Adaptive time-frequency detection and filtering for imaging in strongly heterogeneous background media

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Problem: Image compactly supported reflectors buried in heterogeneous, strongly backscattering media, using an array of sensors.

- Difficulty: The echoes from the reflector are overwhelmed by the backscattered field from the background medium.
 - Idea: Filter the data prior to imaging so as to remove the unwanted backscattered field.



Propagation medium: heterogeneous, strongly backscattering medium

Data: Acoustic pressure $P(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, t)$ for $(\vec{\mathbf{x}}_s, \vec{\mathbf{x}}_r)$ a set of source and receiver locations on the array.

Reflector: scatterer with compact support



Model: *P* satisfies the acoustic wave eq. with velocity $v(\vec{\mathbf{x}})$ $\frac{1}{v^2(\vec{\mathbf{x}})} = \frac{1}{c^2(\vec{\mathbf{x}})} \left[1 + \sigma \mu \left(\frac{x}{\ell_x}, \frac{z}{\ell_z} \right) + \nu(\vec{\mathbf{x}}) \right],$

we know or can determine the smooth $c(\vec{x})$ and we model the fluctuations with mean zero random, stationary process μ

 ℓ_x, ℓ_z : correlation lengths and σ gives strength of fluctuations.



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 $\nu(\vec{\mathbf{x}})$ is the reflectivity of the scatterer to be imaged.

Velocity profile in the earth

 background velocity consists of a smooth part c(x) (assumed known), and of the fluctuations, which cannot be estimated.



Synthetic realization of random media



• in both cases $c(\vec{\mathbf{x}}) = c_0 = 1.5$ km/s

- isotropic $\ell_x = \ell_z = \ell = \lambda_0/4$, $\sigma = 0.12$
- layered $\ell_x = \infty$, $\ell_z = \lambda_0/50$, $\sigma = 0.08$

Synthetic realization of random media



Correlation function (isotropic)

$$E\{\mu_i(\vec{\mathbf{x}}_1)\mu_i(\vec{\mathbf{x}}_2)\} = R(\vec{\mathbf{x}}_1, \vec{\mathbf{x}}_2) = \left(1 + \frac{|\vec{\mathbf{x}}_1 - \vec{\mathbf{x}}_2|}{\ell}\right) e^{-\frac{|\vec{\mathbf{x}}_1 - \vec{\mathbf{x}}_2|}{\ell}}$$

Synthetic realization of random media



Correlation function (layered)

$$E\{\mu_l(z_1)\mu_l(z_2)\} = \left(1 + \frac{|z_1 - z_2|}{\ell_z}\right) e^{-\frac{|z_1 - z_2|}{\ell_z}}$$

The imaging problem

• recover the support of $\nu(\vec{\mathbf{x}})$ from $P(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, t)$

 $P(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, t) \xrightarrow{\text{Fourier}} \hat{P}(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, \omega)$ in some frequency range $\omega \in [\omega_0 - B/2, \omega_0 + B/2].$

The solution of the linearized least squares problem:

$$J(\boldsymbol{\nu}) = \int d\omega \sum_{\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s} |\hat{P}(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, \omega) - \hat{Q}_L(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, \omega; \boldsymbol{\nu})|^2$$

with (linearized model) $Q_L(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, \omega; \boldsymbol{\nu}) = \mathcal{A} \boldsymbol{\nu}$

$$\hat{Q}_L(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, \omega; \boldsymbol{\nu}) = -k^2 \hat{f}(\omega) \int \boldsymbol{\nu}(\vec{\mathbf{z}}) \widehat{G}_{BG}(\vec{\mathbf{x}}_s, \vec{\mathbf{z}}, \omega) \widehat{G}_{BG}(\vec{\mathbf{z}}, \vec{\mathbf{x}}_r, \omega) d\vec{\mathbf{z}}$$

• is given by
$$\boldsymbol{\nu}_{LSQ} = (\mathcal{A}^H \mathcal{A})^{-1} \mathcal{A}^H \hat{P}(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, \omega).$$

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• Approximating $\mathcal{A}^H \mathcal{A}$ by the identity operator gives

$$\nu_{IM}(\vec{\mathbf{z}}) = \mathcal{A}^{H} \hat{P}(\vec{\mathbf{x}}_{r}, \vec{\mathbf{x}}_{s}, \omega)$$

=
$$\int d\omega k^{2} \hat{f}(\omega) \sum_{\vec{\mathbf{x}}_{s}, \vec{\mathbf{x}}_{r}} \hat{P}(\vec{\mathbf{x}}_{r}, \vec{\mathbf{x}}_{s}, \omega) \overline{\hat{G}_{BG}(\vec{\mathbf{z}}, \vec{\mathbf{x}}_{r}, \omega)} \widehat{G}_{BG}(\vec{\mathbf{x}}_{s}, \vec{\mathbf{z}}, \omega)$$

The imaging problem

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Migration method (ideally)

$$\mathcal{I}(\vec{\mathbf{y}}^s) = \int d\omega k^2 \hat{f}(\omega) \sum_{\vec{\mathbf{x}}_s, \vec{\mathbf{x}}_r} \hat{P}(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, \omega) \overline{\hat{G}_{BG}(\vec{\mathbf{x}}_s, \vec{\mathbf{y}}^s, \omega)} \widehat{G}_{BG}(\vec{\mathbf{x}}_r, \vec{\mathbf{y}}^s, \omega)$$

• Backpropagating only in the known smooth $c(\vec{\mathbf{x}})$ $\widehat{G}_{BG} \rightsquigarrow \widehat{G}_{c}(\vec{\mathbf{x}}, \vec{\mathbf{y}}, \omega) = \frac{e^{i\omega\tau(\vec{\mathbf{x}}, \vec{\mathbf{y}})}}{4\pi |\vec{\mathbf{x}} - \vec{\mathbf{y}}|} \sim e^{i\omega\tau(\vec{\mathbf{x}}, \vec{\mathbf{y}})}$

and neglecting amplitudes we get Kirchhoff migration

Kirchhoff migration

$$\mathcal{J}^{\mathsf{KM}}(\vec{\mathbf{y}}^s) = \sum_{\vec{\mathbf{x}}_s, \vec{\mathbf{x}}_r} \int d\omega \hat{P}(\vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s, \omega) e^{-i\omega(\tau(\vec{\mathbf{x}}_s, \vec{\mathbf{y}}^s) + \tau(\vec{\mathbf{y}}^s, \vec{\mathbf{x}}_r))}$$

 $au(\vec{\mathbf{x}},\vec{\mathbf{y}})$ is the travel time

$$\tau(\vec{\mathbf{x}}, \vec{\mathbf{y}}) = \min \int \frac{1}{c(X(s))} ds$$

where the minimum is over all paths X that start at \vec{x} and end at \vec{y} . For $c = c_0 = c_0$ as the constant of \vec{y} and $\vec{$

$$\tau(\vec{\mathbf{x}}, \vec{\mathbf{y}}) = \frac{|\vec{\mathbf{x}} - \vec{\mathbf{y}}|}{c_0}$$

Kirchhoff migration resolution

• when the array size a and the bandwidth $B \to \infty \Rightarrow$

$$\mathcal{I}^{\mathsf{KM}}(\vec{\mathbf{y}}^s) \approx \int_{\mathcal{D}} \delta(\vec{\mathbf{y}} - \vec{\mathbf{y}}^s) \boldsymbol{\nu}(\vec{\mathbf{y}}) d\vec{\mathbf{y}}$$

- **•** for finite a and $B \Rightarrow$
 - range resolution (direction of propagation): $\sigma_r = \frac{c_0}{R}$
 - cross-range resolution: $\sigma_{cr} = \frac{\lambda_0 L}{a}$
- references:
 - N. Bleistein, J.K. Cohen, and J.W. Stockwell Jr., Mathematics of multidimensional seismic imaging, migration, and inversion. Springer, New York, 2001.
 - W. Symes. Lecture notes in seismic imaging. Mathematical Geophysics Summer School, Stanford, available at www.trip.caam.rice.edu, 1998.

Modeling the data



- solve the 2d wave equation in a medium with velocity $v(\vec{x})$ and cste density ϱ .
- unbounded domains are handled with the PML model.

Imaging results



Note: we consider here a single source, the array center

What happens in clutter?

• Length scaled by λ_0 , velocity in km/sec

What happens in clutter?

- Length scaled by λ_0 and time by pulsewidth
- It the clutter impedes the imaging process as the significant multipathing of the waves by the inhomogeneities results to noisy data traces (the noise is not simply additive)

Migration in clutter

Classic migration is statisticaly unstable

Coherent interferometry (CINT)

- we cross-correlate the traces locally in space and frequency:
 - cross-correlation in space is limitted by the decoherence length $X_d(\omega)$

 $X_d(\omega) = \frac{c_0}{\omega \kappa_d}$

- cross-correlation in frequency is limitted by the decoherence frequency Ω_d
- CINT consists in migrating these cross-correlations to the search point \vec{y}^s using $G_c(\vec{x}_s, \vec{y}^s, \omega)$
- Iinks with time reversal in RM (Bal, Ryzhik, Solna, Garnier, Papanicolaou)

CINT imaging functional

$$\mathcal{I}^{\mathsf{CINT}}(\vec{\mathbf{y}}^{s};\Omega_{d},\kappa_{d}) = \int \int d\omega d\omega' \sum_{\substack{|\omega-\omega'| \leq \Omega_{d} \\ r,r' = 1}} \hat{P}(\vec{\mathbf{x}}_{r},\vec{\mathbf{x}}_{s},\omega) \overline{\hat{P}(\vec{\mathbf{x}}_{r'},\vec{\mathbf{x}}_{s},\omega')}$$
$$= 1$$
$$|\vec{\mathbf{x}}_{r}-\vec{\mathbf{x}}_{r'}| \leq X_{d} \left(\frac{\omega+\omega'}{2}\right)$$
$$\exp\{-i(\omega(\tau(\vec{\mathbf{x}}_{r},\vec{\mathbf{y}}^{s})+\tau(\vec{\mathbf{x}}_{s},\vec{\mathbf{y}}^{s})) - \omega'(\tau(\vec{\mathbf{x}}_{r'},\vec{\mathbf{y}}^{s})+\tau(\vec{\mathbf{x}}_{s},\vec{\mathbf{y}}^{s}))\}$$

• when $\Omega_d = B$ and $X_d(\omega) = a$ (no smoothing) we obtain

$$\mathcal{I}^{\mathsf{CINT}}(\vec{\mathbf{y}}^s;\Omega_d,\kappa_d) = \left[\mathcal{J}^{\mathsf{KM}}(\vec{\mathbf{y}}^s)\right]^2$$

- CINT is a statistically stable smoothed migration method !
- Smoothing affects both range resolution c_0/Ω_d and cross range resolution $L\kappa_d \approx \lambda_0 L/X_d(\omega_0)$.

Adaptive CINT

The parameters Ω_d and κ_d are estimated adaptively so as to achieve an optimal balance between statistical smoothing and resolution.

References

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What happens in heavy clutter?

- Distance is scaled by λ_0 . We have $f_0 = 10$ Hz, $c_o = 1$ Km/s, $\lambda_0 = 100$ m, B = [0, 25]Hz.
- For the array $a = 40\lambda_0$, N = 79 transducers.
- For the rapid fluctuations $l = 0.02\lambda_0$, $\sigma = 0.08$.
- The scatterer is a disk of diameter λ_0 at depth $75\lambda_0$ and cross-range $15\lambda_0$.

What happens in heavy clutter?

• The data is the $N \times N$ response matrix $\mathbb{P}(t)$, with $t \in [0,T]$ sampled on $N_t = 2^m$ points.

Imaging results

For
$$c(\vec{\mathbf{x}}) = c_0 \operatorname{cst}, \tau(\vec{\mathbf{y}}, \vec{\mathbf{x}}) = \frac{|\vec{\mathbf{x}} - \vec{\mathbf{y}}|}{c_0}$$

Note: we use here all sources on the array

Imaging results

The data $P(t, \vec{\mathbf{x}}_r, \vec{\mathbf{x}}_s)$

The image $\mathcal{I}^{\mathsf{CINT}}(\vec{\mathbf{y}}^s;\Omega_d,\kappa_d)$

The idea

Decompose the data in local time frequency windows and look at the behaviour of the singular values of these local matrices:

the singular values correponding to pure clutter behave differently compared to the ones that correspond to coherent echoes

build an algorithm for selecting the "part" in the data which corresponds to the coherend field scattered by the object we wish to image.

The Local Cosine (LC) transform of the data on a binary tree decomposes each trace $P_{rs}(t)$ to an orthonormal basis given by smooth windows χ modulated by cosine functions.

 \forall level l in a binary tree, $0 \le l \le D$, define the segmentation: $t_j^l = j\Delta t_l = \frac{jT}{2^l}$, $j = 0, 1, \dots, 2^l - 1$,

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• Each position j at level l is associated to the space :

$$\mathcal{F}_{j}^{l} = \left\{ \sqrt{\frac{2}{\Delta t_{l}}} \chi(\frac{t - t_{j}^{l}}{\Delta t_{l}}) \cos[\omega_{n}^{l}(t - t_{j}^{l})] \right\}_{n \in \mathbb{N}}$$

with $\omega_n^l = \frac{\pi (n+1/2)}{\Delta t_l}$ the associated frequencies

The union \mathcal{F}_{j}^{l} over $j = 0, 1, \dots, 2^{l} - 1$ gives an orthonormal basis of $L^{2}[0, T]$.

- The frequencies ω_n^l sample the same bandwidth $(0, \pi N_t/T)$, in steps $\pi/\Delta t_l$ that increase with l.
- at each node j at level l we have

$$\hat{\mathbb{P}}^{l}(t_{j}^{l},\omega_{n}^{l}) = \left\{ \hat{P}^{l}(t_{j}^{l},\omega_{n}^{l},\vec{\mathbf{x}}_{r},\vec{\mathbf{x}}_{s}) \right\}_{r,s=1,\dots,N}.$$

The algorithm II (SVD)

• For each l and time window $j = 0, 1, ..., 2^{l} - 1$ do the SVD of $\hat{\mathbb{P}}^{l}(t_{j}^{l}, \omega_{n}^{l})$, frequency by frequency. Denote by $\sigma_{q}^{l,j}(\omega_{n}^{l})$ the singular values, for q = 1, ..., N.

The algorithm II (SVD)

Normalized singular values $\tilde{\sigma}_q^{3,j}(\omega_n^3)$ vs. frequency. We plot the first 10 of them.

Adaptive time-frequency detection and filtering for imaging in strongly heterogeneous background media

Good vs bad windows

Top: The top 10 normalized singular values in the windows that contain the coherent echoes. Bottom: The top singular values in windows that contain pure clutter echoes.

The algorithm III (selection)

- Choose the frequency band $B \subseteq (0, \pi N_t/T)$ and the number Q of top singular values, to be used in the selection of the time windows, and the data filtering process.
- Form the matrices $\mathbb{S}^{l,j}$ of normalized singular values

$$\mathbb{S}^{l,j} = \left\{ \tilde{\sigma}_q^{l,j}(\omega_n^l) \right\}_{1 \le q \le Q, n \in \mathcal{N}^l}, \qquad \tilde{\sigma}_q^{l,j}(\omega_n^l) = \frac{\sigma_q^{l,j}(\omega_n^l)}{\max_{n'} \sigma_q^{l,j}(\omega_{n'_l})}$$

over the badwidth *B* and select the widow of interest with a criterium based on the SVD of $\mathbb{S}^{l,j}$.

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The algorithm III (selection)

- in the windows that contain pure clutter echoes the top singular values are clustered together: S^{l,j} are almost rank one.
- we expect a break in the pattern of the singular values in the windows that contain detectable coherent echoes: S^{l,j} has a significant second direction and the second singular value of S^{l,j} is large.

The algorithm III (selection)

• Let $\gamma_q^{l,j}$, for $1 \le q \le \min\{Q, |\mathcal{N}^l|\}$, be the singular values of $\mathbb{S}^{l,j}$. Our selection criterium at level l selects the window j_{\star}^l at which

$$\lambda^{l,j} = \gamma_2^{l,j} / \gamma_1^{l,j},$$

is maximal.

At the next level l + 1 we seek the maximum locally at the children of j_{\star}^{l} , if a clear maximum does not exist we stop at level l.

Results : the selection criterium

The algorithm IV (filtering)

- In the selected time window, define the filter $\mathcal{F}^{j_{\star}^{l}}$ which sets to zero the LC coefficients in the windows that have not been selected, at level *l*, $\mathcal{F}^{j_{\star}^{l}} \hat{\mathbb{P}}^{l}(t_{j}^{l}, \omega_{n}^{l}) = 0$ for *j* = 0, 1, ..., 2^{*l*} − 1, *j* ≠ j_{\star}^{l} and *n* = 0, 1, ..., N_t/2^{*l*} − 1.
- Additional filtering is done by projecting $\hat{\mathbb{P}}^l(t_{j^l_{\star}}, \omega^l_n)$ on the space of low rank matrices with singular vectors corresponding to the "anomalous" top singular values for frequencies in *B*.

Results

Central source. Left: initial traces. Right: final traces produced by the algorithm.

KM Left: initial image. Right: final image produced by the algorithm.

Results

Central source. Left: initial traces. Right: final traces produced by the algorithm.

CINT Left: initial image. Right: final image produced by the algorithm.

Results

Top: no projection, Bottom: with projection. The scatterer is indicated with a black circle.

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Results (combined)

Central source. Left: initial traces. Right: final traces produced by the algorithm.

Results (combined)

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Results (comparison)

Results (comparison)

combined

SNR = -10dB

Conclusions

- The proposed filtering approach is general and does not use any *a priori* information on the clutter.
- We have analyzed theoretically the algorithm in the layered case and explained the behavior of the data: clustering of the singular values for the clutter, detectability of coherent echoes only at lower frequencies.
- needs to be tested for more general target configurations (multiple targets)
- when coherent imaging does not work → consider incoherent imaging methodologies that exploit some model to describe wave propagation in RM (cf. Bal & Pinaud, Borcea's talk)