)}, \quad (6.2.16)$$

$$\vec{P}_s^-(z_n)^{(i)} = \sum_{m=n+1}^N \mathbf{W}_s^-(z_n, z_m)[\delta\vec{P}_s^-(z_m)]^{(i-1)}, \quad (6.2.17)$$

where $\vec{S}_p^+(z_0)$ represents the P -source wavefield at the surface. Note again that in the first step, $\vec{P}_p^+(z_n)^{(1)} = \mathbf{W}_p^+(z_n, z_0)\vec{S}_p^+(z_0)$, i.e. the direct source wavefield at all depth levels and other wavefields i.e. $\vec{P}_p^-(z_n)^{(1)}$, $\vec{P}_s^+(z_n)^{(1)}$ and $\vec{P}_s^-(z_n)^{(1)}$ are zero. Furthermore, as mentioned earlier, for walkaway VSP data modelling, we can select the upgoing and downgoing wavefields for all the spatial locations, i.e. both lateral and vertical location, where the receivers are present. The modelled VSP data is obtained by taking the sum of the upgoing and downgoing wavefields measured by the borehole receivers.

6.3 Elastic full wavefield modelling for a layered medium: numerical examples

In the previous section, we have discussed the mathematical formulation of the elastic full wavefield modelling. The iterative modelling of the incident P - and S -wavefields are a function of the two-way scattered P wavefield ($\delta\vec{P}_p^+$ and $\delta\vec{P}_p^-$) and the two-way scattered S wavefield ($\delta\vec{P}_s^+$ and $\delta\vec{P}_s^-$), which in turn are a function of the reflectivity and transmissivity matrices i.e. \mathbf{R}_{pp}^{\cup} , \mathbf{R}_{ps}^{\cup} , \mathbf{R}_{pp}^{\cap} , \mathbf{R}_{ps}^{\cap} , \mathbf{R}_{ss}^{\cup} , \mathbf{R}_{sp}^{\cup} , \mathbf{R}_{ss}^{\cap} , \mathbf{R}_{sp}^{\cap} , \mathbf{T}_{pp}^+ , \mathbf{T}_{ps}^+ , \mathbf{T}_{pp}^- , \mathbf{T}_{ps}^- , \mathbf{T}_{sp}^+ , \mathbf{T}_{ss}^+ , \mathbf{T}_{sp}^- and \mathbf{T}_{ss}^- , given by Equation (6.2.9). Note that all these reflectivity matrices are angle-dependent, which shows complex behavior at critical and post-critical angles. Hence, the modelling as well as inversion of all these parameters together is not trivial. In order to simplify

$$\vec{R}_{pp}(s_x) = \frac{1}{2}(1 - 4\beta_0^2 s_x^2) \Delta \ln \rho + \frac{1}{2(1 - \alpha_0^2 s_x^2)} \Delta \ln \alpha - 4\beta_0^2 s_x^2 \Delta \ln \beta, \quad (6.3.19)$$

$$\begin{aligned} \vec{R}_{sp}(s_x) &= \frac{-s_x \alpha_0}{2\sqrt{1 - \beta_0^2 s_x^2}} \left[\left(1 - \beta_0^2 s_x^2 + 2\beta_0^2 \frac{\sqrt{1 - \alpha_0^2 s_x^2} \sqrt{1 - \beta_0^2 s_x^2}}{\alpha_0 \beta_0} \right) \Delta \ln \rho \right] \\ &- \frac{-s_x \alpha_0}{2\sqrt{1 - \beta_0^2 s_x^2}} \left[4\beta_0^2 \left(s_x^2 - \frac{\sqrt{1 - \alpha_0^2 s_x^2} \sqrt{1 - \beta_0^2 s_x^2}}{\alpha_0 \beta_0} \right) \Delta \ln \beta \right] \end{aligned} \quad (6.3.20)$$

$$\vec{R}_{ss}(s_x) = -\frac{1}{2}(1 - 4\beta_0^2 s_x^2) \Delta \ln \rho - \left[\frac{1}{2(1 - \beta_0^2 s_x^2)} - 4\beta_0^2 s_x^2 \right] \Delta \ln \beta, \quad (6.3.21)$$

$$\vec{R}_{ps}(s_x) = \frac{\beta_0 \sqrt{1 - s_x^2 \beta_0^2}}{\alpha_0 \sqrt{1 - s_x^2 \alpha_0^2}} \vec{R}_{sp}(s_x). \quad (6.3.22)$$

Similarly, the angle-dependent transmissivity vectors of a grid point at an interface or discontinuity are given by (Aki and Richards [1980]):

$$\vec{T}_{pp}(s_x) = 1 - \frac{1}{2} \Delta \ln \rho + \left[\frac{1}{2(1 - \alpha_0^2 s_x^2)} - 1 \right] \Delta \ln \alpha, \quad (6.3.23)$$

$$\begin{aligned} \vec{T}_{sp}(s_x) &= \frac{s_x \alpha_0}{2\sqrt{1 - \beta_0^2 s_x^2}} \left[\left(1 - \beta_0^2 s_x^2 - 2\beta_0^2 \frac{\sqrt{1 - \alpha_0^2 s_x^2} \sqrt{1 - \beta_0^2 s_x^2}}{\alpha_0 \beta_0} \right) \Delta \ln \rho \right] \\ &- \frac{s_x \alpha_0}{2\sqrt{1 - \beta_0^2 s_x^2}} \left[4\beta_0^2 \left(s_x^2 + \frac{\sqrt{1 - \alpha_0^2 s_x^2} \sqrt{1 - \beta_0^2 s_x^2}}{\alpha_0 \beta_0} \right) \Delta \ln \beta \right] \end{aligned} \quad (6.3.24)$$

$$\vec{T}_{ss}(s_x) = 1 - \frac{1}{2} \Delta \ln \rho + \left[\frac{1}{2(1 - \beta_0^2 s_x^2)} - 1 \right] \Delta \ln \beta, \quad (6.3.25)$$

$$\vec{T}_{ps}(s_x) = -\frac{\beta_0 \sqrt{1 - s_x^2 \beta_0^2}}{\alpha_0 \sqrt{1 - s_x^2 \alpha_0^2}} \vec{T}_{sp}(s_x). \quad (6.3.26)$$

Here, α_0 and β_0 are the P -wave and S -wave background velocities. In the forward modelling, we assume that both the background P - and S -wave velocity models are known. Also in the forward modelling, we know the true logarithmic elastic contrast parameters. We can re-write the above four equations for \vec{R}_{pp} , \vec{R}_{sp} , \vec{R}_{ss} and \vec{R}_{ps} and the four equations for \vec{T}_{pp} , \vec{T}_{sp} , \vec{T}_{ss} and \vec{T}_{ps} in a simple way as a

function of elastic contrast parameters i.e. $\Delta \ln \rho$, $\Delta \ln \alpha$ and $\Delta \ln \beta$ as:

$$\vec{R}_{pp}(s_x) = a_{11}(s_x)\Delta \ln \rho + a_{12}(s_x)\ln \alpha + a_{13}(s_x)\ln \beta, \quad (6.3.27)$$

$$\vec{R}_{sp}(s_x) = a_{21}(s_x)\Delta \ln \rho + a_{22}(s_x)\ln \alpha + a_{23}(s_x)\ln \beta, \quad (6.3.28)$$

$$\vec{R}_{ps}(s_x) = a_{31}(s_x)\Delta \ln \rho + a_{32}(s_x)\ln \alpha + a_{33}(s_x)\ln \beta, \quad (6.3.29)$$

$$\vec{R}_{ss}(s_x) = a_{41}(s_x)\Delta \ln \rho + a_{42}(s_x)\ln \alpha + a_{43}(s_x)\ln \beta, \quad (6.3.30)$$

$$\vec{T}_{pp}(s_x) = 1 + b_{11}(s_x)\Delta \ln \rho + b_{12}(s_x)\ln \alpha + b_{13}(s_x)\ln \beta, \quad (6.3.31)$$

$$\vec{T}_{sp}(s_x) = b_{21}(s_x)\Delta \ln \rho + b_{22}(s_x)\ln \alpha + b_{23}(s_x)\ln \beta, \quad (6.3.32)$$

$$\vec{T}_{ps}(s_x) = b_{31}(s_x)\Delta \ln \rho + b_{32}(s_x)\ln \alpha + b_{33}(s_x)\ln \beta, \quad (6.3.33)$$

$$\vec{T}_{ss}(s_x) = 1 + b_{41}(s_x)\Delta \ln \rho + b_{42}(s_x)\ln \alpha + b_{43}(s_x)\ln \beta, \quad (6.3.34)$$

which can be written as a matrix equations as:

$$\begin{bmatrix} \vec{R}_{pp}^{\cup} \\ \vec{R}_{sp}^{\cup} \\ \vec{R}_{ps}^{\cup} \\ \vec{R}_{ss}^{\cup} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \\ a_{41} & a_{42} & a_{43} \end{bmatrix} \begin{bmatrix} \Delta \ln \rho \\ \Delta \ln \alpha \\ \Delta \ln \beta \end{bmatrix} = \mathbf{A} \begin{bmatrix} \Delta \ln \rho \\ \Delta \ln \alpha \\ \Delta \ln \beta \end{bmatrix} \quad (6.3.35)$$

and

$$\begin{bmatrix} \vec{T}_{pp}^{\rightarrow} \\ \vec{T}_{sp}^{\rightarrow} \\ \vec{T}_{ps}^{\rightarrow} \\ \vec{T}_{ss}^{\rightarrow} \end{bmatrix} = \begin{bmatrix} 1 & b_{11} & b_{12} & b_{13} \\ 0 & b_{21} & b_{22} & b_{23} \\ 0 & b_{31} & b_{32} & b_{33} \\ 1 & b_{41} & b_{42} & b_{43} \end{bmatrix} \begin{bmatrix} 1 \\ \Delta \ln \rho \\ \Delta \ln \alpha \\ \Delta \ln \beta \end{bmatrix} \quad (6.3.36)$$

where the coefficients of matrices \mathbf{A} and \mathbf{B} are the functions of P -wave and S -wave background velocities, and ray-parameter s_x . Note that the superscripts ' \cup ' and ' \rightarrow ' indicates that wavefield is traveling downwards before reflection and transmission, respectively. The computation of reflectivity and transmissivity for the wavefields traveling upwards are performed by flipping the model upside down, i.e. making a change in sign in the medium contrasts.

Given the true and background P -wave and S -wave velocities and the true density model in a forward problem, we can evaluate the angle-dependent reflectivity and transmissivity vectors as a function of ray-parameter s_x (from the approximations

Figure 6.11 illustrates an exact solution of the Zoeppritz equation, courtesy of CREWES Zoeppritz explorer 2.2, for the first reflector (as shown in Figure 6.6).

Specifically, Figure 6.11a, 6.11b, 6.11c and 6.11d show \vec{R}_{pp} , \vec{R}_{sp} , \vec{R}_{ps} and \vec{R}_{ss} respectively at one grid-point location for an interface separating two half spaces. The density, P -wave velocity and S -wave velocity for medium above the interface are 1000kg/m^3 , 2700m/s and 1500m/s , respectively, and for the medium below the interface are 2000kg/m^3 , 3000m/s and 1700m/s , respectively. Note that in all figures, the bold curve shows the real part and the dotted curve shows the imaginary part of the complex reflectivity at and above critical angle. Also, note the reflectivity becomes very complex at post-critical angles for incident S -waves i.e. for R_{ps} and R_{ss} . The dotted blue curve at ± 30 degrees shows the cut-off point up to where the reflectivity value is used in the elastic forward modelling scheme. This corresponds to the reflectivity curves shown in Figures 6.9a, 6.9b, 6.9c and 6.9d. Figures 6.12 to 6.19 show an example of a common-shot gather modelled iteratively using the elastic full wavefield modelling scheme. Specifically, Figures 6.12, 6.14, 6.16 and 6.18 show an example common-shot gather for the P -wavefield modelled after the 1st, 2nd, 3rd and 4th iteration, respectively. Similarly, Figures 6.13, 6.15, 6.17 and 6.19 show an example common-shot gather for the S -wavefield modelled after the 1st, 2nd, 3rd and 4th iteration, respectively. Note that the dotted axis at depth 300m , 550m and 780m annotated in all figures indicate the depth of the three reflectors used in the model. Also note that the surface multiples are not included in these modelling examples. As expected, in the elastic full wavefield modelling scheme, each iteration adds a higher order of scattered wavefields, i.e. a higher order of multiples for both P - and S -wavefields.

Furthermore, in the modelling scheme, the total upgoing wavefields at the surface represent the data equivalent to surface seismic data. Figures 6.20 shows an example of a common-shot gather for receivers located at the surface (i.e. surface seismic data) modelled after the 1st and the 4th iteration, showing the upgoing P -wavefield and the upgoing S wavefield.

We assume that the turning-waves incident on the borehole act as a nearly-horizontal wavefield that illuminates the salt-body beyond the borehole after which the receivers can record the reflections from the salt boundaries, as shown in Figure 7.1. Hence, we could formulate the forward modelling of the downgoing wavefield $\vec{P}^+(z'_n)$ and the upgoing wavefield $\vec{P}^-(z'_n)$ at any depth level z'_n in the orthogonal rotated coordinate system as:

$$\vec{P}^+(z'_n) = \sum_{m=0}^{n-1} \mathbf{W}^+(z'_n, z'_m) [\delta \vec{P}(z'_m) + \vec{P}_{inc}(z'_0)], \quad (7.2.1)$$

$$\vec{P}^-(z_n) = \sum_{m=n+1}^N \mathbf{W}^-(z'_n, z'_m) [\delta \vec{P}(z'_m)], \quad (7.2.2)$$

where \mathbf{W}^+ and \mathbf{W}^- represent the downward and upward wavefield propagation operators, respectively, in the rotated coordinate system and $\vec{P}_{inc}(z'_0)$ represents the total wavefield coming from the source-side towards the borehole. Note that the vectors and matrices in the above formulation represent one frequency component of their respective wavefields or operators. The two-way scattered wavefield is given in terms of the reflectivity matrices as:

$$\delta \vec{P}(z'_n) = \mathbf{R}^\cup(z'_n) \vec{P}^+(z'_n) - \mathbf{R}^\cap(z'_n) \vec{P}^-(z'_n). \quad (7.2.3)$$

For small S -wave velocity contrasts and for pre-critical angles, $\mathbf{R}^\cup(z'_n) = -\mathbf{R}^\cap(z'_n)$, therefore, we can re-write the above equation for a two-way scattered wavefield as:

$$\delta \vec{P}(z'_n) = \mathbf{R}^\cup(z'_n) [\vec{P}^+(z'_n) - \vec{P}^-(z'_n)]. \quad (7.2.4)$$

Note that the incident wavefield $\vec{P}_{inc}(z'_0)$ on the receivers in the borehole is equivalent to the convolution of the source wavefield at the surface $\vec{S}(z_0)$ with the impulse response, \mathbf{X}_s of the subsurface outside the target domain, at the source-side. Hence, the impulse response \mathbf{X}_s accounts for all the scattering outside the target domain. If we have a blended source experiment (as discussed in chapter five), where the blended source is represented by $\vec{S}_{bl}(z_0)$, then the incident wavefield $\vec{P}_{inc,bl}$ can be written as:

$$\vec{P}_{inc,bl}(z'_0) = \mathbf{X}_s \vec{S}_{bl}^-(z_0) = \mathbf{X}_s \vec{S}(z_0) \vec{\Gamma}_{bl}(z_0), \quad (7.2.5)$$

where the blending operator $\vec{\Gamma}_{bl}(z_0)$ can be written as $\vec{\Gamma}_{bl}(z_0) = [\gamma_1, \gamma_2, \gamma_3, \dots, \gamma_N]$, with $\gamma_n = a_n e^{-j\omega T_n}$ [see Berkhout, 2008]. In this case, T_n is a random time-shift applied to blend the sources and a_n is a scale factor. Note that $a_n = 0$ eliminate these sources in the blended experiment. We will use the term 'blending factor' to define the number of shots blended together in one experiment for which $a_n \neq 0$ [Soni and Verschuur, 2013b, 2014b].

To illustrate the illumination from the turning waves and reflections, we used a 1.5D sediment-flooded velocity model and a 2D density model with a vertical salt structure. The waves are simulated using a 2D acoustic finite-difference scheme for an offset source laterally located at 2700m. Figure 7.2 shows the velocity and density models, and the simulated wavefield snapshots at different times with reference to the source excitation time at $t = 0$ s. Note that the turning wavefront illuminating the vertical salt-boundary generates primaries and multiples upon reflection. In this example, we have assume a rigid sea-air boundary at z_0 (i.e. without surface-multiples). A vertical borehole laterally located at 1000m, close to the salt structure will record the primary and multiple-reflected turning waves. Hence, the measurements can be used to image the salt boundary.

We have discussed the forward model for the turning waves which laterally illuminate the steeply-dipping salt structures in the target domain. We have also defined the modelling equations for both unblended and blended VSP experiments. Hence, in the rotated coordinate system, we can also write the full wavefield migration as an optimization scheme to minimize the following objective function:

$$J = \sum_s \sum_{\omega} \|\vec{P}^-(z'_0) - \vec{P}_{est}^-(z'_0)\|_2^2, \quad (7.2.6)$$

where $\vec{P}^-(z'_0)$ and $\vec{P}_{est}^-(z'_0)$ are the observed and estimated data at the borehole in the rotated coordinate system, for unblended or blended VSP experiments, summed over all frequencies and for all source experiments. The objective function is minimized using an iterative conjugate gradient scheme to estimate the subsurface reflectivity (as described in chapter three).

Note that the estimated data at the receivers are computed using Equation (7.2.2) for an upgoing wavefield at depth level z'_0 , in the rotated coordinate system. In the migration, we have a smooth migration velocity model for the target domain. However, we do not require the velocity model for the domain outside the target. For the incident source-wavefield, we can use the direct arrival recorded at the borehole receivers. In case of scatters in the domain outside the target, we expect to get some crosstalk in the image, however, the inversion-based imaging process iteratively suppresses the noise, providing a reasonable image. For real situations, we do require some knowledge of the subsurface sediment-flood velocity, in order to design the VSP acquisition geometry. We do not discuss the acquisition design methodology to acquire turning waves in this paper.

For illustration, we perform FWM to image the data measured using the configuration shown in Figure 7.2. Figure 7.3 illustrates the image obtained after the 10th iteration of FWM for the target domain.

We performed the full wavefield migration on the VSP data simulated using both the density models (shown in Figure 7.4 a and 7.4b) to estimate the P-P image of the target domain in the rotated coordinate system (as explained earlier). The imaging was performed for unblended and blended data. Note that we have numerically blended the measured data to illustrate imaging of the blended VSP data [for more details on blended VSP imaging, see Soni and Verschuur, 2013b, 2014a]. We illustrate the imaging for blending factors one (unblended) and four in this chapter.

Figure 7.11 show the images obtained after the 1st and the 10th iteration of FWM. Specifically, Figures 7.11a and 7.11e show the images for VSP data simulated with the density model without a near-surface scatterer (Figure 7.4a) for blending factors one and four, respectively, after the 1st iteration. The corresponding images after the 10th iteration are shown in Figures 7.11b and 7.11f. Similarly, Figures 7.11c and 7.11g show the images for VSP data simulated with the density model with a near-surface scatterer (Figure 7.4b) for blending factors one and four, respectively, after the 1st iteration. Again, the corresponding images after the 10th iteration are shown by Figures 7.11d and 7.11h.

Note that the images after the 1st iteration are equivalent to results from conventional imaging techniques using the primary-reflections only. The inversion-based FWM helps to improve the amplitude of the steeply-dipping or overturned salt flank, using the full-wavefield. Furthermore, we illustrate imaging of the blended VSP experiment, where FWM also helps to suppress the crosstalk noise in the image due to wavefield interference as expected and yields a reasonable image [Verschuur and Berkhout, 2011; Soni and Verschuur, 2014b]. Finally, we illustrate the effect of a near-surface high-contrast scatterer in the imaging, where the total illuminating wavefield enhances due to the coda. The FWM also effectively handles the crosstalk due to the scattering in the illumination wavefield that occurs outside the target domain.

7.4 Discussion

Walkaway VSP data has proven to be useful in imaging steeply dipping or overturned salt-flanks. We have discussed an extended FWM approach using horizontal wavefield extrapolation to incorporate turning waves in VSP data to image steep structures. In this chapter, we assume that we know the total incident wavefield at the borehole that illuminates the target domain. In practice, since VSP measurements are multicomponent, we can perform directional decomposition of the wavefield to estimate incident wavefield and reflected wavefield from the total observed data. Furthermore, we have illustrated that FWM can handle both unblended and blended VSP data effectively for imaging salt-flanks. The inversion-based imaging helps to suppress the crosstalk due to a blended experi-

Field data application: deep-water Gulf of Mexico data

8.1 Introduction

In this chapter, we will illustrate the application of full wavefield migration on a field data set from deep-water in the Gulf of Mexico. The dataset comprises of two nearly orthogonal walkaway VSP lines. The following sections will discuss the VSP acquisition geometry, preprocessing used before FWM and finally the imaging results.

8.2 VSP geometry and preprocessing

The walkaway VSP data used to illustrate FWM were acquired in deep-water of the Gulf of Mexico in a block under Anadarko Petroleum Corporation. The water-bottom depth in this area is approximately $1200m$. We have received the *PP* reflection data after basic preprocessing. The data comprises of two nearly orthogonal walkaway VSP lines and a set of nine receivers in a deep borehole. The source separation on the surface is approximately $60m$, with the maximum source offset from the wellhead around $3000m$. The receivers were located from $3230m$ to $3350m$, with an inter-geophone spacing of $15m$. For a detailed description of this data, please see O'Brien et al. [2013a,b]. These papers discuss imaging of first-order free-surface multiples using the mirror-model concept. Figure 8.1 illustrates the map view of the two VSP lines. Furthermore, Figures 8.2 and 8.3 show all nine received pre-processed common-receiver gathers for line A and line

Conclusions, recommendations and future research

In this chapter, we will discuss the conclusions and recommendations based on this research and future research plans. Finally, we will discuss an overview of various seismic inversion schemes.

9.1 Conclusions

In seismic imaging, multiples in the measured data are generally considered as noise. If they are not removed prior to a conventional primaries-only migration schemes, they create artifacts i.e. false structures in the image that can make the interpretation deceptive. However, the multiples provide an extra source of illumination in the area where the primary wavefield may have failed to illuminate the field. In this research, we have introduced an imaging technology termed full wavefield migration, which aims to utilize the multiples (both surface multiples and internal multiples) in the observed data in imaging. This technology can handle both surface and borehole seismic data. In this research we discuss its application on borehole seismic or vertical seismic profiling (VSP) data. The primary-only images of VSP data suffer from imaging artifacts and low illumination as we move further away from the well. Hence, using multiples in the imaging has proven to improve illumination and resolution significantly in VSP images.

In chapter two, three and four, we have discussed the forward modelling, the inversion scheme and illustrated various synthetic examples, respectively. The

numerical examples illustrates the advantages of using the full wavefield in the imaging of VSP data in terms of better illumination and improved resolution of VSP images. The multiples help to image in the overburden area above the receivers where the primaries-only wavefields fail to illuminate. The closed-loop or inversion-based imaging scheme helps us to get a true-amplitude image that can explain the full wavefield in the measured data. Furthermore, the inversion scheme depends on an accurate estimation of the source wavefield. In VSP data, it is relatively easier compared to surface seismic data to estimate the source wavefield from the direct arrivals in the measured data.

In chapter five, we have illustrated the potential of FWM to image blended source VSP data, without the need of a separate active deblending step. Again, the inversion-based imaging process can handle complex source wavefields more effectively than a cross-correlation based imaging scheme. The estimated reflectivity image explains the full wavefield of the measured blended VSP data.

In chapter six, we introduced the extension of acoustic full wavefield migration to incorporate converted waves, i.e. elastic full wavefield migration. We have shown elastic full wavefield modelling using a horizontally layered model and the angle-dependent elastic reflectivity parameters derived from Aki and Richards approximation of the Zoeppritz equations. Understanding the elastic full wavefield modelling is critical to begin the inversion scheme. The inversion of elastic or multi-component VSP data is discussed as one of the future research plans.

In chapter seven, we have extended FWM by incorporating the turning waves using horizontal or orthogonal wavefield extrapolation schemes in a rotated coordinate system. We demonstrate its use in imaging near-vertical or steeply-dipping salt flanks.

In chapter eight, we have illustrated the application of the proposed imaging scheme on two sets of walkaway VSP data from a deep-water region in the Gulf of Mexico. Only one set of receiver array was placed very deep and close to the reservoir to record the data. We have shown that the image obtained from full-wavefield migration has a wider illumination especially in the shallow region due to strong surface multiples present in the data. However, the image could have been better in terms of illumination at the reservoir level if the acquired data had two or three sets of receivers recorded at different depths both in the overburden and close to the reservoir. The proposed ideal geometry of the VSP data to make better use of full-wavefield migration must have receiver data at different depth levels. This aspect is discussed in the next section.

In terms of an overall conclusion from this research work - we have shown the feasibility and applicability of full wavefield migration in imaging VSP data. We have demonstrated that multiples, when handled properly, can add extra illumination, especially away from the well vicinity. However, in the current scheme, we have mostly restricted ourselves to estimate an angle-independent P - P reflec-

tivity of the subsurface. VSP data are often multicomponent records. Hence, ideally we need to estimate the elastic angle-dependent reflectivity to explain the multicomponent measurements. Also, the current imaging scheme assumes isotropic medium properties, whereas there are various geological scenarios where the anisotropic behavior of P and S -wave velocities are pronounced. Furthermore, from the field data experiment, we found that the acquisition geometry is crucial to make FWM more effective in terms of illumination in the deep as well as suppressing remnant crosstalk. A walkaway VSP data with multi-level receiver arrays placed at different depth levels can help to improve illumination especially at the deep reservoir level. Finally, like any migration technology, we require a smooth background velocity model.

In the next section, based on this research, we would like to discuss some recommendations and future research plans to image VSP data using FWM.

9.2 Recommendations and future research plans

Angle-dependent elastic imaging of VSP data

In this thesis, we pre-dominantly focused on structural imaging of VSP data in an acoustical sense (considering only PP reflections). However, in reality, the earth layers have angle-dependent reflection properties that cause wave mode conversion. A simplified elastic full wavefield modelling scheme is discussed in chapter six. Our future research plan includes incorporating the converted waves in the measured multi-component VSP data to estimate the full elastic reflectivity parameters i.e. \mathbf{R}_{pp} , \mathbf{R}_{ps} , \mathbf{R}_{sp} and \mathbf{R}_{ss} . Figure 9.1 shows a block diagram for such a scheme.

One of the major challenges towards elastic imaging would be proper parametrization of the reflection coefficients, especially for high-contrast media where the angle-dependent reflection coefficients become complex-valued at and above post-critical angles.

Extension to anisotropic velocities

In this thesis, we have assumed an isotropic medium for imaging. As a future extension to FWM on VSP and surface data, anisotropic full wavefield migration is an ongoing research topic [for some introductory examples, see Alshuhail et al., 2014].

Extension to 3D VSP data and simultaneous VSP-surface data imaging

One of the future research plans is to perform 3D full wavefield migration on 3D VSP data. The concepts discussed in this thesis are illustrated for 2D walkaway VSP data. However, the concepts of FWM are equally applicable in 3D and can be extended to handle 3D VSP geometries. Furthermore, handling surface

Now we have used three sets of 11 receivers, with depth spacing of 10m each, at depth levels starting from 1250m, 1550m, and 1950m. Figure 9.2 shows the images obtained using the three receiver sets separately as well as all together, for both primaries-only wavefields and the full-wavefield. Note that the crosstalk that appeared at different depth levels due to the limited number of receivers at one depth level eventually got suppressed when the simultaneous imaging is done for all three sets. Hence, using multi-level receivers helps better convergence of the algorithm.

Joint migration-inversion of VSP data

In this thesis, we have assumed that for the imaging of VSP data using full wavefield migration, we have a proper migration velocity model derived from surface seismic data or well logs. However, this might not be true in all cases. Furthermore, in chapter four, we illustrated that if we use a wrong velocity model in full wavefield migration, the data-misfit in the inversion scheme is considerably higher. This residual could also be used to drive the update of the velocity model. The scheme to update or estimate both the reflectivity image and the migration velocity model is termed joint-migration inversion (JMI) [for an introduction to JMI and applications in surface seismic data, see Berkhout, 2012; Staal and Verschuur, 2012, 2013; Staal et al., 2014]. We propose that joint-migration inversion can be equally important for borehole seismic or VSP data. Figure 9.3 shows a block diagram for the inversion scheme in JMI.

As a preliminary test, we will demonstrate an example of JMI for VSP data. Figure 9.4 shows the true velocity model, the initial velocity model and the update velocity model using JMI. The imaging results are depicted in Figure 9.5. Figure 9.6 shows the same images overlaid with the true reflectivity curves. Note that the FWM image using the updated velocity model, as shown in Figure 9.5d, is improved in terms of imaging quality as well as the depth of the reflectors. However, in this preliminary test, we found that the strong transmitted direct arrivals are too dominant in the inversion schemes. We recommend that in future research, we need to test different weighting for the reflection and transmitted data to make better use of both components.

Incorporating multiples in 3D VSP acquisition-design

In today's industrial practice, 3D VSP acquisition design involves generating synthetic data using a finite-difference scheme for various possible geometry designs and performing conventional imaging using the simulated data. A prior 3D velocity model derived using surface seismic or well-logs are used in the finite-difference schemes. Illumination by primary wavefields are also studied using 3D ray-tracing tools to understand the impact of different geometries. The acquisition geometry that yields the best image is selected.

However, these huge 3D VSP acquisitions can be optimized by including strong

attenuating media [for example see Kjartansson, 1979; Johnston and Toksoz, 1980; Krebes and Hron, 1980; Bourbié and Serrano, 1983; Varela et al., 1993; Liao and McMechan, 1996]; and on the subject of inverse Q -filtering and estimation of Q -factor using both surface seismic and VSP data [for example see Hargreaves and Calvert, 1991; Wang, 2002; Guerra and Leaney, 2006; Wang, 2006, 2008; Blas, 2012; Wang, 2014]. The details of various algorithm on Q estimation is beyond the scope of this thesis, however, we will discuss briefly a possible way to incorporate absorption in FWM and JMI by including the effects in the wavefield extrapolation.

Basically, if we see in 1D case using the phase shift operator concept [Gazdag, 1978], we can define the wavefield extrapolation between two depth levels separated by Δz as [Varela et al., 1993; Wang, 2008]:

$$P(z + \Delta z, \omega) = P(z, \omega) e^{jk_z \Delta z}, \quad (9.2.2)$$

where P is the Fourier transform of the wavefield, z is the depth location where wavefield is measured, ω is the angular frequency and k_z is the wavenumber in z -direction. Note again that forward or inverse extrapolation implies taking Δz as negative or positive, respectively. Now, to include absorption in the above equation, k_z is modified and become a complex function of frequency, given by:

$$k_z = - \left(\frac{\omega}{V} + j\alpha \right), \quad (9.2.3)$$

where V is the frequency-dependent phase velocity² and α is the absorption coefficient. Generally, α is a function of frequency which represents the dissipative attenuation and given by $\alpha = \omega/2QV$. Quality factor Q is assumed to be constant within the seismic bandwidth. Further, the phase velocity is also a function of frequency that accounts for dissipative dispersion in the model. Note that there are several discussions on the form of frequency dependence on the phase velocity, see for example Kolsky [1956]; Futterman [1962]; Robinson [1979]; Kjartansson [1979]. Also, Toverud and Ursin [2005] discuss various attenuation models using VSP data comprehensively. The resulting expression, which is valid for relatively large and constant Q is given by:

$$\frac{V}{V_r} \simeq 1 - \frac{1}{\pi Q} \ln \left(\frac{\omega}{\omega_r} \right), \quad (9.2.4)$$

where ω_r is the reference angular frequency, V_r is the propagation velocity in the reference frequency, which is given by the ratio of the distance traveled and its time equivalent, $\Delta\tau$, i.e. $V_r = \Delta z / \Delta\tau$. In other words, $\Delta\tau$ is the incremental traveltimes at the reference frequency ω_r . Substituting Equations (9.2.3) and

²Phase velocity: The velocity of any given phase (such as a trough) or a wave of single frequency; it may differ from group velocity because of dispersion. Sometimes called Strouhal velocity or Špeakš velocity [Sheriff, 2002].

(9.2.4) in (9.2.2), and changing depth to its equivalent in time, we get:

$$P(\tau + \Delta\tau, \omega) = P(\tau, \omega)U(\Delta\tau, \omega)e^{-j\omega\Delta\tau}, \quad (9.2.5)$$

where $U(\Delta\tau, \omega)$ is the absorption operator given by:

$$U(\Delta\tau, \omega) = \exp\left(\frac{\omega\Delta\tau}{Q}\left[0.5 + \frac{j}{\pi}\ln\left(\frac{\omega}{\omega_r}\right)\right]\right). \quad (9.2.6)$$

From Equation (9.2.5), we can clearly see that the propagation of the wavefield from one depth level to the next include two separate terms, one accounting for the phase shift (or time shift) and other being the absorption operator U .

A similar approach in the propagation operator can be used for incorporating FWM in attenuating media, if Q -factor is known. For unknown Q -factor, future research can include simultaneous estimation of reflectivity and a complex velocity model in JMI, where the imaginary term in the velocity model accounts for the absorption in the observed data. In slightly different approaches, we have also seen estimation of Q -factor in recent research where they are estimated in ray-based tomography [for example, see Cavalca et al., 2011] and full waveform inversion [for example, see Bai and Yingst, 2013].

9.3 Seismic inversion: an overview of various schemes

In this section, we discuss the similarities and differences in the concept of full wavefield migration (FWM) and joint migration-inversion (JMI), full waveform inversion (FWI) for velocity estimation, simultaneous impedance - background model inversion in FWI, least-squares reverse time migration (LSQRTM), velocity perturbation and impedance perturbation inversion using modified RTM and contrast-source inversion (CSI). Note that all of these inversion-based processes aimed to estimate a set of parameters from the measured seismic data. The main difference in all these schemes lies in the model parametrization, the forward modelling operator used in the inversion as well as the underlying assumption on the type of data (primary-only, full wavefield, diving waves, etc). In this discussion, we will present an overview of various schemes, and exclude the comparison of their computational costs involved. Figure 9.8 list these inversion schemes in a chart diagram, highlighting the output parameters in them.

In JMI, the parameters to estimate are reflectivity and background (migration) velocity. We assume a scale separation between these two parameters, i.e. reflectivity accounts for the amplitude behavior and background velocity accounts for phase changes (wavefield propagation) in the seismic measurements. In FWM, we assume that a background velocity is known and, therefore, we aim to estimate only the subsurface reflectivity. In JMI and FWM, the forward modelling operator iteratively builds all the scattering in the wavefield and corrects for transmission effects. Hence, the inversion process uses all the orders of scattering to estimate the subsurface parameters. Note that the scale separation also helps to make the JMI process robust in terms of initial velocity model and it does not suffer from cycle skipping³ issues [for a discussion, please see Staal et al., 2014]. For an extensive discussion on FWM and JMI, see also Berkhout [2012, 2014a,b,c]. Further, the estimated reflectivity could include the angle-dependent behavior of the main interfaces that in turn can be used for AVO-type inversion or detailed reservoir studies. Also note that the forward iterative equation used in FWM complies with the Generalized Bremmer series (See Appendix A for a discussion on this).

In FWI, the parameters to estimate are the high-resolution elastic properties of the subsurface i.e. P -wave velocity, S -wave velocity and density. In most cases, the forward modelling operator used in FWI is a finite-difference operator, therefore there is no scale-separation between the amplitude and propagation behavior of the wavefield. This makes the inversion scheme highly non-linear with respect to model parameters and often suffers from cycle skipping. Therefore, the success of the scheme is highly dependent on the availability of very low frequencies in the data as well as the starting model. For an extensive discussion on FWI, see Lailly [1983]; Tarantola [1986, 1987]; Virieux and Operto [2009]; Warner et al. [2013]. Recent advancement in broadband acquisition is proving to play a major role in improving the FWI results [ten Kroode et al., 2013]. Also note that most of the recent practical applications are restricted to use only diving waves in the measured data. Also, the final product - a high-resolution velocity model is not yet appreciated in the current practice, because the obtained model are in turn smoothed and used in the conventional migration algorithms to obtain subsurface images. The latter usually do not account for multiples in the data.

In the same family of FWI, we also saw proposals to estimate simultaneously the background model and impedances (both P -wave impedance and S -wave impedance). This is another way to do scale separation, where the forward modelling operator is based on the impedance and background model. For introductory discussions on this type of inversion, see Snieder et al. [1989]; Cao et al. [1990]. Let us compare this inversion scheme with JMI in terms of parameterization. We know that reflectivities are the boundary properties of the subsurface.

³Cycle skipping: jumping a leg in correlating events, as may occur in matching non corresponding peaks in automatic statics programs. [Sherrif, 2002]

They are physically equivalent to the impedance contrasts or directional gradient of impedance, but not impedance itself. Unlike impedance (acoustic or elastic), it includes the angle-dependent reflection behavior at an interface. On the other hand, impedance are the layer properties without any angle-dependent information. Further, the earlier development of this type of inversion scheme assumes Born-approximation i.e. accounting only for primary wavefields in the data, to obtain a smooth background model. This inherently assumes that higher order of scattering is removed from the measured data.

Reverse time migration (RTM) [Baysal et al., 1983; McMechan, 1983] aim to estimate subsurface reflectivity with an underlying linear single-scattering assumption. The least-squares RTM makes the scheme closed-loop, where the reflectivity or the structural image can be updated iteratively using only primary wavefields [Yao and Jakubowicz, 2012a,b; Dai et al., 2012; Zheng and Schuster, 2014; Zhang et al., 2014a; Tan and Huang, 2014]. A modified version of RTM has been proposed recently Zhang et al. [2014b], which aim to estimate subsurface impedance perturbation and velocity perturbation using the primary-only wavefield. In this scheme, the output angle-gathers using a modified imaging condition allows to estimate the impedance perturbation from the near-angle stacked image and the velocity perturbation from the far-angle image. This scheme makes a good intermediate link between imaging using RTM to FWI. In this modified RTM scheme, the velocity perturbation can provide high-resolution details, although it is limited, of course by the small-angle approximation.

Further, we also saw proposals to extend the concept of RTM (generally termed as nonlinear RTM) to incorporate multiples and also converted wavefields through modifying the imaging condition. Non-linear or multiple least-squares reverse time migration (NLSQRTM) extends the parameter estimation by including the interaction of multiples through modifying the imaging condition, modifying wavefield extrapolation and aim to estimate a scattering contrast model [Fleury, 2013] in an acoustic scenario. However, this inversion scheme does not give an integrated subsurface reflectivity as an output. Instead of one output, it gives four sub-images that represent same subsurface from different aspects. The non-linear imaging condition is further extended in elastic case and discussed comprehensively in Ravasi and Curtis [2013]. The modified nonlinear imaging condition accounts for multiply scattered and multiply converted waves.

Finally, Contrast Source inversion (CSI) [van den Berg and Kleinman, 1997; van den Berg et al., 1999; Abubakar et al., 2008; Haffinger et al., 2013; Rizzuti and Gisolf, 2014a,b] aim to estimate the high-resolution elastic contrast parameters from seismic measurements. The method iteratively solves the forward scattering equation through simultaneous update of contrast-sources (i.e. the perturbed wavefields) and the actual medium contrast for a known reference medium. It uses the full wavefield by iteratively adding higher order of scattering with each iteration. The contrast parameters (χ) for an elastic case include $\chi_\kappa = (\kappa - \kappa_b)/\kappa_b$,

$\chi_M = (M - M_b)/M_b$ and $\chi_\rho = (\rho - \rho_b)/\rho_b$, where κ is the compressibility, M is the shear compliance and ρ is the density [Rizzuti and Gisolf, 2014b].

Based on the overview of various inversion schemes as discussed above, we can say that for the future research, we will see efforts to develop an inversion-scheme that will help to obtain the best possible structural image as well as true-amplitude angle-dependent image gathers, using the full-wavefield. Additionally, it should also aim to estimate the redatumed wavefields (full-wavefield redatuming) above the reservoir level (or depth of interest), with all the overburden effects removed, for a high-resolution reservoir-oriented elastic inversion.

A

Derivation of iterative full wavefield modelling using the seismic representation theorem

A.1 Introduction: two-way and one-way wave equations

This appendix is inspired by the lectures on 'Advanced wave theory for geoscientists, taught by professor Kees Wapenaar and professor Jacob Fokkema during February-March 2014 at CiTG, Delft University of Technology, The Netherlands. Here, we are going to derive the iterative full wavefield modelling scheme using the well-known Seismic Representation theorem [Fokkema and van den Berg, 1993]. In this appendix, we will use the lecture notes from the course, the details of which can be found in Wapenaar and Berkhout [1989], Wapenaar and Grimbergen [1996]; Wapenaar [1996a] and Wapenaar [1996b].

We aim to relate the one-way representation of seismic data to arrive at the Generalized Bremmer series which is an iterative scheme for computing upgoing and downgoing wavefield and then relate it to the concept of full wavefield modelling (discussed in chapter two). Note that in this appendix, the discussion is restricted to the acoustic case, however, using the same principles, the derivation can be extended to elastic wavefields case. Further, we will derive the equations in wavenumber-frequency domain (for an laterally invariant medium), however the derivation can be easily generalized in space-frequency domain (incorporating laterally heterogeneous medium). Let us start by defining the two-way wave equation.

We assume a laterally invariant medium as shown in Figure A.1, with z the direction of wavefield propagation. Begin figure End figure For a laterally homogeneous

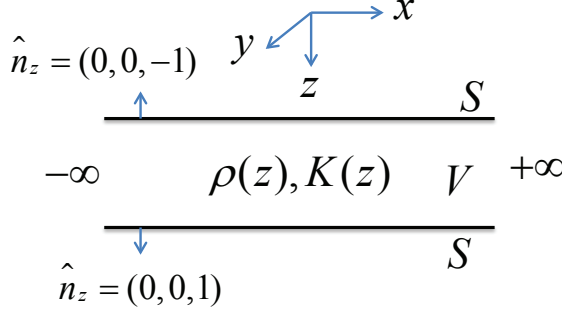


Figure A.1: Schematic diagram showing the coordinate system and laterally invariant medium, bounded by surfaces S and contain volume V .

medium, the linearized equation of continuity and motion in the wavenumber-frequency domain can be written as:

$$-jk_x V_x - jk_y V_y + \frac{\partial V_z}{\partial z} + \frac{j\omega}{K} P = j\omega I_v, \quad (\text{A.1.1})$$

where V_x , V_y and V_z represents velocity vector components in x , y , and z direction, respectively; I_v represents the volume density of volume injection and P represents the acoustic pressure. Note that V_x , V_y , V_z , I_v and P are all functions of k_x , k_y , z and ω . They are not used in the equation above for brevity. Similarly, the linearized equation of motion can be written as:

$$\begin{bmatrix} -jk_x P \\ -jk_y P \\ \frac{\partial P}{\partial z} \end{bmatrix} + j\omega \rho \begin{bmatrix} V_x \\ V_y \\ V_z \end{bmatrix} = \begin{bmatrix} F_x \\ F_y \\ F_z \end{bmatrix}, \quad (\text{A.1.2})$$

where F_x , F_y and F_z are the vector components in x , y and z for volume density of the external force, respectively. Note again that F_x , F_y and F_z are all functions of k_x , k_y , z and ω . Also, $\rho = \rho(z)$ and $K = K(z)$ represents the density and the compression modulus, respectively. Now eliminating V_x , V_y and V_z from Equations (A.1.1) and (A.1.2) (for detail derivation, see [Wapenaar and Berkhout, 1989]), we get:

$$\rho \frac{\partial}{\partial z} \left(\frac{1}{\rho} \frac{\partial P}{\partial z} \right) + (k^2 - k_x^2 - k_y^2) P = -D, \quad (\text{A.1.3})$$

where $D = D(k_x, k_y, z, \omega)$ represents the source term given by:

$$D = -\omega^2 \rho I_v + jk_x F_x + jk_y F_y - \rho \frac{\partial}{\partial z} \left(\frac{1}{\rho} F_z \right). \quad (\text{A.1.4})$$

Note that $k^2 = \frac{\omega^2}{c^2(z)}$ and $c(z) = \sqrt{\frac{K(z)}{\rho(z)}}$.

Now, eliminating the V_x and V_y related terms for laterally invariant medium, we can represent the two-way wave equation in a compact operator notation as [Wapenaar and Berkhout, 1989]:

$$\partial_z \mathbf{Q} - \mathbf{A} \mathbf{Q} = \mathbf{D}. \quad (\text{A.1.5})$$

Note again that in above equation, $\mathbf{Q} = \mathbf{Q}(k_x, k_y, z, \omega)$, $\mathbf{A} = \mathbf{A}(k_x, k_y, z, \omega)$ and $\mathbf{D} = \mathbf{D}(k_x, k_y, z, \omega)$. For brevity, the terms between brackets is not explicitly written. Furthermore, in the aforementioned equation, \mathbf{Q} is the two-way wavefield matrix defined as:

$$\mathbf{Q} = \begin{bmatrix} P \\ V_z \end{bmatrix}, \quad (\text{A.1.6})$$

\mathbf{D} is the two-way source matrix defined as:

$$\mathbf{D} = \begin{bmatrix} F_z \\ \frac{1}{j\omega\rho} (-\omega^2 \rho I_v + jk_x F_x + jk_y F_y) \end{bmatrix}, \quad (\text{A.1.7})$$

and the two-way operator \mathbf{A} connecting the wavefields and sources is defined as:

$$\mathbf{A} = \begin{bmatrix} 0 & -j\omega\rho(z) \\ \frac{k_z^2(z)}{j\omega\rho(z)} & 0 \end{bmatrix}. \quad (\text{A.1.8})$$

Note that $k_z^2(z) = k^2(z) - k_x^2 - k_y^2$. Further, the two-way operator \mathbf{A} can be decomposed using eigenvalue decomposition, and can be written as:

$$\mathbf{A} = \mathbf{L} \mathbf{\Lambda} \mathbf{L}^{-1} = \begin{bmatrix} 1 & 1 \\ \frac{k_z}{\omega\rho} & \frac{-k_z}{\omega\rho} \end{bmatrix} \begin{bmatrix} -jk_z & 0 \\ 0 & jk_z \end{bmatrix} \frac{1}{2} \begin{bmatrix} 1 & \frac{\omega\rho}{k_z} \\ 1 & \frac{-\omega\rho}{k_z} \end{bmatrix} \quad (\text{A.1.9})$$

Note that $k_z = \sqrt{(k_2^2 - k_x^2 - k_y^2)}$ when $k_x^2 + k_y^2 \leq k_2^2$ and $k_z = -j\sqrt{(k_x^2 + k_y^2 - k_2^2)}$ when $k_x^2 + k_y^2 > k_2^2$.

Now, let us discuss the one-way wave equation. We define the one-way wave vector \mathbf{P} and the one-way source vector \mathbf{S} , respectively, as:

$$\mathbf{P} = \begin{bmatrix} P^+ \\ P^- \end{bmatrix}, \mathbf{S} = \begin{bmatrix} S^+ \\ S^- \end{bmatrix}, \quad (\text{A.1.10})$$

where P^+ and P^- represent the downgoing and the upgoing pressure waves and S^+ and S^- represent the downgoing and the upgoing source wavefield.

Further, the one-way and two-way wave vectors are related as [Ursin, 1983]:

$$\begin{aligned}\mathbf{Q} &= \mathbf{L}\mathbf{P} \\ \mathbf{D} &= \mathbf{L}\mathbf{S}\end{aligned}\tag{A.1.11}$$

Substituting Equations (A.1) and (A.1) in (B.1.7) and solving systematically, we get the one-way wave equation from the two-way wave equation:

$$\begin{aligned}\partial_z \mathbf{Q} - \mathbf{A}\mathbf{Q} &= \mathbf{D} \\ \Leftrightarrow \partial_z (\mathbf{L}\mathbf{P}) - \mathbf{L}\mathbf{A}\mathbf{P} &= \mathbf{L}\mathbf{S} \\ \Leftrightarrow \mathbf{L}^{-1}\partial_z (\mathbf{L}\mathbf{P}) - \mathbf{A}\mathbf{P} &= \mathbf{S} \\ \Leftrightarrow \partial_z \mathbf{P} - \{\mathbf{A} - \mathbf{L}^{-1}\partial_z \mathbf{L}\}\mathbf{P} &= \mathbf{S} \\ \Leftrightarrow \partial_z \mathbf{P} - \mathbf{B}\mathbf{P} &= \mathbf{S}\end{aligned}\tag{A.1.12}$$

Here, operator $\mathbf{B} = \mathbf{A} - \mathbf{L}^{-1}\partial_z \mathbf{L}$ connects the one-way wavefield matrix \mathbf{P} to the one-way source matrix \mathbf{S} . Note that \mathbf{A} governs the one-way wavefield propagation and matrix $\mathbf{\Theta} = -\mathbf{L}^{-1}\partial_z \mathbf{L}$ governs the scattering due to vertical variation in the medium parameters. The matrix \mathbf{A} is a function of medium slowness (as given in Equation (A.1)) and $\mathbf{\Theta}$ is a function of reflection and transmission coefficients written as:

$$\mathbf{\Theta} = \begin{bmatrix} T^+ & R^\cap \\ -R^\cup & -T^- \end{bmatrix} = \begin{bmatrix} 1 + R^\cup & -R^\cup \\ -R^\cup & -(1 - R^\cup) \end{bmatrix},\tag{A.1.13}$$

where R^\cup and R^\cap represent the downgoing and upgoing reflection coefficients, and as mentioned in chapter two, $R^\cup = -R^\cap$ in the acoustic approximation. T^+ and T^- represent the downgoing and upgoing transmission coefficients and from the continuity relationship, we have $T^+ = 1 + R^\cup$. The relationship between the propagation term \mathbf{A} and propagation operator matrices \mathbf{W} (as introduced in chapter two) can be written as:

$$\mathbf{W}(z + \Delta z, z) = \exp(\mathbf{A}\Delta z) = \begin{bmatrix} e^{-jk_z \Delta z} & 0 \\ 0 & e^{jk_z \Delta z} \end{bmatrix} = \begin{bmatrix} \mathbf{W}^+ & 0 \\ 0 & \mathbf{W}^- \end{bmatrix}\tag{A.1.14}$$

A.2 Seismic Representation theorem and Generalized Bremmer series

Seismic representation can be described as a special form of the reciprocity theorem [Fokkema and van den Berg, 1993], obtained if one of the acoustic wavefields represents the impulse response of a reference medium, i.e. Green's function whereas the other wavefield represents the physical wavefield in the true medium [Wapenaar and Berkhout, 1989]. Using the representation theorem, from the one-way wave equation derived in the previous section (in wavenumber-frequency domain), we have:

$$\partial_z \mathbf{P} = \mathbf{B} \mathbf{P} + \mathbf{S} \quad (\text{A.2.15})$$

Further, similar to the above equation, we can also write the one-way wave equation for Green's function as:

$$\partial_z \mathbf{G} = \bar{\mathbf{B}} \mathbf{G} + \mathbf{I} \delta(z - z'), \quad (\text{A.2.16})$$

where the source is located at z' . Using $\bar{\mathbf{B}} = \mathbf{\Lambda}$ and $\mathbf{B} = \mathbf{\Lambda} + \mathbf{\Theta}$, we have $\mathbf{B} - \bar{\mathbf{B}} = -\mathbf{L}^{-1} \partial_z \mathbf{L} = \mathbf{\Theta}$, as mentioned in the previous section. Again, note that $\bar{\mathbf{B}}$ account for the primary-only wavefield propagation in the correct medium. Therefore, $\mathbf{G} = \mathbf{G}_p$, i.e. the Green's matrix for primaries. Now substituting this relationship in Equations (A.2.15) and (A.2.16), we get:

$$\partial_z \mathbf{P} - \mathbf{\Lambda} \mathbf{P} = \mathbf{\Theta} \mathbf{P} + \mathbf{S} \quad (\text{A.2.17})$$

and

$$\partial_z \mathbf{G}_p - \mathbf{\Lambda} \mathbf{G}_p = \mathbf{I} \delta(z - z'). \quad (\text{A.2.18})$$

Note that $\mathbf{G}_p(z, z')$ is the Green's matrix for primaries and can be written as:

$$\mathbf{G}_p(z, z') = \begin{bmatrix} H(z - z') \mathbf{W}^+(z, z') & \mathbf{0} \\ \mathbf{0} & -H(z - z') \mathbf{W}^-(z, z'), \end{bmatrix} \quad (\text{A.2.19})$$

where $H(z)$ is the heavyside step-function, \mathbf{W}^+ and \mathbf{W}^- are the upgoing and the downgoing propagation operators, as mentioned earlier (shown schematically in Figure A.2).

From Equations (A.2.17) and (A.2.18), we can write the wavefield at any depth z as a function of scattering matrix $\mathbf{\Theta}$ and source term \mathbf{S} , as:

$$P(z) = \int \mathbf{G}_p(z, z') [\mathbf{\Theta}(z') P(z') + \mathbf{S}(z')] dz' \quad (\text{A.2.20})$$

Splitting the equations for P^+ and P^- , we get:

$$\begin{aligned} P^{+(0)} &= \mathbf{W}^+ \mathbf{S}^+, P^{-(0)} = \mathbf{W}^- \mathbf{S}^- \\ P^{+(k)} &= P^{+(0)} + \mathbf{W}^+ [P^+ + R^\cup (P^+ - P^-)]^{(k-1)} \\ P^{-(k)} &= P^{-(0)} + \mathbf{W}^- [P^- + R^\cup (P^+ - P^-)]^{(k-1)}. \end{aligned} \quad (\text{A.2.24})$$

Equation (A.2.24) is the same as the equation of the full wavefield model. They iteratively model the downgoing and the upgoing wavefield between two layers for a laterally invariant medium, as described in chapter two. Note again that for simplicity, the derivation in this appendix is shown in wavenumber-frequency domain, however, they can be generalized in space-frequency domain for 3D inhomogeneous medium.

Hence, in this appendix, we used to concepts of Seismic Representation theorem to describe an iterative modelling scheme which is termed as the Generalized Bremmer series¹. In fact, it is equivalent to the iterative full-wavefield modelling scheme.

¹Generalized Bremmer series reduces a complex scattering problem to a sequence of single scattering problems. In the Generalized Bremmer series, the wave equation is first decomposed into a coupled system of one-way wave equations. For more details on Bremmer series, the readers are referred to [Bremmer, 1951; Coronas, 1975; Li, 1994; Gustafsson, 2000].

Matrix description used in this thesis

B.1 Extrapolation operators : W

The wavefield extrapolation operators in this thesis are based on the discrete Rayleigh integral. Using the acoustic wave equation and Green's theorem, we can derive the Kirchhoff integral, given by [Berkhout, 1981; Wapenaar and Berkhout, 1989; Gisolf and Verschuur, 2010]:

$$P(r_A, \omega) = \frac{-1}{4\pi} \int_s \frac{1}{\rho(r)} \left[P(r, \omega) \frac{\partial G(r, r_A, \omega)}{\partial n} - \frac{\partial P(r, \omega)}{\partial n} G(r, r_A, \omega) \right] dS, \quad (\text{B.1.1})$$

where P is the acoustic pressure in frequency domain, ρ is the mass density distribution, G is the Green's function and represents the pressure associated with the wavefield resulting from a point source in A , where A is an arbitrary point in a volume, enclosed by a surface S (as shown in Figure B.1).

Further, considering the surface seismic acquisition from one side and following the Sommerfield radiation principle, the closed Kirchhoff integral is simplified to an integral over a plane. The Kirchhoff integral can be used further to derive the Rayleigh integrals I and II using the Neumann boundary condition¹ and the Dirichlet boundary condition² for Green's function, respectively. We can split the total wavefield and the Green's function into the upgoing and the downgoing

¹Neumann boundary condition: $\frac{\partial G}{\partial z} = 0$ at $z = z_0$

²Dirichlet boundary condition: $G = 0$ at $z = z_0$

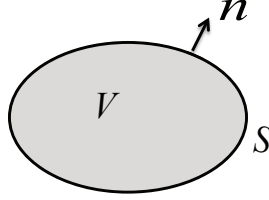


Figure B.1: A bounded domain for deriving Kirchhoff integral.

components, which satisfies the one-way wave equations as below:

$$\begin{aligned}
 \frac{\partial P^+}{\partial z} + jH_1 * P^+ &= 0 \\
 \frac{\partial P^-}{\partial z} - jH_1 * P^- &= 0 \\
 \frac{\partial G^+}{\partial z} + jH_1 * G^+ &= 0 \\
 \frac{\partial G^-}{\partial z} - jH_1 * G^- &= 0,
 \end{aligned} \tag{B.1.2}$$

where $P = P^+ + P^-$, $G = G^+ + G^-$ and for a laterally invariant velocity and density medium, $H_1(z_0)$ at the surface can be written as:

$$\tilde{H}_1(k_x, k_y, z_0, \omega) = (x, y, x, \omega) e^{j(k_x x + k_y y)} dx dy = \sqrt{k^2(z_0) - k_x^2 - k_y^2}. \tag{B.1.3}$$

Further, by choosing the medium for the Green's function homogeneous above the surface, we get $G^+ = 0$. Using the one-way wavefield components in the Kirchhoff integral, we arrive to Rayleigh integral I:

$$P(r_A, \omega) = -\frac{1}{2\pi} \int_s \frac{1}{\rho(r)} \frac{\partial P^+(r, \omega)}{\partial z} G^-(r, r_A, \omega) dS \tag{B.1.4}$$

and Rayleigh integral II:

$$P(r_A, \omega) = -\frac{1}{2\pi} \int_s \frac{1}{\rho(r)} P^+(r, \omega) \frac{\partial G^-(r, r_A, \omega)}{\partial z} dS. \tag{B.1.5}$$

The above Rayleigh II integral in discrete form can be written as propagation of the downgoing wavefield from depth level z_n to z_{n+1} as:

$$P(z_{n+1}) = \mathbf{W}(z_{n+1}, z_n) P^+(z_n). \tag{B.1.6}$$

Further, one-way wavefield extrapolation operators are computed using the algorithm described in Thorbecke et al. [2004]. Wavefield extrapolation operator (as

shown in Figure B.2) in the wavenumber-frequency domain for a 2D medium is given by :

$$\widetilde{W}(k_x, \omega, \Delta z) = e^{-jk_z \Delta z}, \quad (\text{B.1.7})$$

where $k_z = \sqrt{k^2 - k_x^2}$ for $k_x^2 \leq k^2$ and $k_z = -j\sqrt{k_x^2 - k^2}$ for $k_x^2 > k^2$; k is define as ω/c , δz is a small extrapolation step, c is the propagation velocity of the layer, j is the imaginary unit, and ω is the angular frequency. This operator is same as the phase shift operator [Gazdag, 1978].

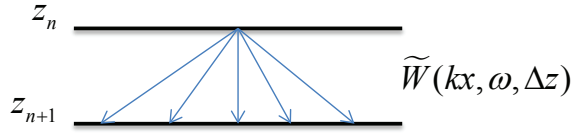


Figure B.2: Schematic diagram showing the downward extrapolation operator.

Note that for $k_x^2 > k^2$, the wavefield becomes evanescent i.e. exponentially decaying. For laterally varying media, the operator is applied as space-frequency convolution with the data to extrapolate it from depth level z_n to z_{n+1} . Further, the analytical inverse Fourier transform of equation (B.1.7) is a scaled Hankel function [Berkhout, 1984] given by:

$$W(x, \omega, \Delta z) = -jk \frac{\Delta z}{2r} H_1^{(2)}(kr), \quad (\text{B.1.8})$$

where the distance $r = \sqrt{x^2 + \Delta z^2}$, $H_1^{(2)}(kr) = J_1(kr) - jY_1(kr)$ is the first-order Hankel function of the second kind, J_1 and Y_1 are the first-order Bessel functions of the first and second kind, respectively. Note that the inverse wavefield extrapolation operator F should invert for the wave propagation effects as $\widetilde{W}F = I$.

An inverse wavefield operator F for the phase shift operator is given by:

$$\widetilde{F}(x, \omega, \Delta z) = \frac{1}{\widetilde{W}(x, \omega, \Delta z)}. \quad (\text{B.1.9})$$

The accuracy and stability should always be investigated for an inverse wavefield propagation operator. This inverse is accurate if $\widetilde{W}F = I$. However, for the evanescent part of the wavefield this inverse operator increases exponentially with Δz . Therefore it is not a stable operator. In order to stabilize the inverse operator, the following approximation is made $\widetilde{F}(x, \omega, \Delta z) = \widetilde{W}^H(x, \omega, \Delta z)$, where H represents the hermitian.

B.2 Reflectivity matrices \mathbf{R}^{\cup} and \mathbf{R}^{\cap}

$\mathbf{R}^{\cup}(z_n)$ and $\mathbf{R}^{\cap}(z_n)$ represent reflectivity matrices related to a discontinuities at depth level z_n for the wavefield coming from above and from below the layer, respectively. The diagonal of the reflectivity matrices indicate the zero-offset reflection coefficients and the angle-dependent reflectivity information is contained in the full reflectivity matrices [see also de Bruin et al., 1990]. Consider two homogeneous acoustic half-spaces separated by an interface at z_n , then angle dependent reflection coefficient at a grid point, i.e. one element of the matrix \mathbf{R}^{\cup} can be written as a function of incident angle α (shown in Figure B.3):

$$r^{\cup}(\alpha, z_n) = \frac{\rho_2 c_2 \cos \alpha - \rho_1 \sqrt{c_1^2 - c_2^2 \sin^2 \alpha}}{\rho_2 c_2 \cos \alpha + \rho_1 \sqrt{c_1^2 - c_2^2 \sin^2 \alpha}}. \quad (\text{B.2.10})$$

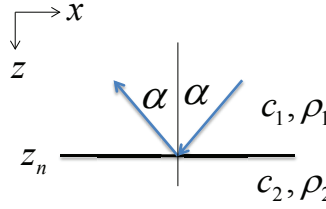


Figure B.3: Reflection of an incident downgoing plane wave at an interface between two acoustic homogeneous half-spaces.

Clearly we see that if $c_2 > c_1$, then the reflection function becomes complex for $\sin|\alpha| > c_2/c_1$, i.e. $r^{\cup} = 1$ and total reflection occurs. We can define the critical angle as $\alpha_c = \sin^{-1}(c_1/c_2)$. An example $r^{\cup}(\alpha)$ is plotted (courtesy of CREWES Zoeppritz explorer) for $c_1 = 1500\text{m/s}$, $c_2 = 3000\text{m/s}$ and $\rho_1 = \rho_2 = 1000\text{m/s}$.

Figure B.5 schematically illustrate the structure of the \mathbf{R} matrix and illustrates an example of the angle-dependent and the angle-independent reflectivity vector in the space-time domain at a grid point located on a reflector.

Further, note also that for $\rho_1 \neq \rho_2$ and $c_1 = c_2$, the reflection coefficient becomes scalar i.e. angle-independent quantity. We can also write the expression for reflection coefficient for monochromatic plane waves as a function of horizontal wavenumber k_x , using $k_x = k_1 \sin \alpha$ and $k_1 = \omega/c$, where ω is the angular frequency, given by $\omega = 2\pi f$, with f the frequency. Therefore the reflection

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Summary

Until now, in most seismic imaging technologies, both surface and internal multiples are considered as noise. In today's industrial practice, we see various methods for suppressing multiples before migration. This means that only a fraction of the recorded wavefield is used in imaging. In this thesis, we present a method termed full wavefield migration (FWM) that uses the multiple-reflections in the data to improve the illumination of the field in areas that cannot be reached by the primaries, to yield a better vertical resolution as well as to suppress migration artefacts caused by crosstalk of multiple-reflections.

This thesis demonstrates the feasibility of full wavefield migration on a kind of borehole seismic known as vertical seismic profiling (VSP). We know that in today's practice, images obtained using VSP data always suffer from poor illumination and small aperture effects. Therefore, we expect in VSP acquisition geometry, multiples can lead to significant improvement in illumination, both at the reservoir level as well as away from the well region. In this thesis, the advantage of using multiples in full wavefield migration has been demonstrated. We validated our algorithm on 2D synthetic and field VSP data.

Full wavefield migration is posed as an inverse problem, where the parameters to be estimated are the subsurface reflectivities. We discuss an iterative forward modelling engine termed full wavefield modelling which is used in the inversion scheme. Full wavefield modelling allows us to compute the full wavefield (primaries and all multiples) in terms of estimated reflectivities. In the full wavefield modelling engine, we assume a scale-separation between the background migration velocity that governs only the one-way wavefield propagation and the reflectivity model that governs the two-way scattering. The modelling engine accounts for the non-linearity of the wavefield due to reflectivity, incorporating the transmission effects and multiple scattering at all depth levels. To solve the inverse problem, we have used iterative conjugate-gradient scheme, which is a local optimization method.

We also presents a solution for imaging of blended source VSP data using FWM. The inversion-based imaging algorithm allows us to use any complex source wavefield without the need for a separate deblending (pre-processing) step. This thesis introduces the concepts of elastic full wavefield modelling and inversion. The elastic modelling of P and S waves is illustrated for a horizontally layered medium using a VSP geometry. The elastic imaging to estimate angle-dependent reflectivity parameters that incorporates mode-conversions in subsurface layers is an important area of future research. Nearly vertical structures such as salt-flanks pose a migration challenge for conventional FWM. We have also extended the FWM algorithm to incorporate turning-waves using horizontal one-way wavefield extrapolation. Using this extension, we illustrate that FWM can be used to image steep dips or near-vertical structures using the turning wavefield in VSP data.

Alok Kumar Soni.

Samenvatting

Tot nu toe worden zowel surface en interne multiples door de meeste seismische afbeeldingstechnieken als ruis behandeld. In de huidige industriële praktijk zien we diverse methodes om multiples te onderdrukken voor migratie. Dit betekent dat slechts een fractie van het gemeten golfveld wordt gebruikt voor het afbeelden. In dit proefschrift presenteren we een methode, genaamd full wavefield migration (FWM), waarbij multiples in de data worden gebruikt om de belichting van de ondergrond te verbeteren op die plekken waar de primaries niet komen, om de resolutie te verbeteren dankzij een grotere apertuur en om artefacten in de migratie wegens interferentie van multiples te onderdrukken.

Dit proefschrift toont de haalbaarheid van full wavefield migration aan voor een type boorgat seismiek die vertical seismic profiling (VSP) wordt genoemd. We weten dat bij de huidige praktijk, de afbeeldingen op basis van VSP data altijd lijden onder slechte illuminatie en kleine apertuur effecten. Om deze reden verwachten we dat bij een VSP acquisitie, multiples kunnen leiden tot een significante verbetering van de illuminatie, zowel in het reservoir als buiten de omgeving van het boorgat. In dit proefschrift is het voordeel van het gebruik van multiples in full wavefield migration aangetoond. We hebben de werking van ons algoritme bevestigd met 2D synthetische data en field VSP data.

Full wavefield migration is gesteld als een invers probleem, waarbij de reflectiviteit van de ondergrond de te schatten parameters zijn. We beschrijven een iteratief voorwaarts model, full wavefield modeling, die gebruikt wordt in het inversieschema. Full wavefield modelling stelt ons in staat om het volledige golfveld (primaries en alle multiples) te berekenen in termen van geschatte reflectiviteiten. In het voorwaartse model gebruiken we de aanname dat er een scheiding van schalen is tussen de achtergrond migratiesnelheden die de een-wegs golfpropagatie bepaalt en het reflectiviteitsmodel die de twee-wegs verstrooiing bepaalt. Het voorwaartse model omvat de niet-lineariteiten van het golfveld die veroorzaakt worden door reflectiviteiten, inclusief de transmissie effecten en meervoudige reflecties op alle diepteniveaus. Om het inverse probleem op te lossen hebben we

een iteratief conjugate-gradient schema gebruikt, wat een lokale optimisatiemethode is.

We laten ook een oplossing zien voor het afbeelden van blended source VSP data met FWM. Dankzij het afbeelden op basis van een inversie algoritme kunnen we elk willekeurig complexe bronveld gebruiken zonder de noodzaak voor een apart deblending (pre-processing) stap. Dit proefschrift introduceert de concepten van elastische full wavefield modeling en inversie. Het elastisch modelleren van P en S golven wordt geïllustreerd voor een horizontaal gelaagd medium met een VSP geometrie. Het elastisch afbeelden van hoekafhankelijke reflectiviteitsparameters die mode-conversies in aardlagen omschrijven is een belangrijk onderwerp voor verder onderzoek.

Bijna-verticale structuren zoals zoutflanken vormen een uitdaging voor conventionele FWM. We hebben het FWM algoritme ook uitgebreid om turning-waves te omvatten met behulp van horizontale een-wegs golfveld extrapolatie. Met deze uitbreiding laten we zien dat FWM kan worden gebruikt om steile of bijna-verticale structuren af te beelden met gebruik van het de turning-waves in de VSP data.

Alok Kumar Soni.

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