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# *Imaging in random media*

Chrysoula Tsogka

tsogka@math.uchicago.edu

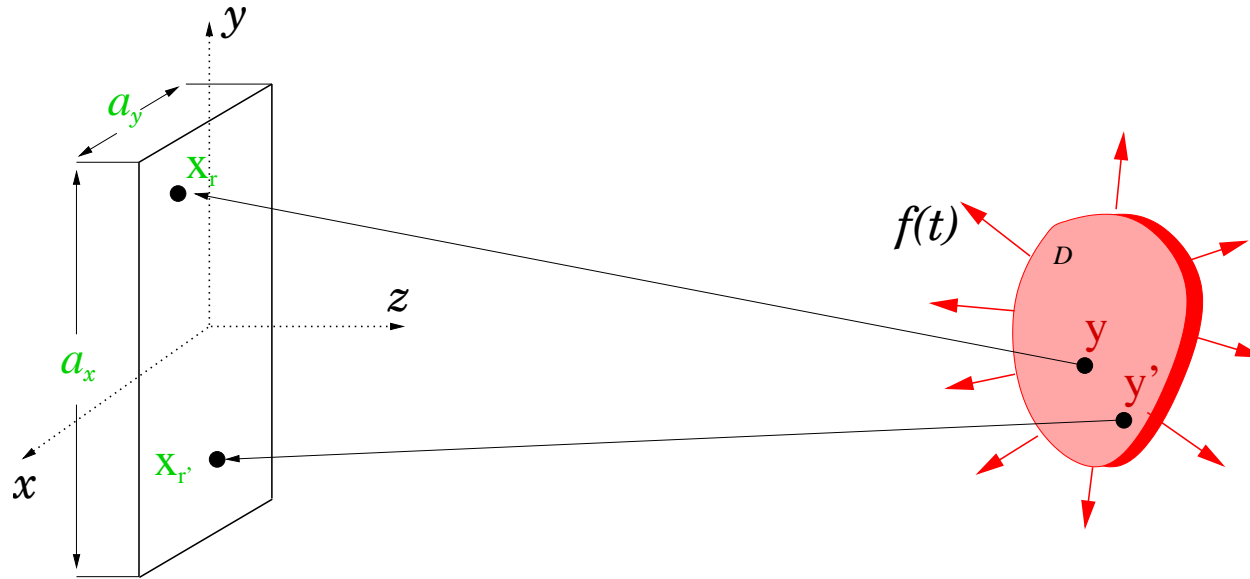
University of Chicago

**In Collaboration with:**

Liliana Borcea (Rice University)

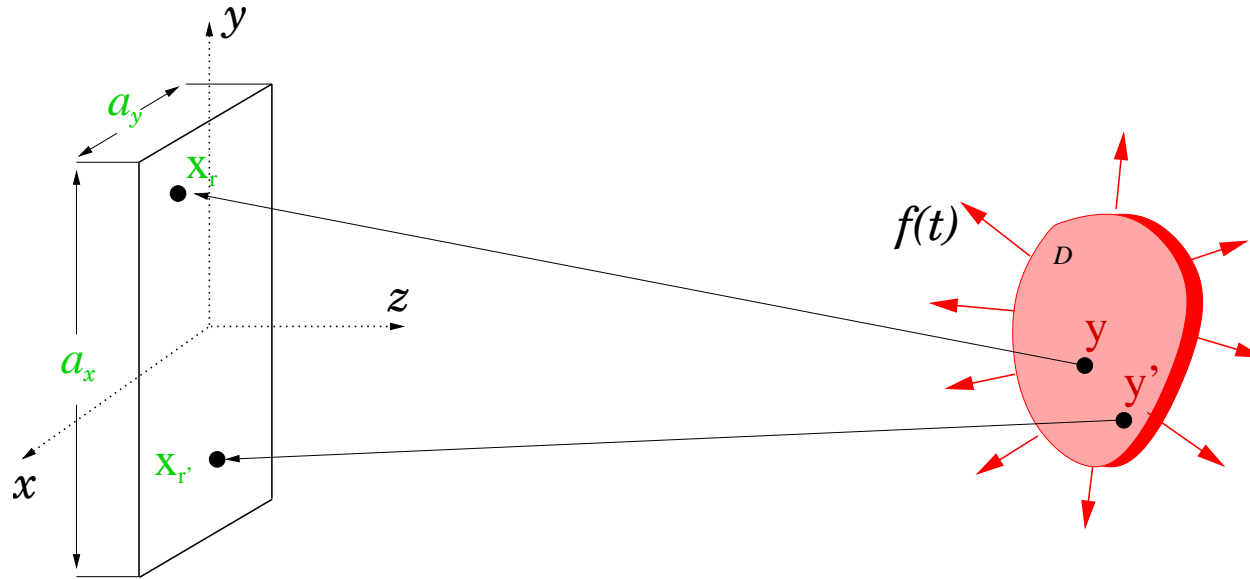
George Papanicolaou (Stanford University)

# Passive Array Imaging in Clutter



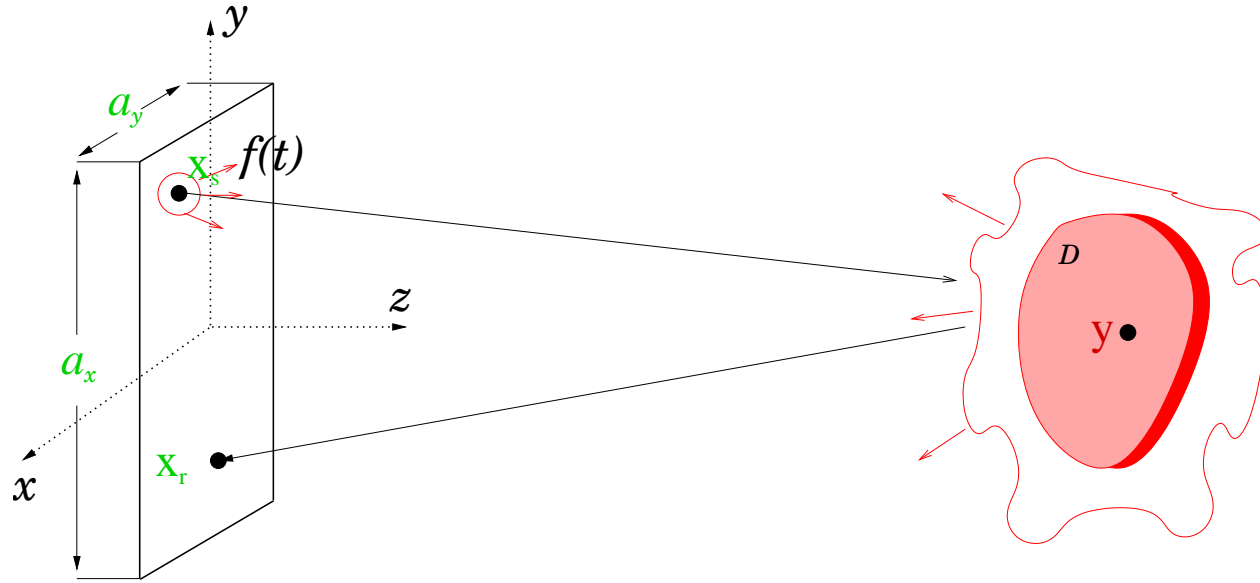
- **Array data:**  $P(\mathbf{x}_r, t)$  for  $(\mathbf{x}_r, t)$  a set of receiver locations in  $\mathbb{R}^2$  and time in  $\mathbb{R}_+$ .
- **Object:** continuous distribution of sources in  $\mathcal{D}$  with intensity  $\varrho(\mathbf{y})$ .

# Passive Array Imaging in Clutter



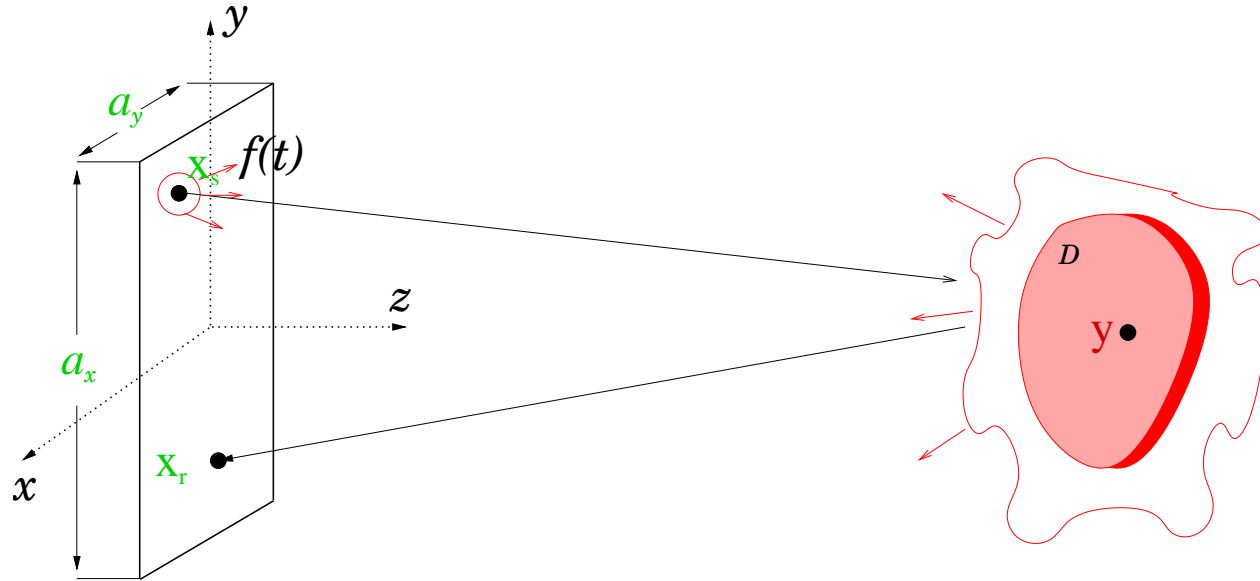
- **Objective:** recover  $\mathcal{D}$  from  $P(\mathbf{x}_r, t)$  when the background medium is **cluttered**.

# Active Array Imaging in Clutter



- **Array data:**  $P(\mathbf{x}_s, \mathbf{x}_r, t)$  for  $(\mathbf{x}_s, \mathbf{x}_r, t)$  a set of source and receiver locations in  $\mathbb{R}^2$  and time in  $\mathbb{R}_+$ .
- **Object:** scatterer with support in  $\mathcal{D}$  and reflectivity  $\varrho(\mathbf{y})$ .

# Active Array Imaging in Clutter



- **Objective:** recover  $\mathcal{D}$  from  $P(\mathbf{x}_s, \mathbf{x}_r, t)$  when the background medium is **cluttered**.
- **Application:** Imaging underground structures / Non-destructive testing (concrete imaging).

# What is the clutter?

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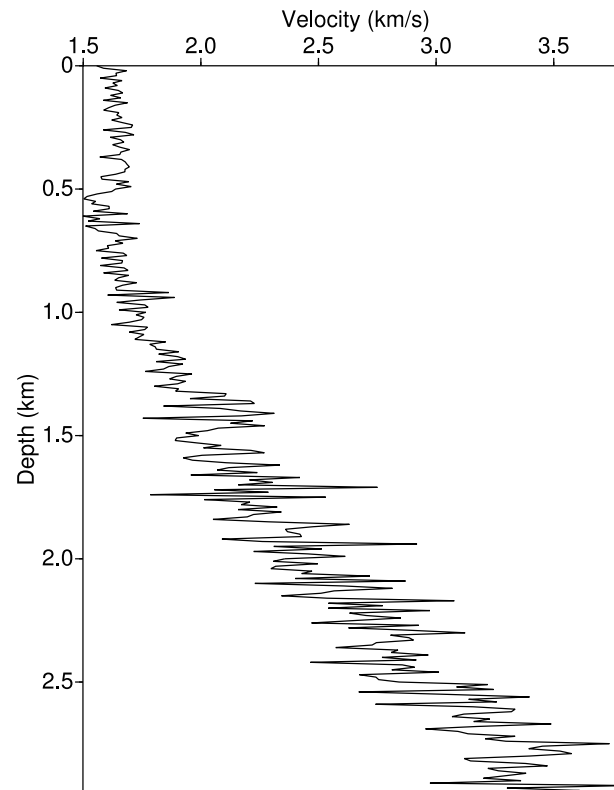
- background velocity  $c(\mathbf{x})$  consists of a smooth part  $c_o(\mathbf{x})$ , that is **known** or can be estimated, and the inhomogeneities (**clutter**) that cannot be precisely estimated  $\Rightarrow$  model as random process.

$$c(\mathbf{x}) = c_o(\mathbf{x}) \left( 1 + \sigma \mu \left( \frac{x_1}{l_1}, \frac{x_2}{l_2} \right) \right)$$

- with  $\mu$  a random process
- $l_1, l_2$  the correlation lengths (scale of the inhomogeneities)

# Velocity profile in the earth

- background velocity  $c(\mathbf{x})$  consists of a smooth part  $c_o(\mathbf{x})$  (assumed **known**), and of the fluctuations, which cannot be estimated.



- Velocity profile in a well log

# Modeling the clutter

- We assume that the velocity is described by

$$c(\mathbf{x}) = c_0(\mathbf{x}) (1 + \sigma\mu(\mathbf{x}))$$

- with  $\mu$  a real valued random process with  $\langle \mu \rangle = 0$  and correlation function:

$$R(\mathbf{x}_1, \mathbf{x}_2) = \langle \mu(\mathbf{x}_1)\mu(\mathbf{x}_2) \rangle$$

- or by introducing  $\bar{\mathbf{x}} = \frac{\mathbf{x}_1 + \mathbf{x}_2}{2}$ ,  $\tilde{\mathbf{x}} = \mathbf{x}_2 - \mathbf{x}_1$

$$R(\bar{\mathbf{x}}, \tilde{\mathbf{x}}) = \langle \mu(\bar{\mathbf{x}} - \tilde{\mathbf{x}}/2)\mu(\bar{\mathbf{x}} + \tilde{\mathbf{x}}/2) \rangle$$

- We assume that  $\mu$  is stationary so that the correlation function depends only on the distance

$$R(\bar{\mathbf{x}}, \tilde{\mathbf{x}}) = R(\tilde{\mathbf{x}})$$

# Synthetic realization of random media

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- on a rectangular grid we generate a filter  $F(\mathbf{x})$
- we compute the Fourier transform  $\hat{F}(\mathbf{k})$  of  $F(\mathbf{x})$
- we generate a white noise distribution  $\hat{W}(\mathbf{k})$   
( $\langle \hat{W} \rangle = 0$ ,  $\text{std}=1$ )
- we compute  $\mu(\mathbf{x}) = \mathcal{F}^{-1}(\hat{W} \hat{F})$
- the correlation function of  $\mu(\mathbf{x})$  is  
( $\langle \overline{\hat{W}(\mathbf{k}_1)} \hat{W}(\mathbf{k}_2) \rangle = \delta(\mathbf{k}_1 - \mathbf{k}_2)$ )

$$R(\tilde{\mathbf{x}}) = (2\pi)^{-d} \int d\mathbf{k} e^{i\mathbf{k} \cdot \tilde{\mathbf{x}}} \overline{\hat{F}(\mathbf{k})} \hat{F}(\mathbf{k})$$

- we chose  $F$  to obtain the desired  $R$

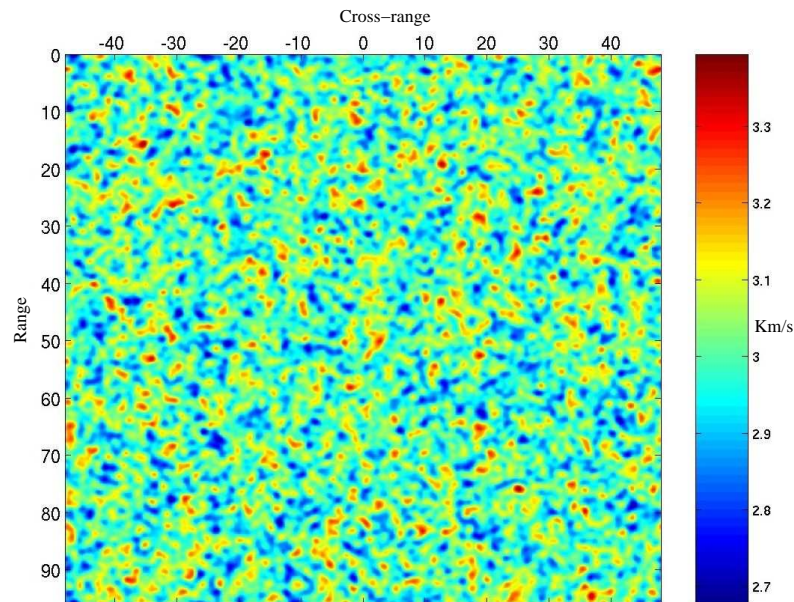
# Synthetic realization of random media

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- Examples of isotropic clutter correlation functions
- Gaussian  $R(|\mathbf{x}_1 - \mathbf{x}_2|) = e^{-\frac{|\mathbf{x}_1 - \mathbf{x}_2|^2}{2l^2}}$
- Power law  $R(|\mathbf{x}_1 - \mathbf{x}_2|) = \left(1 + \frac{|\mathbf{x}_1 - \mathbf{x}_2|}{l}\right) e^{-\frac{|\mathbf{x}_1 - \mathbf{x}_2|}{l}}$

# Synthetic realization of random media

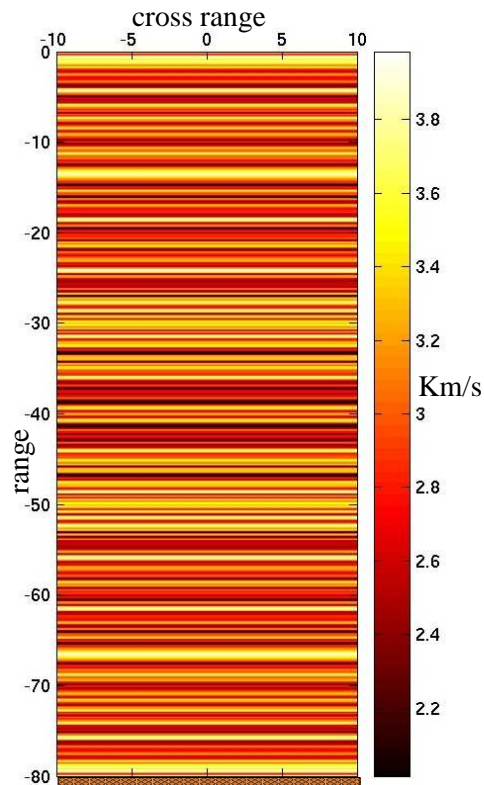
- 2d example with gaussian correlation fct



- here the correlation length  $l$  is the same in all directions of propagation ( $l_{cr} = l_r = l$ )

# Synthetic realization of random media

- 1d example : Anisotropic (layered) clutter



- here the correlation length is infinite in the cross-range direction and finite in the range direction  $l_r = l$

# The forward model

- Data:  $\hat{P}(\mathbf{x}_s, \mathbf{x}_r, \omega) = \hat{f}(\omega)\hat{G}(\mathbf{x}_s, \mathbf{x}_r, \omega)$
- $\hat{G}(\mathbf{x}, \mathbf{y}, \omega)$  satisfying the wave equation

$$\Delta\hat{G}(\mathbf{x}, \mathbf{y}, \omega) + k^2n^2(\mathbf{x})\hat{G}(\mathbf{x}, \mathbf{y}, \omega) = -\delta(\mathbf{x} - \mathbf{y}) \text{ in } \mathbb{R}^3$$

- $k = \omega/c_0$ : wavenumber
- $n(\mathbf{x}) = c_0/c(\mathbf{x})$ : index of refraction

$$n^2(\mathbf{x}) = n_{BG}^2(\mathbf{x}) + \varrho(\mathbf{x}) + \mu(\mathbf{x})$$

- $\mu$  = random part of the refractive index.

# The inverse problem

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- we can formulate the non-linear least squares problem:  
Find  $\varrho(\mathbf{x})$  by minimizing,

$$J(\varrho) = \int_0^T dt \sum_{\mathbf{x}_s, \mathbf{x}_r} |P(\mathbf{x}_s, \mathbf{x}_r, t) - Q(\mathbf{x}_s, \mathbf{x}_r, t; \varrho)|^2$$

- with  $Q(\mathbf{x}_s, \mathbf{x}_r, t; \varrho)$  the data model.
- this is typically not solvable for large array data (as in seismic applications)

# Linearized inversion

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- Introduce  $\hat{G}_B$  solution of

$$\Delta \hat{G}_B(\mathbf{x}, \mathbf{y}, \omega) + k^2 (n_{BG}^2(\mathbf{x}) + \mu(\mathbf{x})) \hat{G}_B(\mathbf{x}, \mathbf{y}, \omega) = -\delta(\mathbf{x} - \mathbf{y}) \text{ in } \mathbb{R}^3$$

- the pressure field is given by,

$$\hat{P}(\mathbf{x}, \mathbf{y}, \omega) = \hat{f}(\omega) \hat{G}_B(\mathbf{x}, \mathbf{y}, \omega) + \hat{q}(\mathbf{x}, \mathbf{y}, \omega)$$

- with  $\hat{q}(\mathbf{x}, \mathbf{y}, \omega)$  solution of,

$$\begin{aligned} (\Delta + k^2 (n_{BG}^2(\mathbf{x}) + \mu(\mathbf{x}))) \hat{q}(\mathbf{x}, \mathbf{y}, \omega) = \\ -k^2 \varrho(\mathbf{x}) (\hat{f}(\omega) \hat{G}_B(\mathbf{x}, \mathbf{y}, \omega) + \hat{q}(\mathbf{x}, \mathbf{y}, \omega)) \end{aligned}$$

# Linearized inversion

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- So that,

$$\hat{q}(\mathbf{x}, \mathbf{y}, \omega) = -k^2 \hat{f}(\omega) \int \varrho(\mathbf{z}) \hat{G}_B(\mathbf{x}, \mathbf{z}, \omega) \hat{G}_B(\mathbf{z}, \mathbf{y}, \omega) d\mathbf{z} \\ - k^2 \int \varrho(\mathbf{z}) \hat{q}(\mathbf{x}, \mathbf{z}, \omega) \hat{G}_B(\mathbf{z}, \mathbf{y}, \omega) d\mathbf{z}$$

- Linearization consists in (Born approximation)

$$\hat{q}(\mathbf{x}, \mathbf{y}, \omega) = -k^2 \hat{f}(\omega) \int \varrho(\mathbf{z}) \hat{G}_B(\mathbf{x}, \mathbf{z}, \omega) \hat{G}_B(\mathbf{z}, \mathbf{y}, \omega) d\mathbf{z}$$

# Kirchhoff migration

- Let's assume that we know  $n_{BG}^2(\mathbf{x})$ ,  $\mu(\mathbf{x}) = 0$ .
- The solution of the linearized least squares problem:

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

- with  $Q_L(\mathbf{x}_s, \mathbf{x}_r, \omega; \boldsymbol{\rho}) = \mathcal{A}\boldsymbol{\rho}$

$$\hat{Q}_L(\mathbf{x}_s, \mathbf{x}_r, \omega; \boldsymbol{\rho}) = -k^2 \hat{f}(\omega) \int \boldsymbol{\rho}(\mathbf{z}) \hat{G}_B(\mathbf{x}, \mathbf{z}, \omega) G_B(\mathbf{z}, \mathbf{y}, \omega) d\mathbf{z}$$

- is given by  $\boldsymbol{\rho} = \mathcal{A}^* P(\mathbf{x}_s, \mathbf{x}_r, t)$  because  $\mathcal{A}^* \mathcal{A}$  acts as an identity operator on the singularities of  $\boldsymbol{\rho}$ .

# Kirchhoff migration

- assuming  $n_{BG}^2(\mathbf{x})$  is smooth and using HF asymptotics for the Green's function (neglecting amplitudes) we get that  $\mathcal{I}^{KM}(\mathbf{y}^s)$  gives a good estimate of  $q(\mathbf{y}^s)$  (NOTE: we only recover the support - singularities of the function)

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

- $\tau(\mathbf{x}, \mathbf{y})$  is the travel time  $\tau(\mathbf{x}, \mathbf{y}) = \min \int \frac{1}{c(X(s))} ds$  where the minimum is over all paths  $X$  that start at  $\mathbf{x}$  and end at  $\mathbf{y}$ .

# Kirchhoff migration

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## ● references:

- N. Bleistein, J.K. Cohen, and J.W. Stockwell Jr., *Mathematics of multidimensional seismic imaging, migration, and inversion*. Springer, New York, 2001.
- G. Beylkin and R. Burrige. *Linearized inverse scattering problems in acoustics and elasticity*. Wave Motion, Vol. 12, No. 1, pp. 15-52, 1990.
- Lewis and Symes, *Inverse Problems*, Vol. 7, pp. 597-632, 1991.
- W. Symes. *Lecture notes in seismic imaging*. Mathematical Geophysics Summer School, Stanford, available at [www.trip.caam.rice.edu](http://www.trip.caam.rice.edu), 1998.
- C. Stolk and M. V. de Hoop. *Microlocal analysis of seismic inverse scattering in anisotropic elastic media*. Comm. Pure Appl. Math., Vol. 55, No. 3, pp. 261-301, 2002.
- C. Stolk and W. Symes. *Smooth objective functionals for seismic velocity inversion*. Inverse Problems, Vol. 19, pp. 73-89, 2003.

# Kirchhoff migration resolution

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- when  $a, B \rightarrow \infty \Rightarrow$

$$\mathcal{I}^{\text{KM}}(\mathbf{y}^S) \approx \int_{\mathcal{D}} \delta(\mathbf{y} - \mathbf{y}^S) \varrho(\mathbf{y}) d\mathbf{y}$$

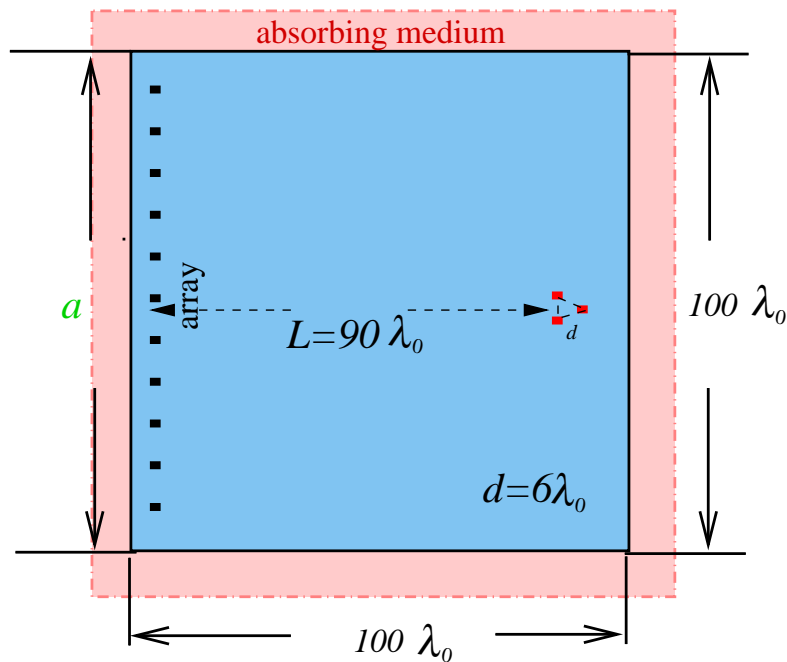
Bleinstein, Cohen, Stockwell (2001)

- for finite  $a$  and  $B \Rightarrow$

- range resolution (direction of propagation):  $\sigma_r = \frac{c_0}{B}$
- cross-range resolution:  $\sigma_{\text{cr}} = \frac{\lambda_0 L}{a}$

# The numerical setup

Length scaled by  $\lambda_0$



$$\rho(\mathbf{x}) \frac{\partial \mathbf{v}}{\partial t} + \nabla p = 0$$

$$\kappa(\mathbf{x}) \frac{\partial p}{\partial t} + \text{div} \mathbf{v} = f(t) \delta(\mathbf{x} - \mathbf{x}_s)$$

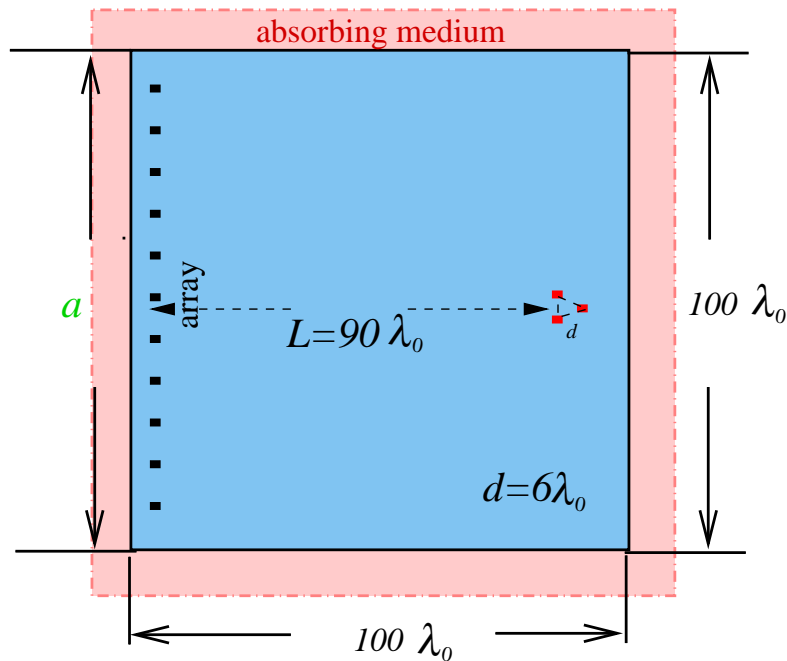
$$\rho(\mathbf{x}) = 1$$

$$\kappa(\mathbf{x}) = \frac{1}{\rho c^2(\mathbf{x})}$$

- the background velocity is  $c_0 = 3\text{km}/\text{sec}$
- $f(t)$ : is the derivative of a gaussian with central frequency  $f_0 = 100\text{kHz}$  and bandwidth  $60 - 130\text{kHz}$  measured at  $6\text{dB}$ .

# The numerical setup

Length scaled by  $\lambda_0$

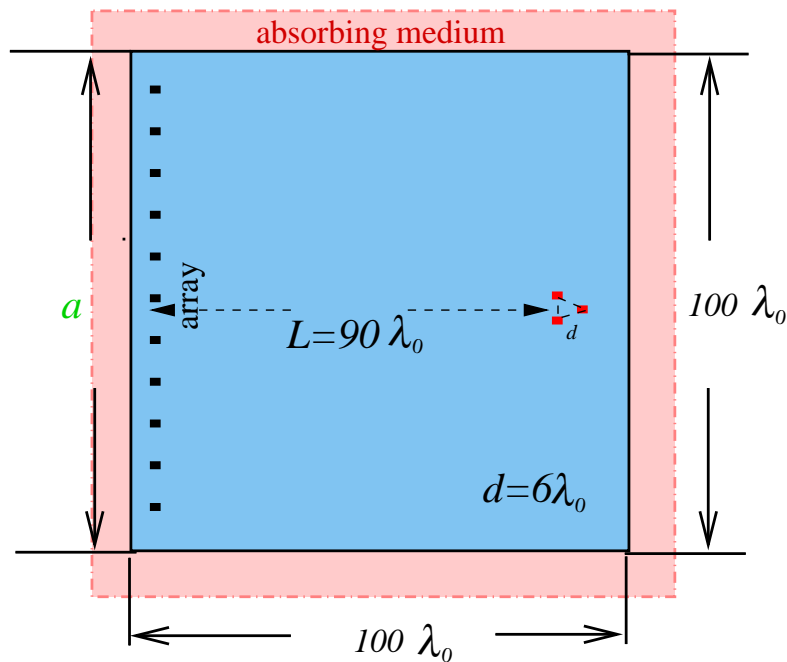


$$\begin{aligned}\rho(\mathbf{x}) \frac{\partial \mathbf{v}}{\partial t} + \nabla p &= 0 \\ \kappa(\mathbf{x}) \frac{\partial p}{\partial t} + \text{div} \mathbf{v} &= f(t) \delta(\mathbf{x} - \mathbf{x}_s) \\ \rho(\mathbf{x}) &= 1 \\ \kappa(\mathbf{x}) &= \frac{1}{\rho c^2(\mathbf{x})}\end{aligned}$$

- the central wavelength is  $\lambda_0 = 3\text{cm}$ .
- array: 185 elements  $\lambda_0/2$  apart,  $a = 92\lambda_0$
- the range is  $90\lambda_0$

# The numerical setup

Length scaled by  $\lambda_0$



$$\rho(\mathbf{x}) \frac{\partial \mathbf{v}}{\partial t} + \nabla p = 0$$

$$\kappa(\mathbf{x}) \frac{\partial p}{\partial t} + \operatorname{div} \mathbf{v} = f(t) \delta(\mathbf{x} - \mathbf{x}_s)$$

$$\rho(\mathbf{x}) = 1$$

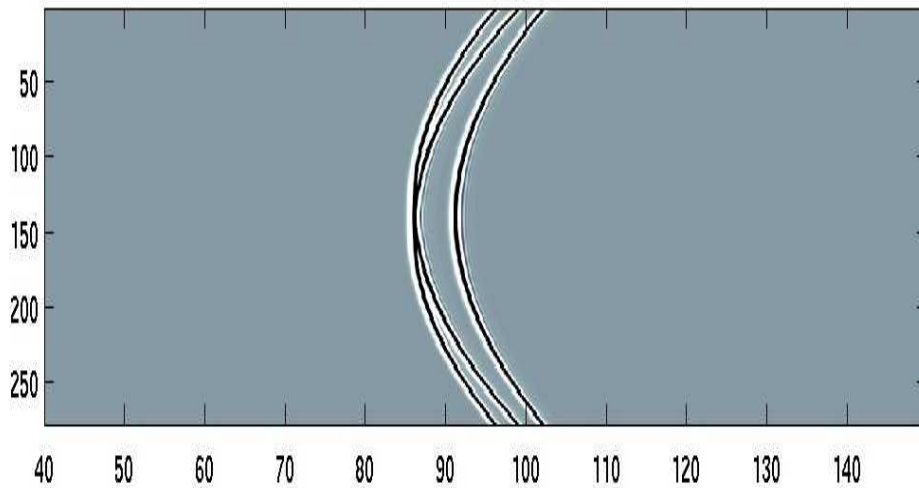
$$\kappa(\mathbf{x}) = \frac{1}{\rho c^2(\mathbf{x})}$$

- the distance between the objects (sources or targets) is  $d = 6 \lambda_0$  (or  $3 \lambda_0$ )
- the targets are disks with diameter  $\lambda_0$ .

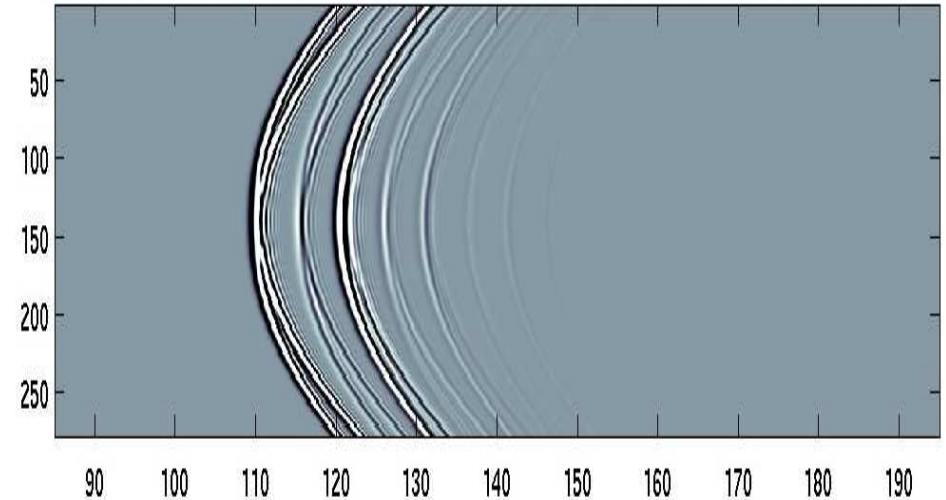
# Data on the array: traces

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Passive array



Active array



- the cross-range is measured in cm.
- the time is measured in msec.

# Kirchhoff migration

- Passive array: imaging functional for KM at  $\mathbf{y}^S$

$$\mathcal{I}^{\text{KM}}(\mathbf{y}^S) = \sum_r P(\mathbf{x}_r, \tau(\mathbf{x}_r, \mathbf{y}^S)) = \sum_r \int_B \frac{d\omega}{2\pi} \hat{P}(\mathbf{x}_r, \omega) e^{-i\omega\tau(\mathbf{x}_r, \mathbf{y}^S)}$$

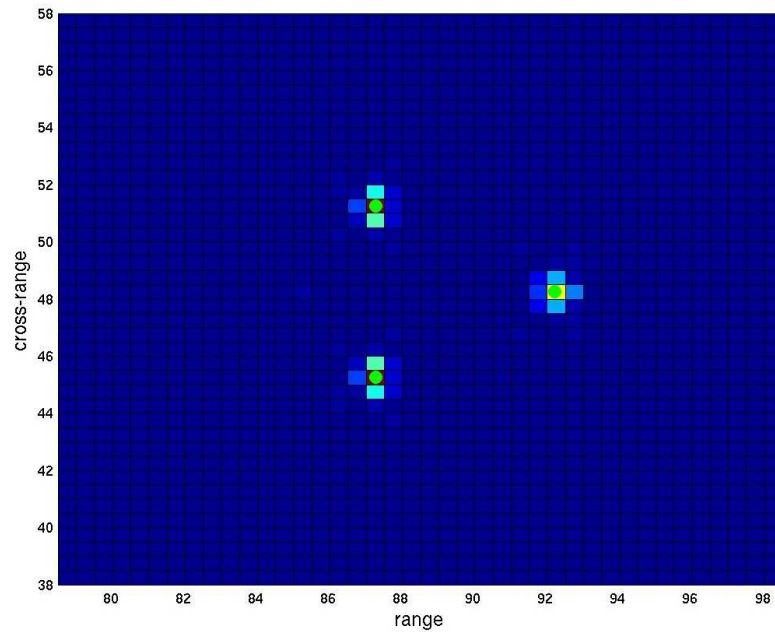
- with  $\tau(\mathbf{x}, \mathbf{y}) = |\mathbf{x} - \mathbf{y}|/c_0$  travel time in the known smooth background (here homogeneous)
- Active array: imaging functional for KM at  $\mathbf{y}^S$

$$\begin{aligned} \mathcal{I}^{\text{KM}}(\mathbf{y}^S) &= \sum_{r=1}^{N_r} P(\mathbf{x}_S, \mathbf{x}_r, \tau(\mathbf{x}_S, \mathbf{y}^S) + \tau(\mathbf{x}_r, \mathbf{y}^S)) \\ &= \sum_{r=1}^{N_r} \int \frac{d\omega}{2\pi} \hat{P}(\mathbf{x}_S, \mathbf{x}_r, \omega) \overline{G_0(\mathbf{x}_S, \mathbf{y}^S, \omega)} G_0(\mathbf{x}_r, \mathbf{y}^S, \omega) \end{aligned}$$

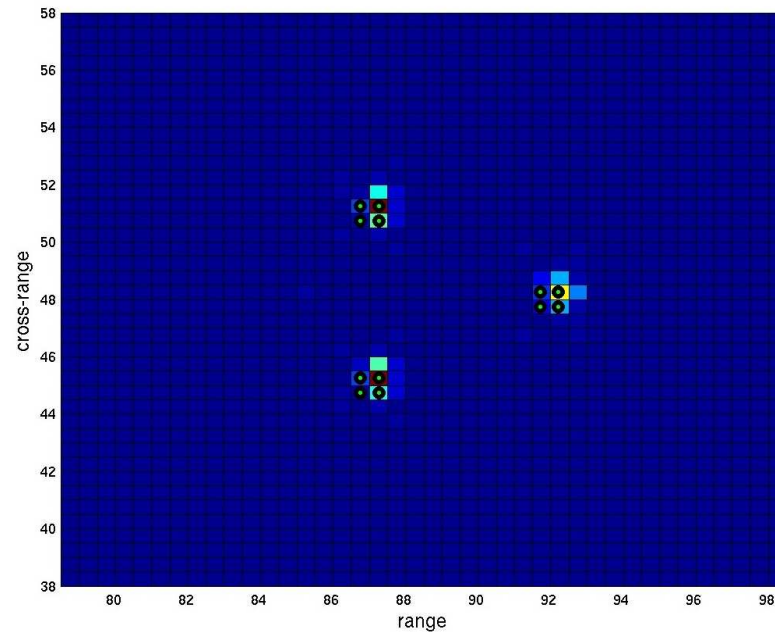
- with  $G_0(\mathbf{x}_S, \mathbf{y}^S, \omega) = e^{i\omega\tau(\mathbf{x}_S, \mathbf{y}^S)}$

# Kirchhoff migration results

Passive array



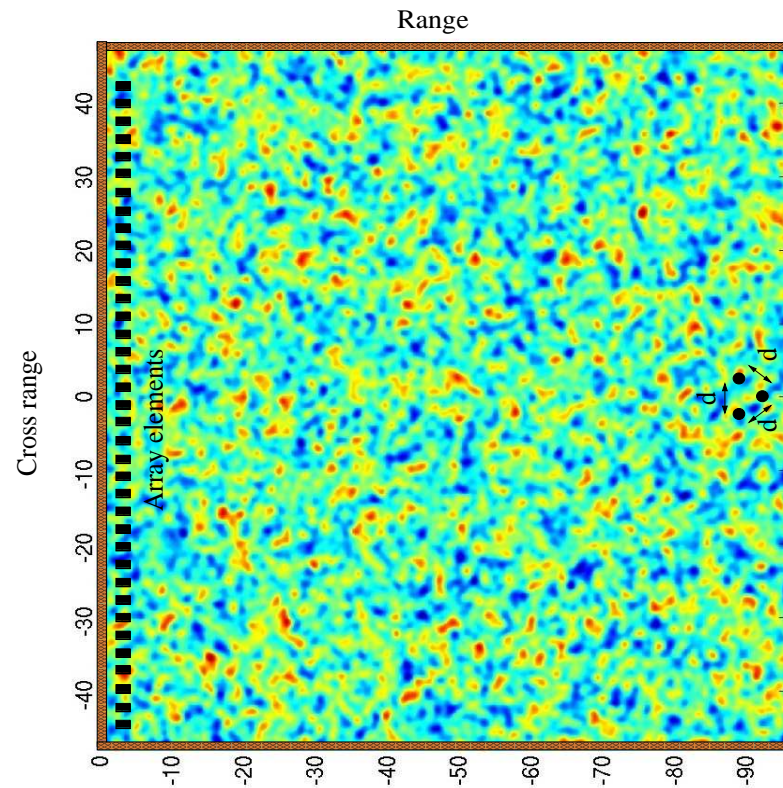
Active array



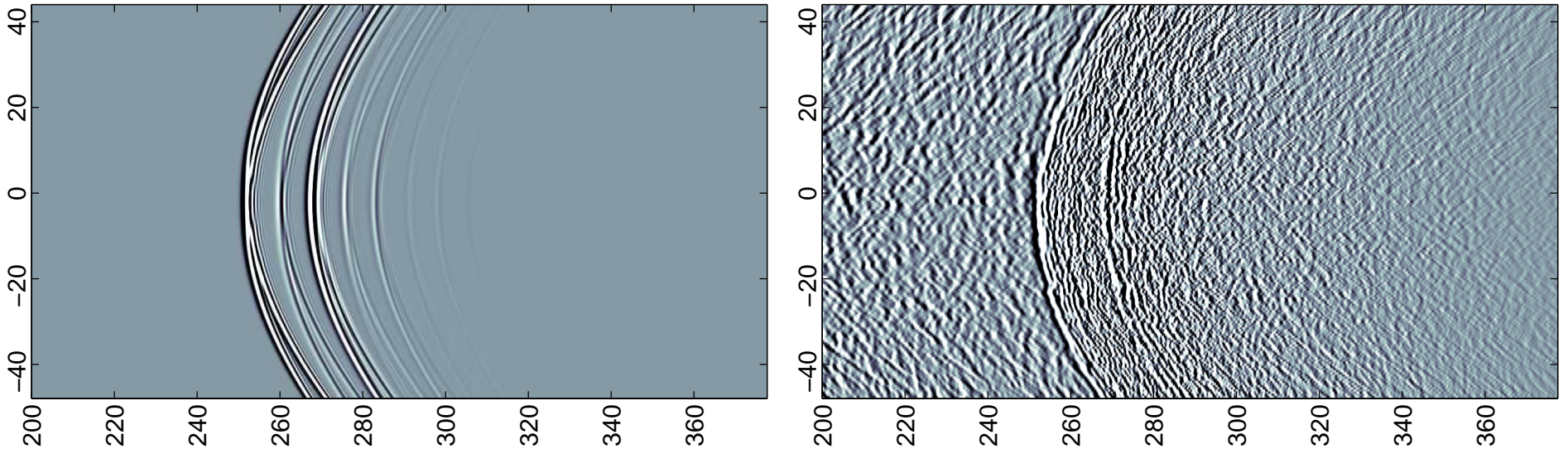
- length is scaled by  $\lambda_0$
- the search domain is a square  $20\lambda_0 \times 20\lambda_0$  centered at the objects
- the pixel size is  $\lambda_0/2$ .

# What happens in clutter?

- Length scaled by  $\lambda_0$



# What happens in clutter?

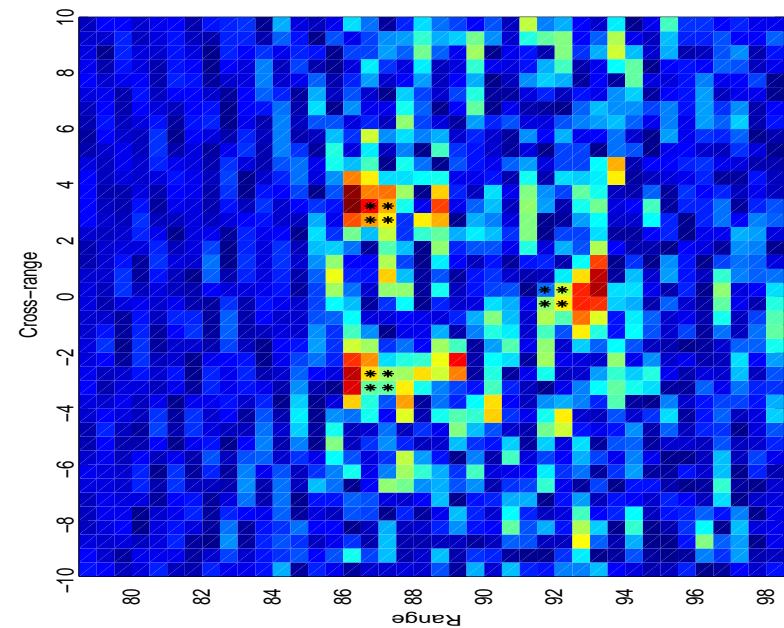
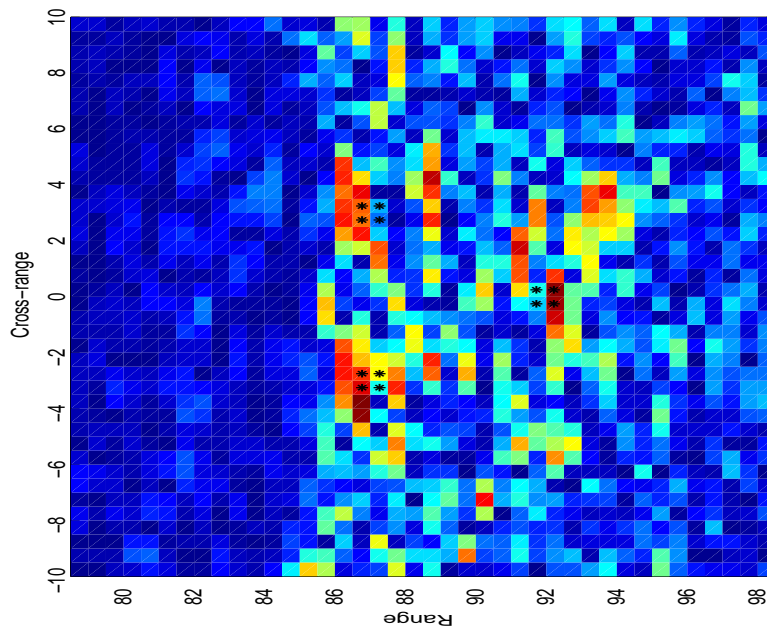


- Length scaled by  $\lambda_0$  and time by pulsewidth
- the clutter impedes the imaging process as the significant multipathing of the waves by the inhomogeneities results to noisy data traces (the noise is not simply additive)

# Migration in clutter

- Classic migration is statistically unstable

$$\mathcal{I}^{\text{KM}}(\mathbf{y}^s) = \sum_{r=1}^{N_r} P(\mathbf{x}_s, \mathbf{x}_r, \tau(\mathbf{x}_s, \mathbf{y}^s) + \tau(\mathbf{x}_r, \mathbf{y}^s))$$



# Migration in clutter

---

- Classic migration is statistically unstable

$$\mathcal{I}^{\text{KM}}(\mathbf{y}^s) = \sum_{r=1}^{N_r} P(\mathbf{x}_s, \mathbf{x}_r, \tau(\mathbf{x}_s, \mathbf{y}^s) + \tau(\mathbf{x}_r, \mathbf{y}^s))$$

- To make migration work we should remove the delay spread:
  - ✗ trace denoising ? (noise is not additive)
  - ✓ we use time-reversal based techniques

# Migration in frequency domain

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- the migration functional

$$\mathcal{I}^{\text{KM}}(\mathbf{y}^s) = \sum_{r=1}^{N_r} P(\mathbf{x}_s, \mathbf{x}_r, \tau(\mathbf{x}_s, \mathbf{y}^s) + \tau(\mathbf{x}_r, \mathbf{y}^s))$$

- can be written as

$$\mathcal{I}^{\text{KM}}(\mathbf{y}^s) = \sum_{r=1}^{N_r} \int d\omega \hat{P}(\mathbf{x}_s, \mathbf{x}_r, \omega) \overline{G_0(\mathbf{x}_s, \mathbf{y}^s, \omega) G_0(\mathbf{x}_r, \mathbf{y}^s, \omega)}$$

- with  $G_0(\mathbf{x}_s, \mathbf{y}^s, \omega) = e^{i\omega\tau(\mathbf{x}_s, \mathbf{y}^s)}$

# Coherent interferometry (CINT)

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- an ideal way to image would be to backpropagate with the exact  $G(\mathbf{x}_s, \mathbf{y}^s, \omega)$ . This is called time reversal and has two fundamental properties in clutter:
  - ✓ statistical stability
  - ✓ super-resolution
- But we do not know the clutter ! (  $G(\mathbf{x}_s, \mathbf{y}^s, \omega)$  is unknow)

# Coherent interferometry (CINT)

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- we cross-correlate the traces locally in space and time:
  - cross-correlation in space is limited by the decoherence length  $X_d$
  - cross-correlation in time is limited by the delay spread  $T_d$
- we call these local cross-correlations coherent interferograms
- CINT consists in migrating the coherent interferograms to the search point  $\mathbf{y}^s$  using  $G_0(\mathbf{x}_s, \mathbf{y}^s, \omega)$

# CINT imaging functional

$$\mathcal{I}^{\text{CINT}}(\mathbf{y}^s; \Omega_d, \kappa_d) \sim \int_{\bar{\omega} \in B} d\bar{\omega} \int_{\bar{\mathbf{x}} \in a} d\bar{\mathbf{x}} \int d\tilde{\omega} \hat{\Psi}(\tilde{\omega}; \Omega_d) \int d\tilde{\mathbf{x}} \hat{\Phi}\left(\frac{\bar{\omega}}{c_0} \tilde{\mathbf{x}}; \kappa_d^{-1}\right) \\ \hat{P}\left(\bar{\mathbf{x}} + \frac{\tilde{\mathbf{x}}}{2}, \mathbf{x}_s, \bar{\omega} + \frac{\tilde{\omega}}{2}\right) \exp\left\{-i\left(\bar{\omega} + \frac{\tilde{\omega}}{2}\right) \left[\tau\left(\bar{\mathbf{x}} + \frac{\tilde{\mathbf{x}}}{2}, \mathbf{y}^s\right) + \tau(\mathbf{x}_s, \mathbf{y}^s)\right]\right\} \\ \overline{\hat{P}\left(\bar{\mathbf{x}} - \frac{\tilde{\mathbf{x}}}{2}, \mathbf{x}_s, \bar{\omega} - \frac{\tilde{\omega}}{2}\right) \exp\left\{+i\left(\bar{\omega} - \frac{\tilde{\omega}}{2}\right) \left[\tau\left(\bar{\mathbf{x}} - \frac{\tilde{\mathbf{x}}}{2}, \mathbf{y}^s\right) + \tau(\mathbf{x}_s, \mathbf{y}^s)\right]\right\}}$$

using the midpoint and offset variables

$$\bar{\mathbf{x}} = \frac{\mathbf{x}_r + \mathbf{x}_r'}{2}, \tilde{\mathbf{x}} = \mathbf{x}_r - \mathbf{x}_r'; \quad \bar{\omega} = \frac{\omega + \omega'}{2}, \tilde{\omega} = \omega - \omega'$$

# CINT imaging functional

$$\mathcal{I}^{\text{CINT}}(\mathbf{y}^s; \Omega_d, \kappa_d) \sim \int_{\bar{\omega} \in B} d\bar{\omega} \int_{\bar{\mathbf{x}} \in a} d\bar{\mathbf{x}} \int d\tilde{\omega} \hat{\Psi}(\tilde{\omega}; \Omega_d) \int d\tilde{\mathbf{x}} \hat{\Phi}\left(\frac{\bar{\omega}}{c_0} \tilde{\mathbf{x}}; \kappa_d^{-1}\right) \\ \hat{P}\left(\bar{\mathbf{x}} + \frac{\tilde{\mathbf{x}}}{2}, \mathbf{x}_s, \bar{\omega} + \frac{\tilde{\omega}}{2}\right) \exp\left\{-i\left(\bar{\omega} + \frac{\tilde{\omega}}{2}\right) \left[\tau\left(\bar{\mathbf{x}} + \frac{\tilde{\mathbf{x}}}{2}, \mathbf{y}^s\right) + \tau(\mathbf{x}_s, \mathbf{y}^s)\right]\right\} \\ \overline{\hat{P}\left(\bar{\mathbf{x}} - \frac{\tilde{\mathbf{x}}}{2}, \mathbf{x}_s, \bar{\omega} - \frac{\tilde{\omega}}{2}\right) \exp\left\{+i\left(\bar{\omega} - \frac{\tilde{\omega}}{2}\right) \left[\tau\left(\bar{\mathbf{x}} - \frac{\tilde{\mathbf{x}}}{2}, \mathbf{y}^s\right) + \tau(\mathbf{x}_s, \mathbf{y}^s)\right]\right\}}$$

- $\tilde{\omega}$  is restricted by window  $\hat{\Psi}$  to  $|\tilde{\omega}| \leq \Omega_d$ , with  $\Omega_d$  the decoherence frequency ( $\sim 1/T_d$ )
- $\tilde{\mathbf{x}}$  is restricted by window  $\hat{\Phi}$  to  $|\tilde{\mathbf{x}}| \leq X_d(\bar{\omega})$ , with  $X_d(\bar{\omega})$  the decoherence length (the TR spot size at frequency  $\bar{\omega}$ ). The support of  $\hat{\Phi}$  is  $\kappa_d^{-1} = \bar{\omega} X_d(\bar{\omega}) / c_0$

# CINT and statistical smoothing

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- for small  $|\tilde{\mathbf{x}}|$  we can linearize the phase

$$\exp \left\{ -i\bar{\omega} \left[ \tau(\bar{\mathbf{x}} + \frac{\tilde{\mathbf{x}}}{2}, \mathbf{y}^s) - \tau(\bar{\mathbf{x}} - \frac{\tilde{\mathbf{x}}}{2}, \mathbf{y}^s) \right] \right\} \approx \exp \left\{ -i\bar{\omega}\tilde{\mathbf{x}} \cdot \nabla_{\bar{\mathbf{x}}}\tau(\bar{\mathbf{x}}, \mathbf{y}^s) \right\}$$

$$\exp \left\{ -i\tilde{\omega} \left[ \tau(\bar{\mathbf{x}} + \frac{\tilde{\mathbf{x}}}{2}, \mathbf{y}^s) + \tau(\bar{\mathbf{x}} - \frac{\tilde{\mathbf{x}}}{2}, \mathbf{y}^s) \right] \right\} \approx \exp \left\{ -i2\tilde{\omega}\tau(\bar{\mathbf{x}}, \mathbf{y}^s) \right\}$$

# CINT and statistical smoothing

- the imaging functional becomes

$$\mathcal{I}^{\text{CINT}}(\mathbf{y}^S; \Omega_d, \kappa_d) = \int dt \int d\mathbf{k} \Phi(c_0 \nabla_{\bar{\mathbf{x}}} \tau(\bar{\mathbf{x}}, \mathbf{y}^S) - \mathbf{k}; \kappa_d) \\ \Psi(\tau(\bar{\mathbf{x}}, \mathbf{y}^S) + \tau(\mathbf{x}_s, \mathbf{y}^S) - t; T_d) \int d\bar{\omega} W\left(\bar{\mathbf{x}}, \frac{\bar{\omega}}{c_0} \mathbf{k}, t\right),$$

- with  $W(\cdot)$  the Wigner distribution of the data

$$W\left(\bar{\mathbf{x}}, \frac{\bar{\omega}}{c_0} \mathbf{k}, t\right) = \frac{\int d\tilde{\omega} \int d\tilde{\mathbf{x}} e^{-i\tilde{\omega}t - i\frac{\bar{\omega}}{c_0}\tilde{\mathbf{x}} \cdot \mathbf{k}} \hat{P}\left(\bar{\mathbf{x}} + \frac{\tilde{\mathbf{x}}}{2}, \mathbf{x}_s, \bar{\omega} + \frac{\tilde{\omega}}{2}\right)}{\hat{P}\left(\bar{\mathbf{x}} - \frac{\tilde{\mathbf{x}}}{2}, \mathbf{x}_s, \bar{\omega} - \frac{\tilde{\omega}}{2}\right)}$$

- $W(\cdot)$  is highly fluctuating but decorrelates rapidly in  $\bar{\omega}$  and  $\mathbf{k}$   
→ in CINT we have stability by smoothing

# CINT as smooth migration

- CINT can be also written as

$$\mathcal{I}^{\text{CINT}}(\mathbf{y}^S; \Omega_d, \kappa_d) = \int d\bar{\mathbf{x}} \int d\tilde{\mathbf{x}} \left[ P \left( \bar{\mathbf{x}} + \frac{\tilde{\mathbf{x}}}{2}, \mathbf{x}_s, t + \frac{\mathbf{k} \cdot \tilde{\mathbf{x}}}{2c_0} \right) P \left( \bar{\mathbf{x}} - \frac{\tilde{\mathbf{x}}}{2}, \mathbf{x}_s, t - \frac{\mathbf{k} \cdot \tilde{\mathbf{x}}}{2c_0} \right) \right]$$

$$\star_{\mathbf{k}} \Phi(\mathbf{k}; \kappa_d) \Big|_{\mathbf{k}=c_0 \nabla_{\bar{\mathbf{x}}} \tau(\bar{\mathbf{x}}, \mathbf{y}^s)} \star_t \Psi(t; T_d) \Big|_{t=\tau(\bar{\mathbf{x}}, \mathbf{y}^s) + \tau(\mathbf{x}_s, \mathbf{y}^s)}$$

- when  $\Phi, \Psi$  are  $\delta$  functions (no smoothing) we obtain

$$\mathcal{I}^{\text{CINT}}(\mathbf{y}^S; \Omega_d, \kappa_d) = [\mathcal{I}^{\text{KM}}(\mathbf{y}^s)]^2$$

- CINT is a statistically stable smoothed migration method !

# CINT as smooth migration

- CINT can be also written as

$$\mathcal{I}^{\text{CINT}}(\mathbf{y}^S; \Omega_d, \kappa_d) = \int d\bar{\mathbf{x}} \int d\tilde{\mathbf{x}} \left[ P \left( \bar{\mathbf{x}} + \frac{\tilde{\mathbf{x}}}{2}, \mathbf{x}_s, t + \frac{\mathbf{k} \cdot \tilde{\mathbf{x}}}{2c_0} \right) P \left( \bar{\mathbf{x}} - \frac{\tilde{\mathbf{x}}}{2}, \mathbf{x}_s, t - \frac{\mathbf{k} \cdot \tilde{\mathbf{x}}}{2c_0} \right) \right]$$

$$\star_{\mathbf{k}} \Phi(\mathbf{k}; \kappa_d) \Big|_{\mathbf{k}=c_0 \nabla_{\bar{\mathbf{x}} \tau(\bar{\mathbf{x}}, \mathbf{y}^s)} \star_t \Psi(t; T_d) \Big|_{t=\tau(\bar{\mathbf{x}}, \mathbf{y}^s) + \tau(\mathbf{x}_s, \mathbf{y}^s)}$$

- Smoothing over arrival time by convolution with  $\Psi(t; T_d)$  of support  $T_d \approx 1/\Omega_d$  affects range resolution  $c_0/\Omega_d$ .
- Smoothing in direction of arrival by convol. with  $\Phi(\mathbf{k}; \kappa_d)$  with supp. in ball of radius  $\kappa_d \rightsquigarrow$  cross range resolution  $L\kappa_d \approx \lambda_0 L/X_d(\omega_0)$ .

# Resolution summary

- migration resolution in homogeneous media
  - in range :  $O\left(\frac{c_0}{B}\right)$
  - in cross-range :  $O\left(\lambda\frac{L}{a}\right) = O\left(\frac{c_0L}{\omega_0 a}\right)$
- CINT resolution in clutter ( $\Omega_d < B$  &  $X_d < a$ )
  - in range :  $O\left(\frac{c_0}{\Omega_d}\right)$
  - in cross-range :  $O(L\kappa_d) = O\left(\frac{c_0L}{\omega_0 X_d(\omega_0)}\right)$
- for  $\Omega_d \ll B$  &  $X_d \ll a$ 
  - ✓ incoherent imaging should be used (diffusion)
$$D = \frac{c_0 l^*}{3}$$
  - CINT works for  $L < l^*$  (in numerics  $l^* = 75\lambda_0$ )

# Adaptive CINT

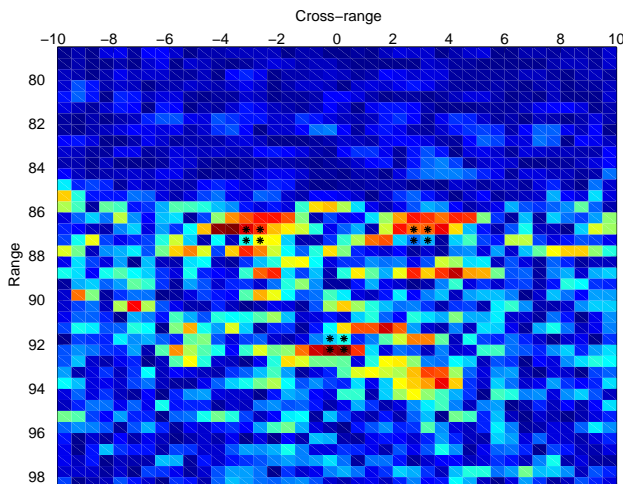
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- How can we find  $\Omega_d$  and  $\kappa_d$  ?
- We may derive (theoretical) formulae for  $\Omega_d$  and  $\kappa_d$ .  
But this will be model dependent.
- We can estimate the decoherence parameters using statistical data processing techniques, but this can be tricky.
- We found that a more efficient approach is to do an adaptive estimation of the smoothing parameters, during the image formation process.

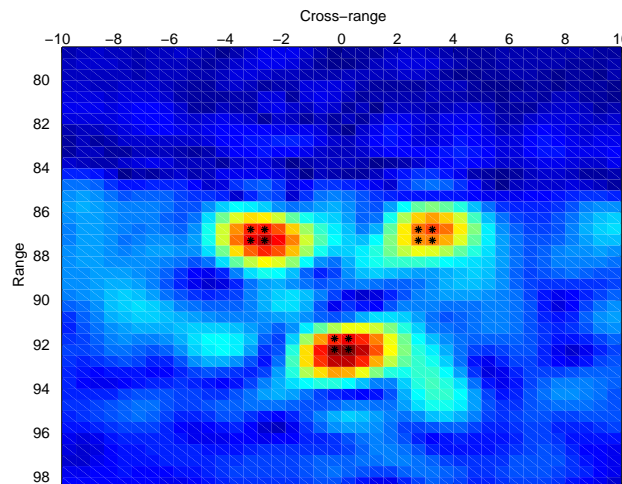
# Adaptive CINT

- View the imaging function as  $\mathcal{I}^{\text{CINT}}(\mathbf{y}^s; \Omega_d, \kappa_d)$  and seek parameters  $\Omega_d$  and  $\kappa_d$  by achieving an optimal balance between statistical smoothing and resolution.
- Penalize the speckles (left image) by using a norm of the gradient. To obtain a tight image, we should also penalize the blur (see right image) by using a sparsity measure. The “optimal” result is given in the middle.

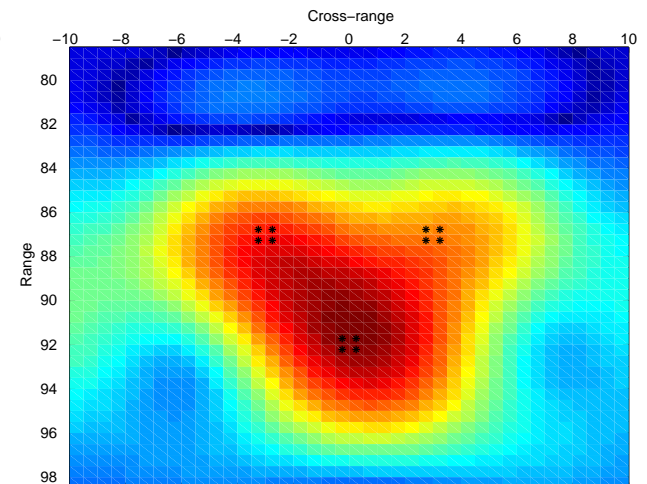
$$X_d = a, \Omega_d = B$$



$$X_d = X_d^*, \Omega_d = \Omega_d^*$$



$$X_d < X_d^*, \Omega_d < \Omega_d^*$$



# Adaptive CINT

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- $\Omega_d$  and  $\kappa_d$  are determined by minimizing

$$\mathcal{O}(\mathbf{y}^s; \Omega_d, \kappa_d) =$$

$$\|\mathcal{J}_{\mathcal{N}}(\mathbf{y}^s; \Omega_d, \kappa_d)\|_{L^1(\mathcal{D})} + \alpha \|\nabla_{\mathbf{y}^s} \mathcal{J}_{\mathcal{N}}(\mathbf{y}^s; \Omega_d, \kappa_d)\|_{L^1(\mathcal{D})},$$

- with  $\mathcal{J}_{\mathcal{N}}(\mathbf{y}^s) = \sqrt{|\mathcal{J}(\mathbf{y}^s)|} / \sup_{\mathbf{y}^s \in \mathcal{D}_s} \sqrt{|\mathcal{J}(\mathbf{y}^s)|}$

- for point targets we use  $\alpha = 1$

# Adaptive CINT

- $\Omega_d$  and  $\kappa_d$  are determined by minimizing

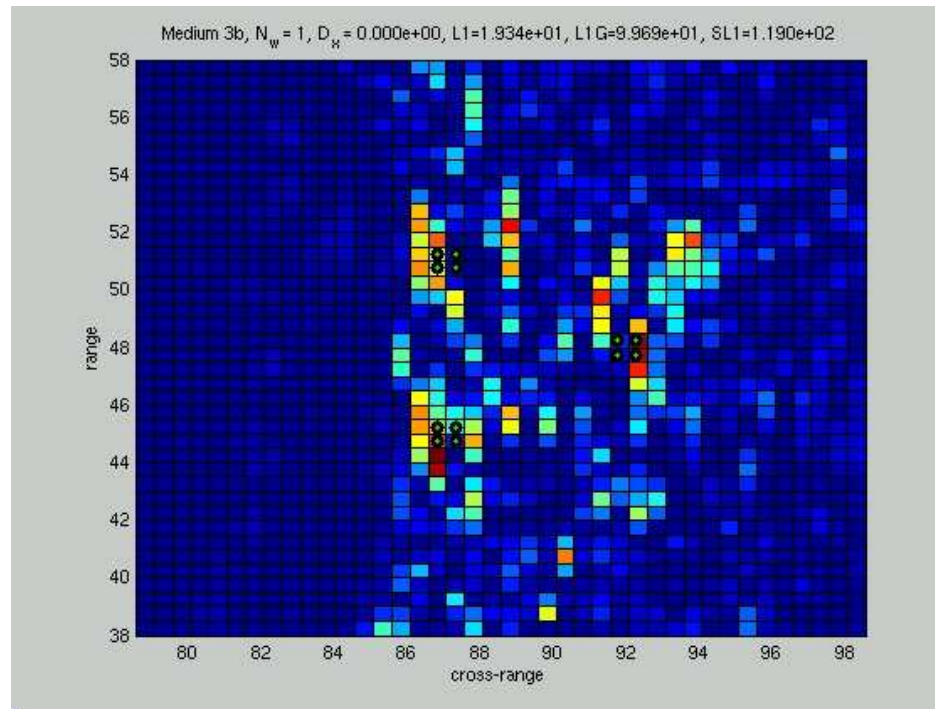
$$\mathcal{O}(\mathbf{y}^s; \Omega_d, \kappa_d) = \|\mathcal{J}_{\mathcal{N}}(\mathbf{y}^s; \Omega_d, \kappa_d)\|_{L^1(\mathcal{D})} + \alpha \|\nabla_{\mathbf{y}^s} \mathcal{J}_{\mathcal{N}}(\mathbf{y}^s; \Omega_d, \kappa_d)\|_{L^1(\mathcal{D})},$$

- This is very different from usual denoising,

$$\|\mathcal{N}(\mathbf{y}^s) - \mathcal{I}(\mathbf{y}^s)\|_{\text{prox}} + \alpha \|\mathcal{I}(\mathbf{y}^s)\|_{\text{reg}}$$

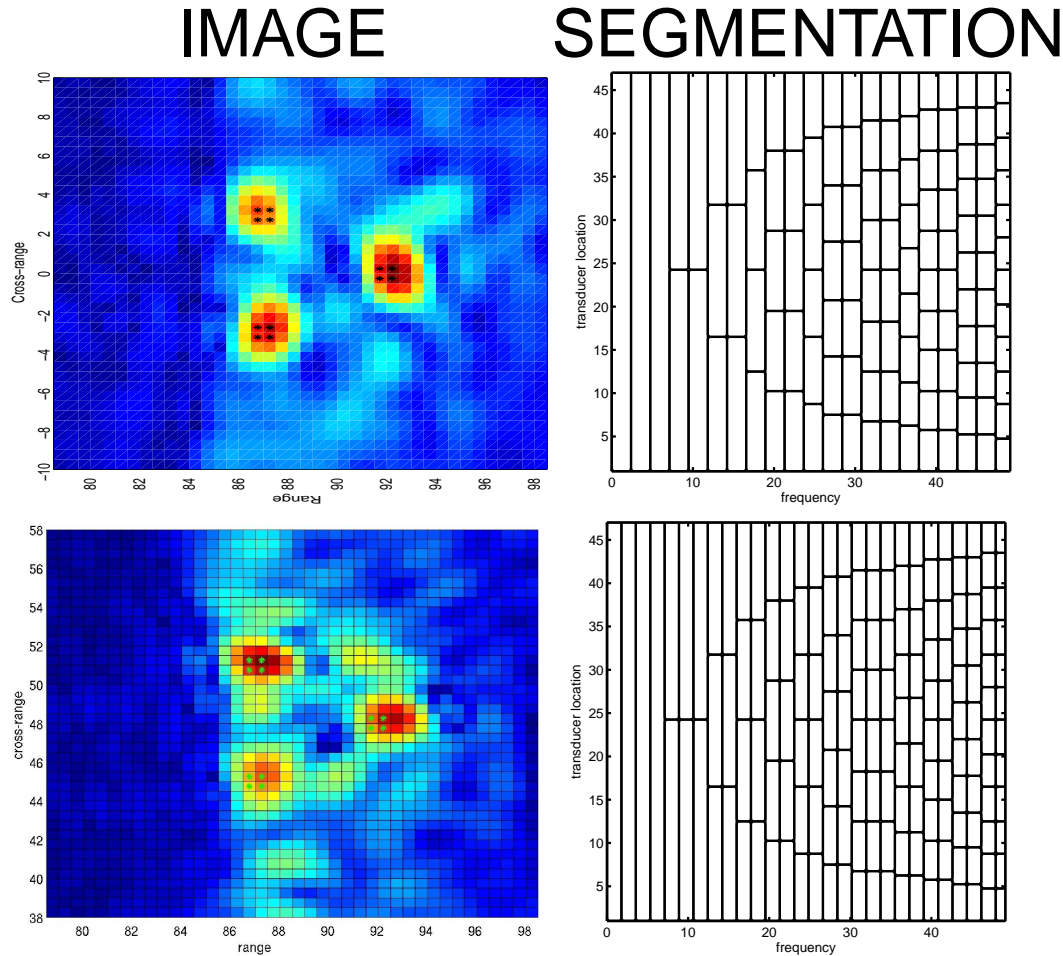
- where  $\mathcal{N}$  is a given noisy image,  $\mathcal{I}$  is the desired denoised image,  $\|\cdot\|_{\text{prox}}$  is a proximity norm, usually  $L^2(D)$ , and  $\|\cdot\|_{\text{reg}}$  is a regularization norm, usually TV.
- We do not have an image  $\mathcal{N}$  so there is no proximity norm part. We use instead the  $L^1$  norm of the image which is small, when the image is sparse. We do have however the regularization term.

# Adaptive CINT results I



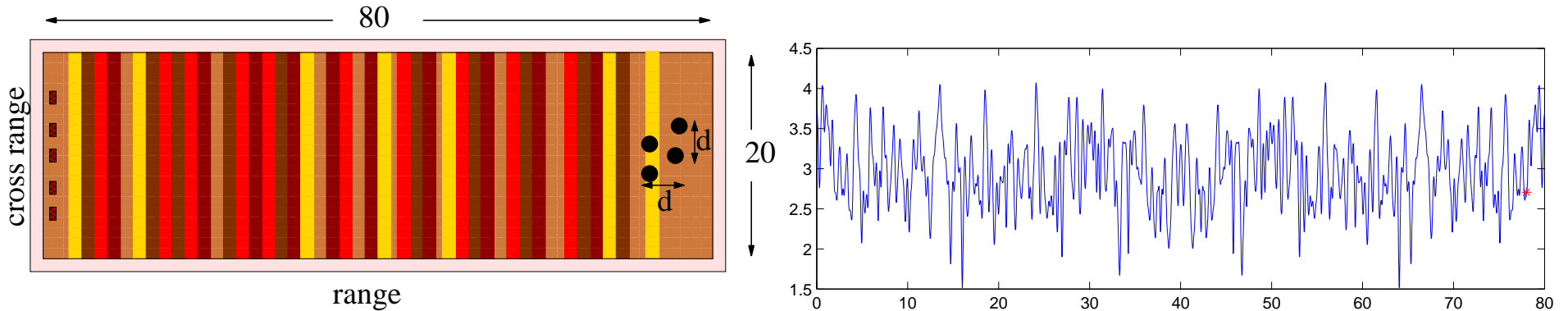
- We use the NOMADm software package (C. Audet, J. Dennis, M. Abramson), that uses a mesh-adaptive direct search method for constrained, nonlinear, mixed variable problems.

# Adaptive CINT Results II



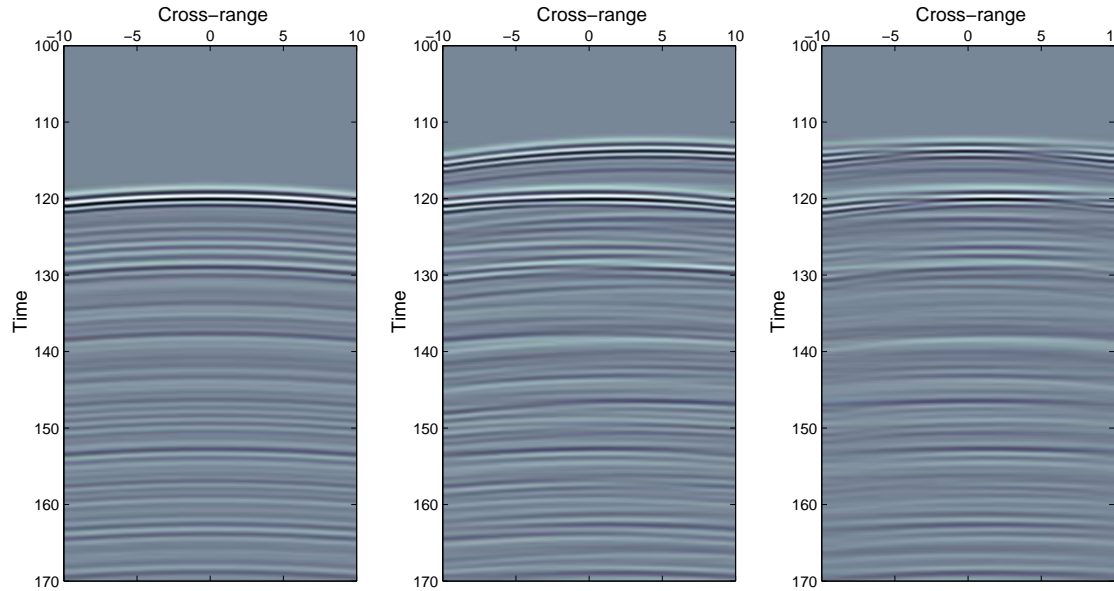
Top: mono-scale, Bottom: multi-scale random medium with standard deviation 3%.

# Anisotropic clutter



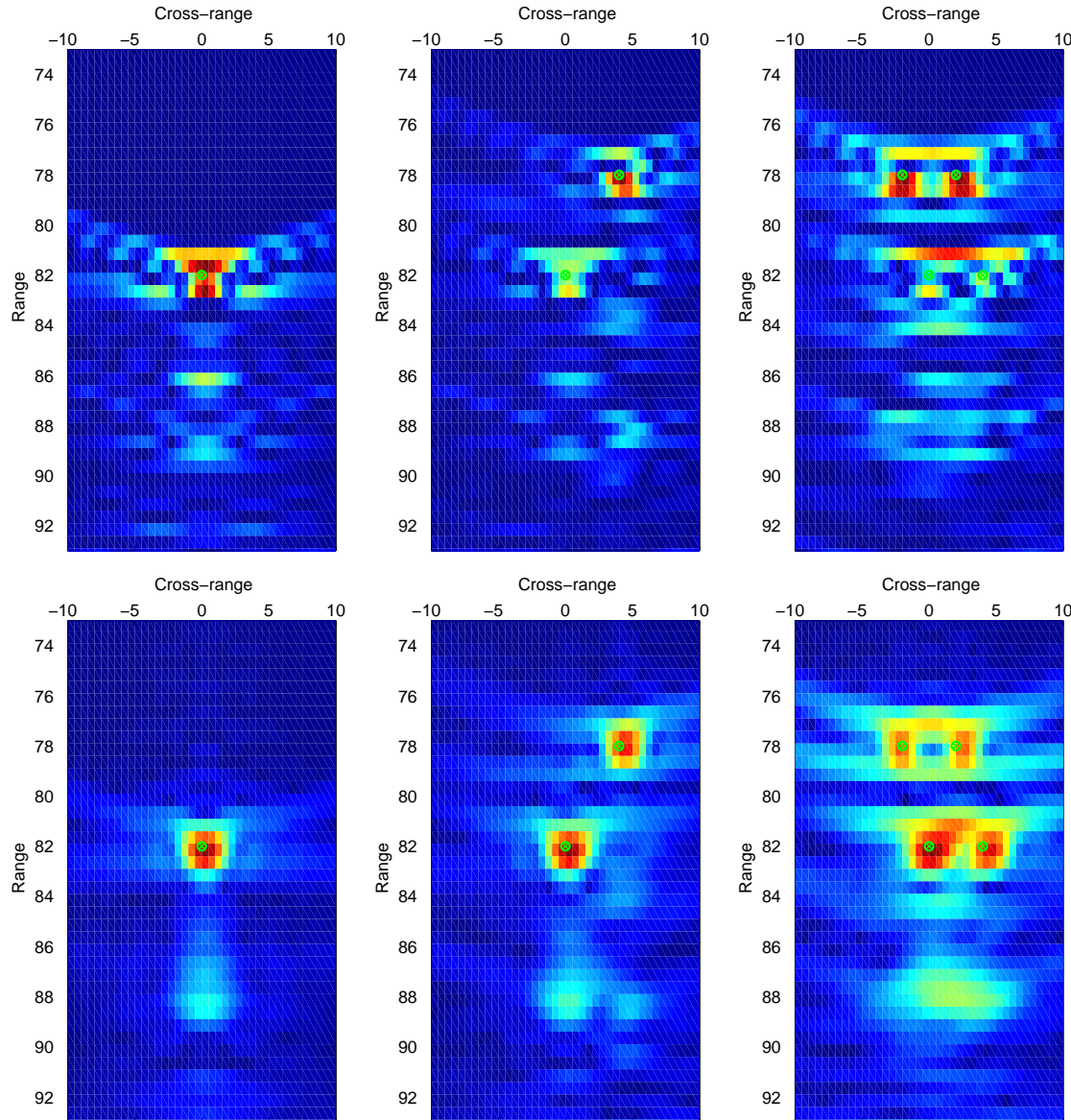
- $c_0 = 3\text{Km/s}$ ,  $B = 0.6 - 1.3 \text{ KHz}$ ,  $\lambda_0 = 3\text{m}$
- $l = \lambda_0/10$ ,  $L = 80\lambda_0 = 800l$
- strong fluctuations std  $s = 30\%$ ,
- In this regime we have pulse stabilization (ODA) and in the limit  $\lambda_0/L = \epsilon \rightarrow 0$  KM is stable
- CINT here is obtained using only window  $\Psi(t; T_d)$ , i.e  $\Phi(\kappa; \kappa_d)$  is a  $\delta$  function

# Anisotropic clutter: traces



- The ordinate in the pictures is time scaled by the pulse-width and the abscissa is the array element position in  $\lambda_0$ .

# Anisotropic clutter: KM vs CINT



# References

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## ● Finely Layered media

- M. Asch, W. Kohler, G. Papanicolaou, M. Postel, and B. White, Frequency content of randomly scattered signals, *SIAM Rev.*, 33 (1991), pp. 519-625.
- J. F. Clouet and J. P. Fouque, Spreading of a pulse travelling in random media, *Ann. Appl. Probab.*, 4 (1994), pp. 1083-1097.
- J. Chillan and J. P. Fouque, Pressure fields generated by acoustical pulses propagating in randomly layered media, *SIAM J. Appl. Math.*, 58 (1998), pp. 1532-1546.
- J. P. Fouque, S. Garnier, A. Nachbin, and K. Solna, Time-reversal refocusing for point source in randomly layered media, *Wave Motion*, 42 (2005), pp. 238-260.
- J. Garnier, Imaging in randomly layered media by cross-correlating noisy signals, *Multiscale Model. Simul.*, 4 (2005), pp. 610-640.
- L. Borcea, G. Papanicolaou and CT, Coherent interferometry in finely layered random media, *SIAM Journal on Multiscale Modeling and Simulation*, vol 5, (2006), pp. 62 - 83.
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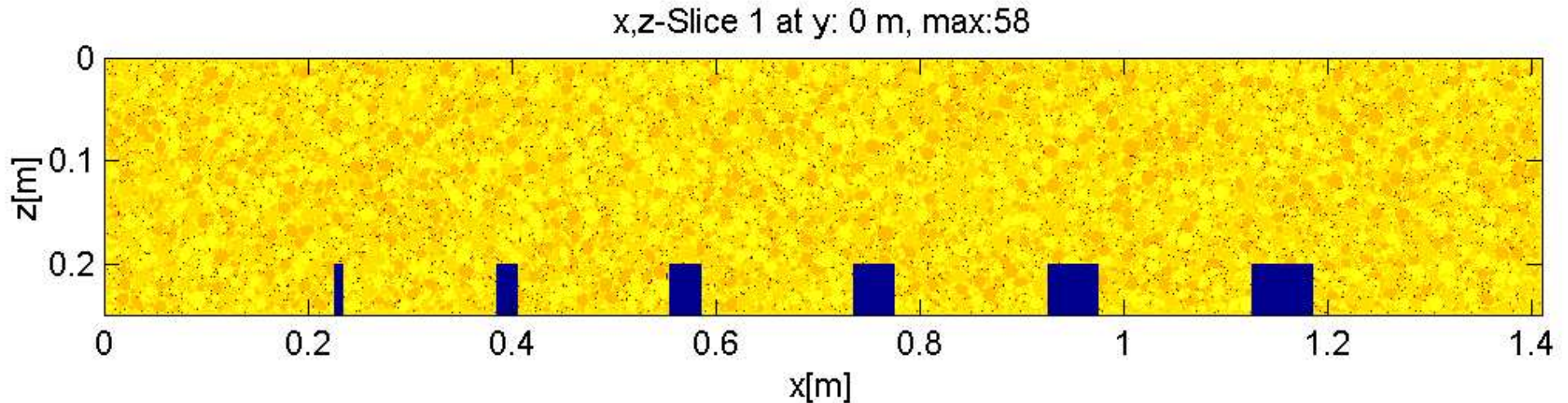
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## ● Isotropic clutter

- L. Borcea, G. Papanicolaou and CT, Theory and applications of time reversal and interferometric imaging, *Inverse Problems*, vol 19, (2003), pp. 5139-5164.
- L. Borcea, G. Papanicolaou and CT, Interferometric array imaging in clutter, *Inverse Problems*, vol 21, (2005), pp. 1419-1460.
- L. Borcea, G. Papanicolaou and CT, Adaptive interferometric imaging in clutter and optimal illumination, to appear in *Inverse Problems*, 2006.
- G. Bal, G. Papanicolaou and L. Ryzhik, Self-averaging in time reversal for the parabolic wave equation, *Stochastics and Dynamics*, 2, (2002), pp. 507-531.
- G. Bal and L. Ryzhik, Time reversal and refocusing in random media: *SIAM Journal on Applied Mathematics*, 63 (2003), 1475 -1498.
- G. Papanicolaou, L. Ryzhik and K. Solna, Statistical stability in time reversal, *SIAM J. on Appl. Math.*, 64 (2004), pp. 1133-1155.

# Real data: measurements

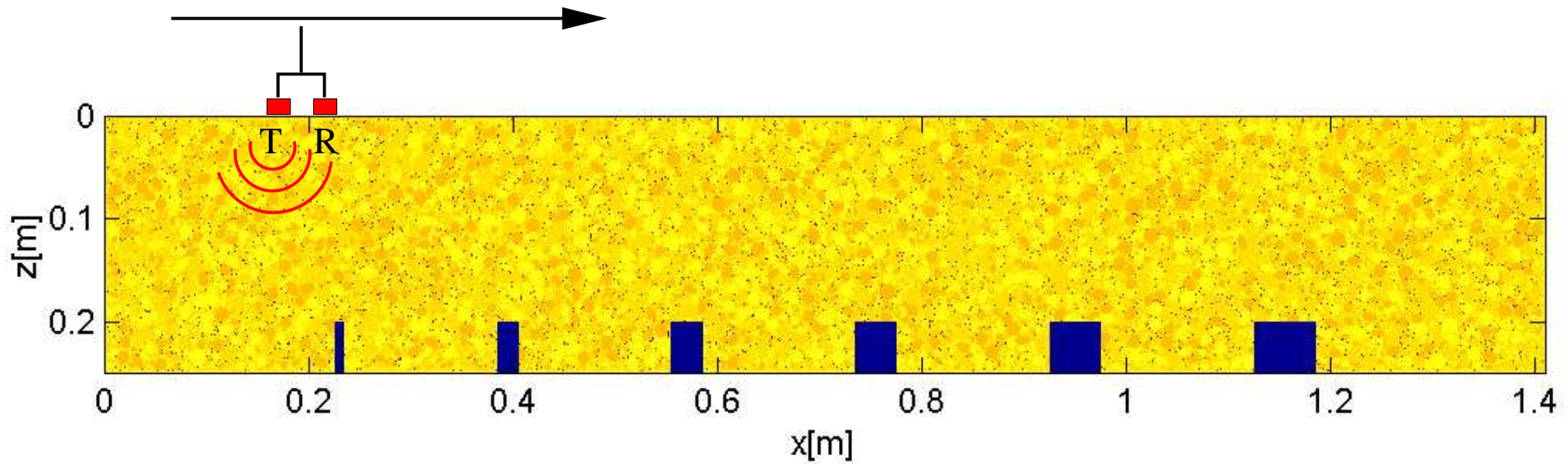
- Concrete structure to be imaged



- data provided by K. Mayer, University of Kassel, Germany.
- simulation in homog. medium:  $f_0 = 200\text{KHz}$ ,  $c_0 = 4207\text{m/s}$
- experimental data:  $f_0 = 150\text{KHz}$ ,  $c_L = 4150\text{m/s}$
- Transmitter and receiver: Krautgrämer G0,2R

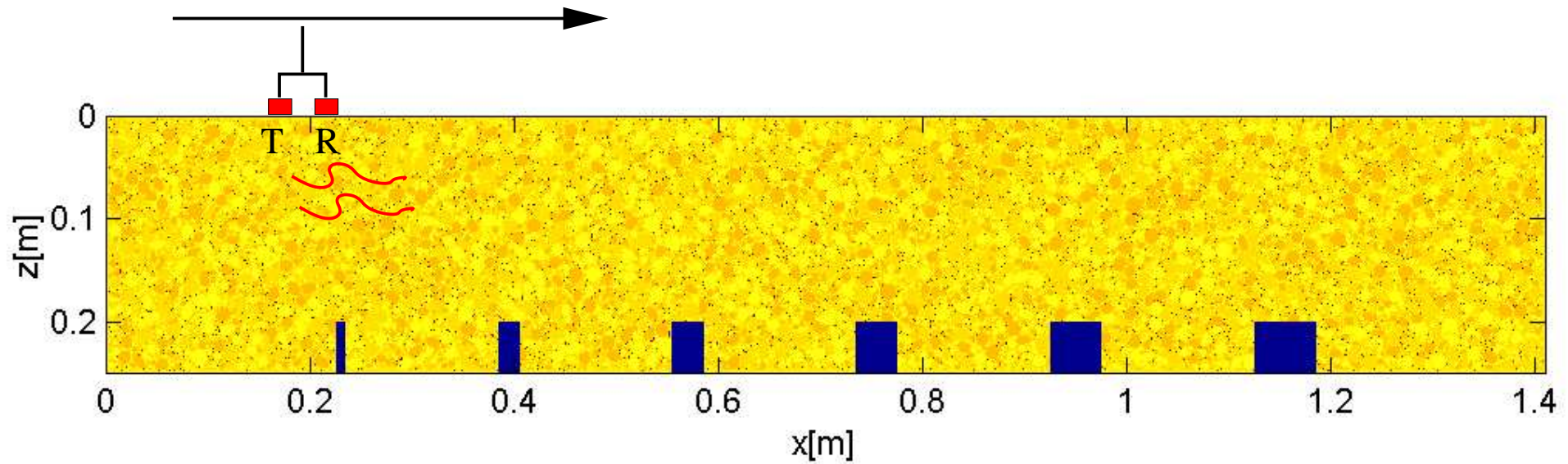
# Real data: measurements

- Measurement acquisition geometry



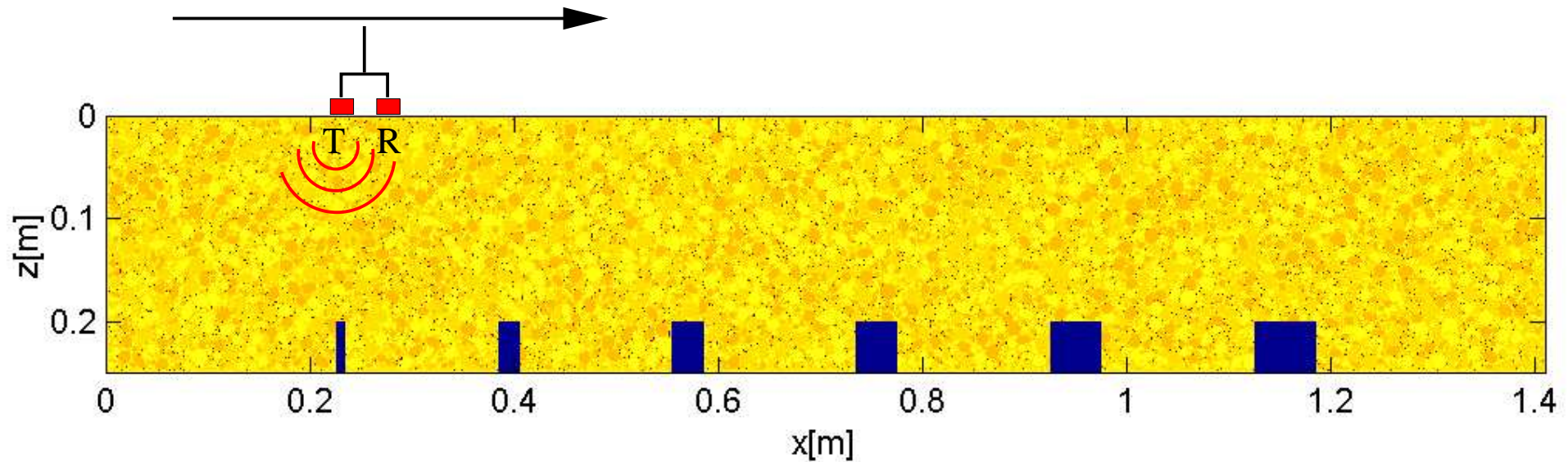
# Real data: measurements

- Measurement acquisition geometry



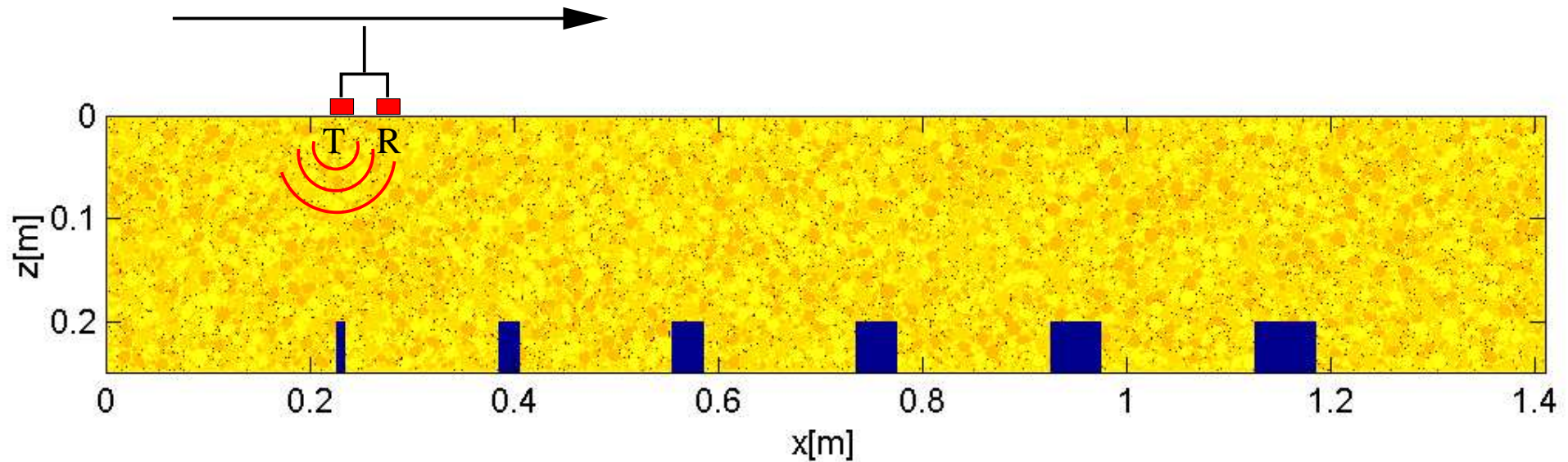
# Real data: measurements

- Measurement acquisition geometry

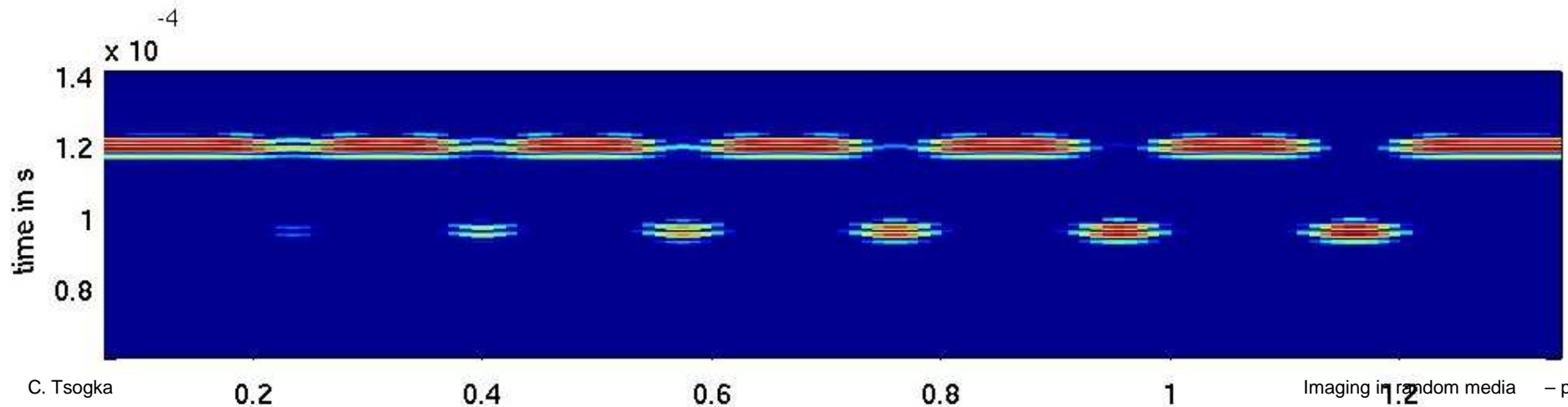


# Real data: measurements

- Measurement acquisition geometry



- Simulated data traces in homogeneous structure



# The CINT functional

• We rewrite the CINT imaging functional

$$\mathcal{I}^{\text{CINT}}(\mathbf{y}^S, \Omega_d, \kappa_d) = \int_B d\omega \int_{|\omega - \omega'| \leq \Omega_d} d\omega' \sum_{\mathbf{x}_m \in a} \sum_{|\mathbf{x}_m - \mathbf{x}_m'| \leq X_d(\omega)}$$

$$\hat{\mathcal{F}}\left(\mathbf{x}_m - \frac{d}{2}, \mathbf{x}_m + \frac{d}{2}, \omega, \mathbf{y}^S\right) \hat{\mathcal{F}}\left(\mathbf{x}_m' - \frac{d}{2}, \mathbf{x}_m' + \frac{d}{2}, \omega', \mathbf{y}^S\right)$$

$$\hat{\mathcal{F}}(\mathbf{x}_s, \mathbf{x}_r, \omega, \mathbf{y}^S) = \hat{P}(\mathbf{x}_s, \mathbf{x}_r, \omega) e^{-i\omega(\tau(\mathbf{x}_s, \mathbf{y}^S) + \tau(\mathbf{x}_r, \mathbf{y}^S))}$$

with

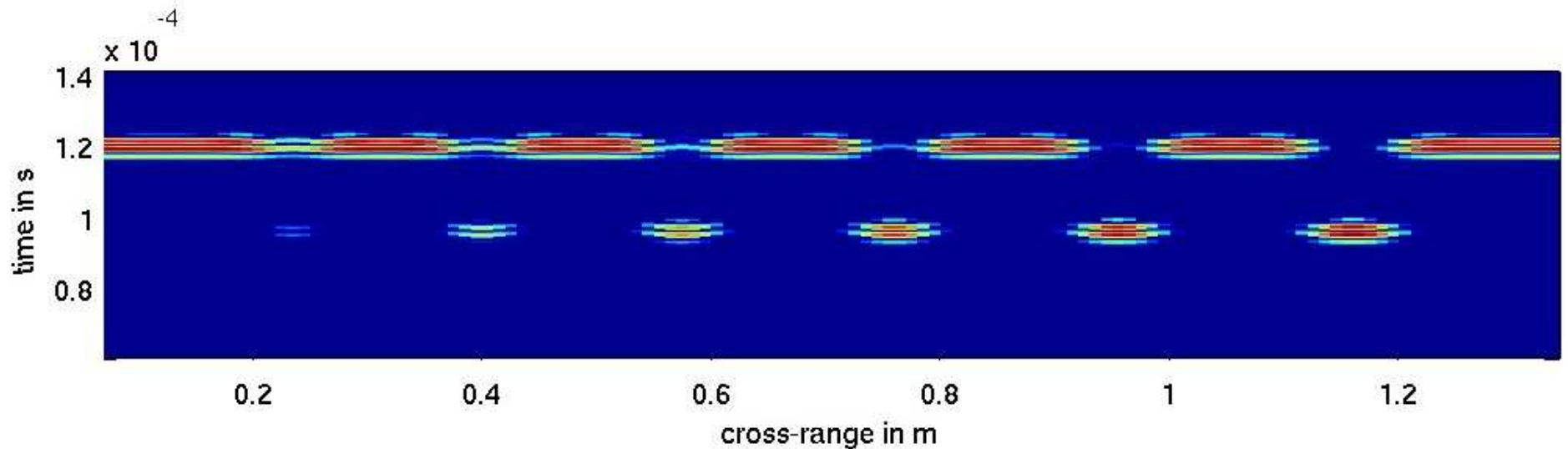
•  $\mathbf{x}_m$ : the midpoint moving on the array.

•  $d$ : distance between transmitter and receiver (fixed).

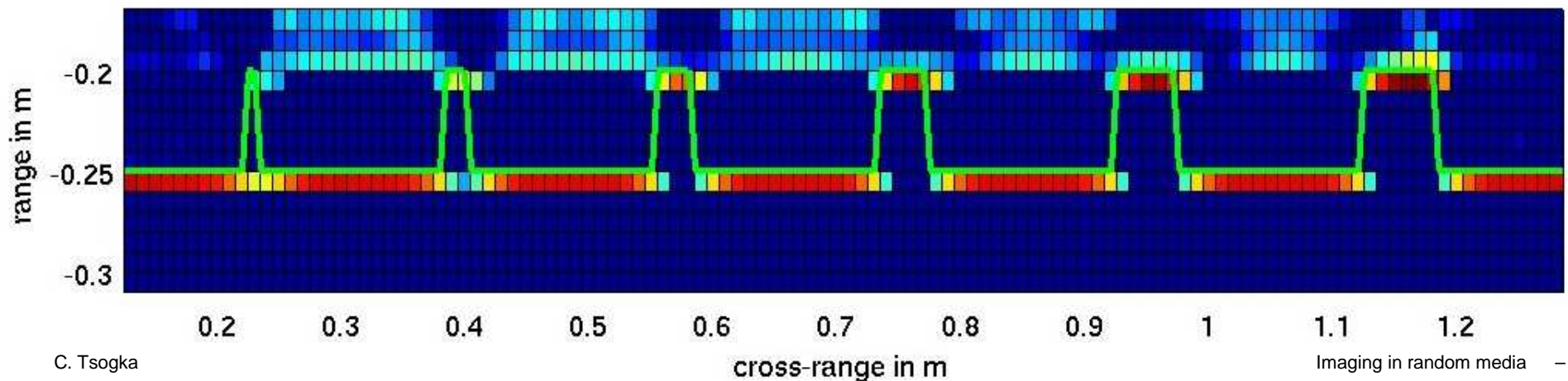
•  $\mathbf{x}_s = \mathbf{x}_m - \frac{d}{2}, \mathbf{x}_r = \mathbf{x}_m + \frac{d}{2}$

# Adaptive CINT results on real data

- Simulated data traces in homogeneous structure

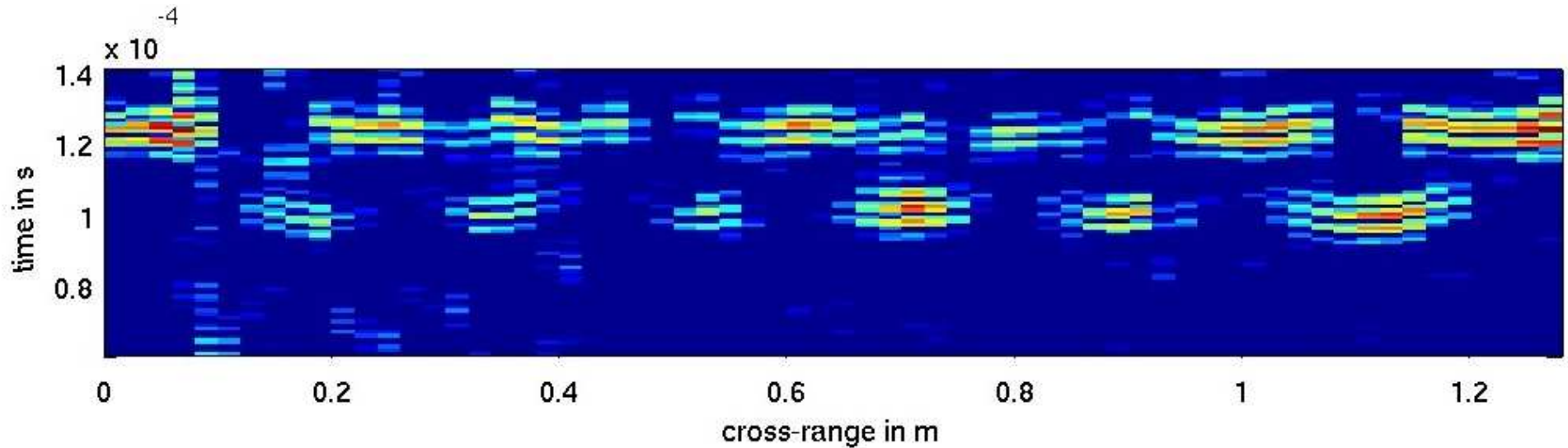


- Kirchhoff migration results

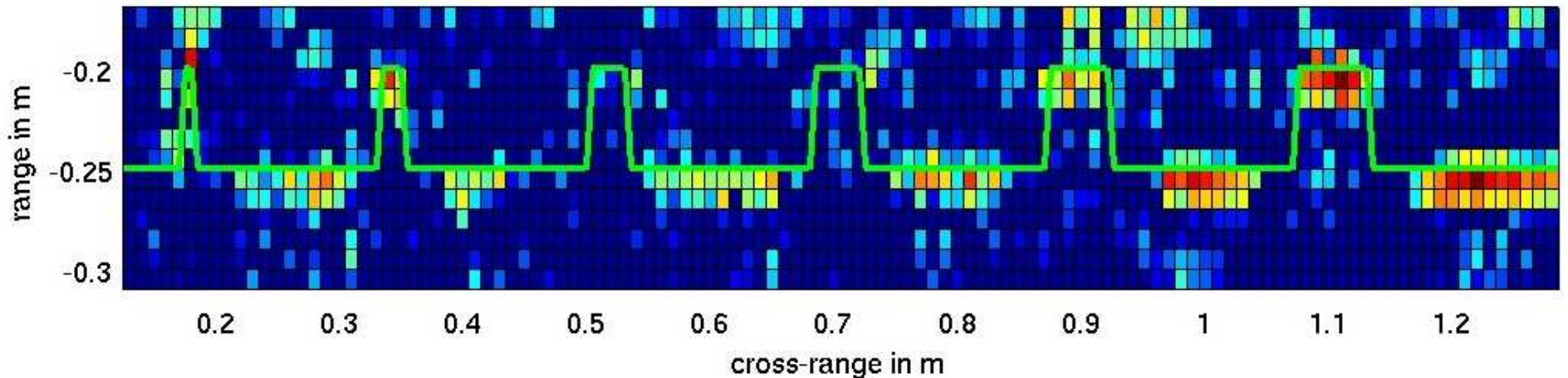


# Adaptive CINT results on real data

- Data traces in the concrete structure

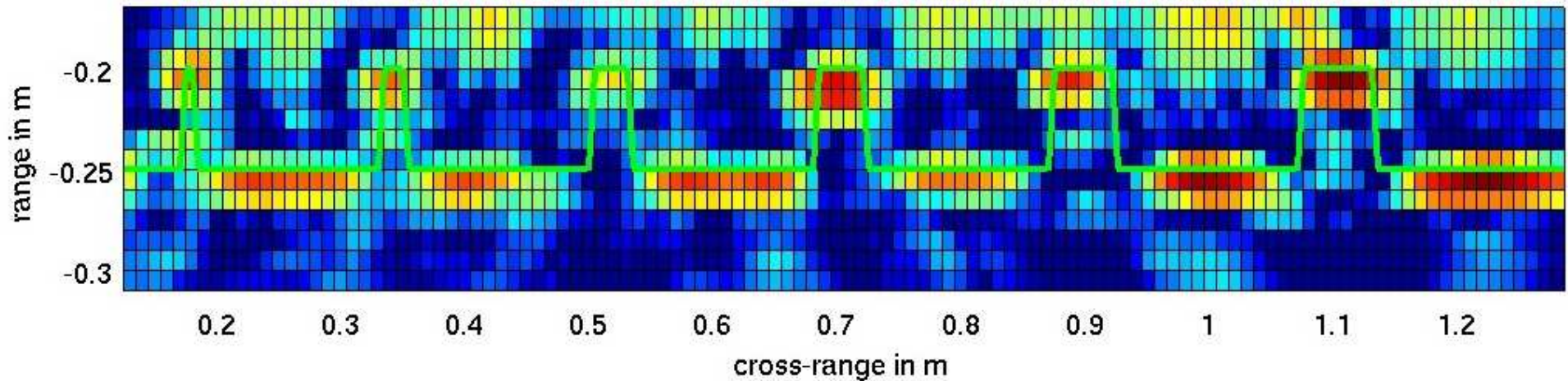


- Kirchhoff migration results



# Adaptive CINT results on real data

- Adaptive CINT results



- Kirchhoff migration results

