

3D wavefield extrapolation in laterally-varying tilted TI media

Guojian Shan* and Biondo Biondi, Stanford University

SUMMARY

We develop a new 3D wavefield-extrapolation method for a transversely isotropic (TI) medium with a symmetry axis. The wavefield extrapolation is done by an implicit isotropic extrapolation operator with an explicit correction operator. The explicit correction is a 2D convolution operator in the space domain, whose coefficients are estimated by a weighted least-squares method in the Fourier domain. The extrapolation operator is stable and suitable for laterally-varying 3D TI media. This new method can be used to extrapolate wavefields in a 3D transversely isotropic medium with a vertical symmetry axis (VTI) in tilted coordinates. We also discuss the effects of the filter length on its accuracy and shorten the filter by changing the least-squares weighting function. We present the impulse response of our algorithm and compare it with the anisotropic phase-shift method.

INTRODUCTION

Many rocks are anisotropic, and most sedimentary rocks can be approximated as TI media. If anisotropy is not taken into account in the migration, reflectors, especially steeply dipping reflectors, will be imaged incorrectly. To image the reflector in a TI medium, it is important to design an anisotropic wavefield-extrapolation method. Implicit methods (Ristow and Ruhl, 1997), phase-shift plus interpolation (PSPI) (Rousseau, 1997), non-stationary phase-shift (Ferguson and Margrave, 1998), explicit operators (Uzcategui, 1995; Zhang et al., 2001a,b), and reference anisotropic phase-shift with an explicit correction (Baumstein and Anderson, 2003) have been developed to extrapolate wavefields in 2D VTI, 3D VTI, or 2D tilted TI media.

Explicit extrapolation operators have proved useful in isotropic wavefield extrapolation (Holberg, 1988; Blacquièrè et al., 1989; Thorbecke, 1997). The dispersion relation in a tilted TI medium is very complicated, and it is very difficult to design an implicit extrapolation operator for it. However, explicit operators can still handle in the same way as isotropic media. In 3D, the circular symmetry of the isotropic or VTI media allows us to design a 1D algorithm to replace the 2D convolution operator by McClellan transformations (Hale, 1991b,a; Zhang et al., 2001b). For tilted TI media, the deviation of the symmetry axis from the vertical direction breaks that circular symmetry. As a result, a 2D convolution operator has to be designed for the wavefield extrapolation in 3D tilted TI media.

Tilted coordinates (Shan and Biondi, 2004a) are used to extrapolate wavefields in a direction close to the wave propagation direction. We can use tilted coordinates to get good accuracy for high-angle energy using a less accurate operator. A VTI medium in Cartesian coordinates becomes a tilted TI medium in tilted coordinates. Thus to extrapolate wavefields in tilted coordinates in a VTI medium, we need an extrapolation operator for tilted TI media.

In this paper, we extrapolate the wavefield in 3D tilted TI media using an implicit isotropic operator with an explicit anisotropic correction (Shan and Biondi, 2004b). We begin by first deriving the 3D dispersion relation in tilted TI media. Then we discuss how to design 2D antisymmetric convolution operators in the Fourier domain for tilted TI media. We discuss how the length of the filter affects the accuracy of the operator and propose a way to design short 2D filters. Finally, we present 3D impulse response for a tilted TI medium.

3D DISPERSION RELATION IN TILTED TI MEDIA

In 3D VTI media, the dispersion relation in Thomsen's notation

can be expressed as follows (Tsvankin, 1996):

$$b_6(k'_z)^4 + b_5(k'_r)^4 + b_4(k'_z)^2(k'_r)^2 + b_3(k'_z)^2 + b_2(k'_r)^2 + b_1 = 0, \quad (1)$$

where

$$\begin{aligned} b_6 &= f - 1, \\ b_5 &= (f - 1)(1 + 2\varepsilon), \\ b_4 &= 2[(f - 1)(1 + \varepsilon) - f(\varepsilon - \delta)], \\ b_3 &= \left(\frac{\omega}{v_p}\right)^2 (2 - f), \\ b_2 &= (2 + 2\varepsilon - f) \left(\frac{\omega}{v_p}\right), \\ b_1 &= \left(\frac{\omega}{v_p}\right)^4. \end{aligned} \quad (2)$$

In equation (1), θ is the phase angle of the propagating wave, ε and δ are anisotropy parameters defined by Thomsen (1986), ω is the temporal frequency, $k'_r = \sqrt{(k'_x)^2 + (k'_y)^2}$, and $f = 1 - (V_{S0}/V_{P0})^2$. V_{P0} and V_{S0} are the P- and SV- wave velocities in the vertical direction, respectively. k'_x , k'_y , and k'_z are wavenumbers of VTI media in Cartesian coordinates.

For tilted TI media, the symmetry axis deviates from the vertical direction. Two angles describe the tilting direction, the tilting angle φ and the azimuth of the tilting direction ψ . We assume $\psi = 0$. If $\psi \neq 0$, we can obtain the dispersion relation from $\psi = 0$ case by rotating coordinates (k_x, k_y) .

For a tilted TI medium, if we rotate the coordinates so that the symmetry axis is the axis z' , it becomes a VTI medium in the new coordinates. Let k_x , k_y , and k_z be the wavenumbers for a tilted TI medium in Cartesian coordinates. k'_x , k'_y and k'_z , which are the wavenumbers for VTI media in Cartesian coordinates, can also be considered the wavenumbers for tilted TI media in the rotated coordinates. The dispersion relation of tilted TI media can be obtained from equation (1) by rotating the coordinates as follows:

$$\begin{pmatrix} k'_x \\ k'_z \end{pmatrix} = \begin{pmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \sin \varphi \end{pmatrix} \begin{pmatrix} k_x \\ k_z \end{pmatrix}. \quad (3)$$

We can re-organize the the dispersion relation and obtain the equation for the wavenumber k_z as follows:

$$a_4 k_z^4 + a_3 k_z^3 + a_2 k_z^2 + a_1 k_z + a_0 = 0, \quad (4)$$

where

$$\begin{aligned} a_4 &= (f - 1) + 2\varepsilon(f - 1)\sin^2 \varphi - \frac{f}{2}(\varepsilon - \delta)\sin^2 2\varphi, \\ a_3 &= 2(f - 1)\varepsilon \sin 2\varphi - f(\varepsilon - \delta)\sin 4\varphi, \\ a_2 &= [2(f - 1)(1 + \varepsilon) - f(\varepsilon - \delta)(2\cos^2 2\varphi - \sin^2 2\varphi)]k_x^2 \\ &\quad + 2[(f - 1)(1 + \varepsilon) + (f - 1)\varepsilon \sin^2 \varphi - f(\varepsilon - \delta)\cos^2 \varphi]k_y^2 \\ &\quad + \left(\frac{\omega}{v_{p0}}\right)^2 (2\varepsilon \sin^2 \varphi + 2 - f), \\ a_1 &= [2(f - 1)\varepsilon \sin 2\varphi + f(\varepsilon - \delta)\sin 4\varphi]k_x^3 \\ &\quad + 2\sin 2\varphi[(f - 1)\varepsilon + f(\varepsilon - \delta)]k_x k_y^2 \\ &\quad + 2\varepsilon \left(\frac{\omega}{v_{p0}}\right)^2 \sin 2\varphi k_x, \\ a_0 &= [(f - 1)(1 + 2\varepsilon \cos^2 \varphi) - \frac{f}{2}(\varepsilon - \delta)\sin^2 2\varphi]k_x^4 + (f - 1)(1 + 2\varepsilon)k_y^4 \\ &\quad + 2[(f - 1)(1 + \varepsilon + \varepsilon \cos^2 \varphi) - f(\varepsilon - \delta)\sin^2 \varphi]k_x^2 k_y^2 \\ &\quad + \left(\frac{\omega}{v_{p0}}\right)^2 (2 - f + 2\varepsilon \cos^2 \varphi)k_x^2 + 2\left(\frac{\omega}{v_{p0}}\right)^2 (2 + \varepsilon - f)k_y^2. \end{aligned} \quad (5)$$

Equation (4) is a quartic equation in k_z . It can be solved analytically (Abramowitz and Stegun, 1972). Usually there are four solutions

for equation (4). Two of them are related to the up- and down-going P-wave, and the other two are related to the up- and down-going SV-wave, respectively.

Figure 1 shows k_z as a function of k_x and k_y in a constant tilted TI medium. In this medium, the velocity is 2000 m/s, ε is 0.4, δ is 0.2, φ is $\frac{\pi}{6}$ and ψ is 0.

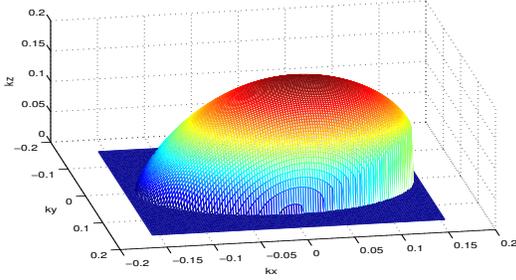


Figure 1: Dispersion relation of 3D tilted TI media.

WAVEFIELD EXTRAPOLATION OPERATOR

For a homogeneous medium, the wavefield can be extrapolated by an anisotropic phase shift in the Fourier domain as follows:

$$P^{z+1}(k_x, k_y) = P^z(k_x, k_y)e^{k_z \Delta z}. \quad (6)$$

For laterally varying media, we extrapolate the wavefield by an isotropic operator with an explicit correction operator as follows:

$$P^{z+1}(k_x, k_y) = \left[P^z(k_x, k_y)e^{k_z^{iso} \Delta z} \right] e^{(k_z - k_z^{iso}) \Delta z}. \quad (7)$$

where $k_z^{iso} = \sqrt{\frac{\omega^2}{V_p^2} - (k_x^2 + k_y^2)}$. In VTI media, the correction operator $e^{(k_z - k_z^{iso}) \Delta z}$ is circularly symmetric. This allows us to use a 1D algorithm to replace the 2D operator by McClellan transformations (McClellan and Parks, 1972; McClellan and Chan, 1977; Hale, 1991a). However, tilting the symmetry axis in tilted TI media breaks the circular symmetry. As a result, we need to design a 2D convolution operator in the Fourier domain for wavefield extrapolation in 3D tilted TI media.

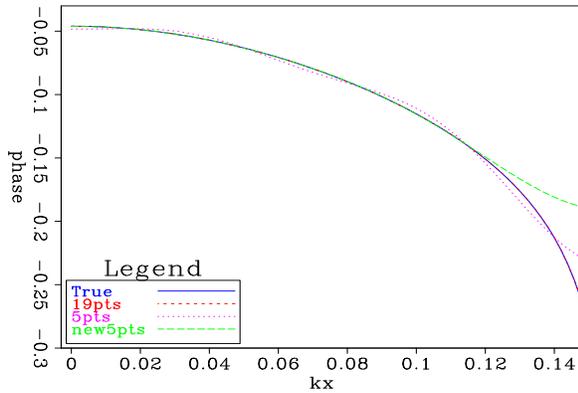


Figure 2: Comparison of the phase curves for the even part of the true operator, the 19-point filter, the 5-point filter and the new 5-point filter.

The correction operator is not symmetric for axes x or y in tilted TI media. This means $F(k_x, k_y) = e^{(k_z(k_x, k_y) - k_z^{iso}) \Delta z}$ is not an even function of k_x and k_y . But it can be decomposed to even and odd parts for the axis k_x by

$$F^e(k_x, k_y) = \frac{1}{2}[F(k_x, k_y) + F(-k_x, k_y)],$$

$$F^o(k_x, k_y) = \frac{1}{2}[F(k_x, k_y) - F(-k_x, k_y)].$$

Functions F^e and F^o can be decomposed into odd or even parts for the axis k_y by

$$F^{ee}(k_x, k_y) = \frac{1}{2}[F^e(k_x, k_y) + F^e(k_x, -k_y)],$$

$$F^{eo}(k_x, k_y) = \frac{1}{2}[F^e(k_x, k_y) - F^e(k_x, -k_y)],$$

$$F^{oe}(k_x, k_y) = \frac{1}{2}[F^o(k_x, k_y) + F^o(k_x, -k_y)],$$

$$F^{oo}(k_x, k_y) = \frac{1}{2}[F^o(k_x, k_y) - F^o(k_x, -k_y)].$$

According to the even or odd character of the functions, we can approximate functions $F^{ee}(k_x, k_y)$, $F^{oe}(k_x, k_y)$, $F^{eo}(k_x, k_y)$ and $F^{oo}(k_x, k_y)$ with cosine or sine function as follows:

$$F^{ee}(k_x, k_y) = \sum_{n_x, n_y} a_{n_x n_y}^{ee} \cos(n_x \Delta x k_x) \cos(n_y \Delta y k_y),$$

$$F^{oe}(k_x, k_y) = \sum_{n_x, n_y} a_{n_x n_y}^{oe} \sin(n_x \Delta x k_x) \cos(n_y \Delta y k_y),$$

$$F^{eo}(k_x, k_y) = \sum_{n_x, n_y} a_{n_x n_y}^{eo} \cos(n_x \Delta x k_x) \sin(n_y \Delta y k_y),$$

$$F^{oo}(k_x, k_y) = \sum_{n_x, n_y} a_{n_x n_y}^{oo} \sin(n_x \Delta x k_x) \sin(n_y \Delta y k_y).$$

Coefficients $a_{n_x n_y}^{ee}$, $a_{n_x n_y}^{oe}$, $a_{n_x n_y}^{eo}$ and $a_{n_x n_y}^{oo}$ can be estimated by the weighted least-square method (Thorbecke, 1997), which can be solved by QR decomposition (Baumstein and Anderson, 2003; Shan and Biondi, 2004b). The original operator $F(k_x, k_y)$ can be obtained by summing $F^{ee}(k_x, k_y)$, $F^{eo}(k_x, k_y)$, $F^{oe}(k_x, k_y)$ and $F^{oo}(k_x, k_y)$. After we obtain coefficients $a_{n_x n_y}^{ee}$, $a_{n_x n_y}^{oe}$, $a_{n_x n_y}^{eo}$ and $a_{n_x n_y}^{oo}$, it is easy to get derives the inverse Fourier transform of the functions $F^{ee}(k_x, k_y)$, $F^{eo}(k_x, k_y)$, $F^{oe}(k_x, k_y)$ and $F^{oo}(k_x, k_y)$ and get the inverse Fourier transform of $F(k_x, k_y)$ as follows:

$$\mathcal{F}^{-1}\{F(k_x, k_y)\} = \sum_{n_x, n_y} c_{n_x, n_y} \delta(x + n_x \Delta x, y + n_y \Delta y), \quad (8)$$

where $n_x = -N_x, \dots, -1, 0, 1, \dots, N_x$, $n_y = -N_y, \dots, -1, 0, 1, \dots, N_y$, and c_{n_x, n_y} is as follows:

$$c_{00} = a_{00}^{ee},$$

$$c_{n_x, n_y} = \frac{1}{4} \left[\begin{aligned} & \left(a_{n_x n_y}^{ee} - a_{n_x n_y}^{oo} \right) + i \left(a_{n_x n_y}^{eo} + a_{n_x n_y}^{oe} \right), \quad n_x > 0, n_y > 0 \\ & \left(a_{n_x n_y}^{ee} + a_{n_x n_y}^{oo} \right) + i \left(a_{n_x n_y}^{eo} - a_{n_x n_y}^{oe} \right), \quad n_x < 0, n_y > 0, \\ & \left(a_{n_x n_y}^{ee} + a_{n_x n_y}^{oo} \right) - i \left(a_{n_x n_y}^{eo} - a_{n_x n_y}^{oe} \right), \quad n_x > 0, n_y < 0 \\ & \left(a_{n_x n_y}^{ee} - a_{n_x n_y}^{oo} \right) - i \left(a_{n_x n_y}^{eo} + a_{n_x n_y}^{oe} \right), \quad n_x < 0, n_y < 0 \end{aligned} \right]$$

Let $P^z(x, y)$ be the inverse Fourier transform of $P^z(k_x, k_y)$.

$$\mathcal{F}^{-1}\{F(k_x, k_y)P^z(k_x, k_y)\} = \mathcal{F}^{-1}\{F(k_x, k_y)\} ** P^z(x, y)$$

$$= \sum_{n_x, n_y} c_{n_x, n_y} P^z(x + n_x \Delta x, y + n_y \Delta y)$$

where “**” is 2D convolution.

For a laterally varying medium, we build a table of the convolution coefficients. When we extrapolate wavefields, for each space position we search for the corresponding convolution coefficients from that table and convolve the wavefield with these coefficients.

FILTER LENGTH, COST, AND ACCURACY

For 3D tilted TI media, the explicit correction operator is a 2D convolution operator. For a medium with lateral variation, a table of

the convolution coefficients c_{n_x, n_y} are calculated before the wavefield extrapolation. Long filters can extrapolate high-angle energy accurately. However, it is too expensive to run a 2D convolution filter as long as 19 points in both the x and y directions. By changing the weighting function of weighted least-square method, we can shorten the filter length at the price of losing accuracy for high-angle energy.

We test a 2D example to check how the length of a filter affects its accuracy. The medium is homogeneous, in which the P-wave velocity in the direction parallel to the symmetry axis is 2000m/s, $\varepsilon = 0.4$, $\delta = 0.2$ and $\varphi = \frac{\pi}{6}$. The frequency is 45.0 Hz. Let k_x^{max} be the beginning wavenumber for the evanescent energy. We assign a weight of 1 to the wavenumbers smaller than k_x^{max} and a weight of 0.001 to the wavenumbers bigger than k_x^{max} . In this model, the beginning wavenumber for the evanescent energy k_x^{max} is 0.15. In Figure 2, we compare the phase for the even part of the true operator, the 19-point filter and the 5-point filter. The phase of the 19-point filter is very close to the true operator. The 5-point filter is not accurate even for the low wavenumber energy. Its phase curve oscillates around the true operator. If our aim is to guarantee the accuracy of the low-angle (low-wavenumber) energy, we can assign big weights to the low-angle energy but small weights to the high-angle energy. Now we assign a weight of 1 to the wavenumbers smaller than $\frac{5}{6}k_x^{max}$ and a weight of 0.001 to the wavenumbers bigger than $\frac{5}{6}k_x^{max}$. In this model, $\frac{5}{6}k_x^{max}$ is 0.125. In Figure 2, the new 5-point filter is very close to the true operator at the low wavenumbers (smaller than 0.12) but has a big error at the high wavenumbers.

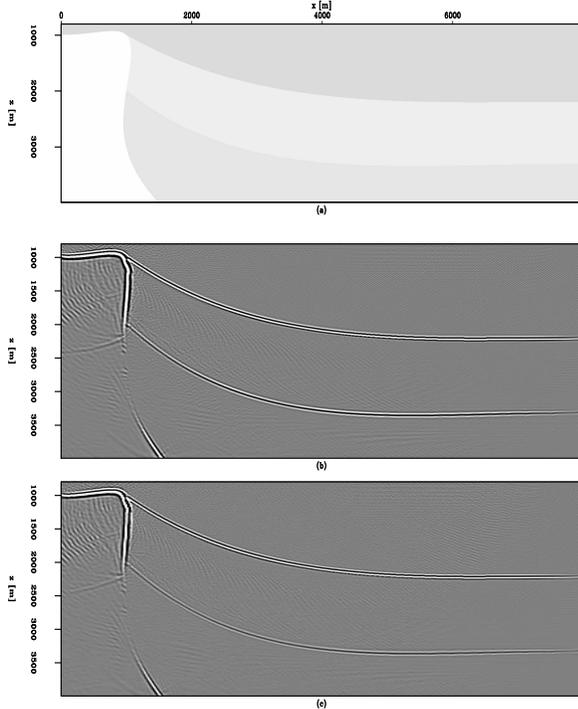


Figure 3: Comparison of the anisotropic plane-wave migration of a synthetic dataset by the 19-point filter and the new 5-point filter. (a) The density model. (b) The migration result of the 19-point filter. (c) The migration result of the new 5-point filter.

Though we lose the accuracy of high-angle energy when shortening the filter when we shorten the filter, we greatly improve the efficiency of our algorithm. If we use the 5-point filter in both

inline and crossline directions in 3D wavefield extrapolation, the correction operator is a 9×9 2D filter, while it is a 37×37 2D filter if we use the 19-point filter. Therefore using the 5-point filter, computation cost for the convolution in 3D wavefield extrapolation is about $\frac{1}{16}$ the cost using the 19-point filter. Furthermore, when the media is not homogeneous, searching for the coefficients of a filter in the coefficient table plays an important role in 3D. The total size of the coefficient table of the 5-point filter is about $\frac{1}{16}$ the size of the 19-point filter in 3D. The speed of searching in a small table is faster than that in a big table. By shortening the filter, we can greatly reduce the cost for the explicit correction operator in 3D wavefield extrapolation.

We lose the accuracy of high-angle energy when we shorten the length of the filter. But we can apply plane-wave decomposition and tilted coordinates (Shan and Biondi, 2004a) to make the wavefield-extrapolation direction close to the direction of wave propagation. By doing this, we can get good accuracy for the high-angle energy even with a less accurate operator.

NUMERICAL EXAMPLE

We first compare the 19-point filter and the improved 5-point filter using a 2D synthetic dataset example. Then we show the 3D impulse responses for the improved 5-point filter and compare them with the impulse response of the anisotropic phase-shift method.

A synthetic anisotropic dataset

Figure 3 compares the 19-point filter with the new 5-point filter for the migration of an anisotropic synthetic dataset. Figure 3(a) shows the density model of this synthetic dataset. Figure 3(b) is the anisotropic plane-wave migration in tilted coordinates with the 19-point filter. Figure 3(c) is the anisotropic plane-wave migration in tilted coordinates with the improved 5-point filter. The migration result of the new 5-point filter is very close to the 19-point filter. This synthetic data example shows that we can get good accuracy for high-angle energy in tilted coordinates, though we use the less accurate 5-point filter.

3D impulse response

Figures 4-6 compare the impulse responses of our algorithm with those of anisotropic phase shift method. The medium is a homogeneous, tilted TI medium. The symmetry axis of the medium is in the (x, z) plane and is tilted 30° from the vertical direction. The P-wave velocity in the direction parallel to the symmetry axis is 2000 m/s. The anisotropy parameters ε and δ are 0.4 and 0.2, respectively. The location of the impulse is at $x = 2000$ m and $y = 2000$ m. The travel time for the three impulses are 0.4 s, 0.6 s and 0.8 s, respectively.

Figure 4 shows a depth slice of the impulse responses at $z = 1500$ m. Figure 4(a) is obtained with our algorithm and Figure 4(b) is obtained with the anisotropic phase-shift method. First, Figure 4(a) is very similar to 4(b). Second, the depth slice of the impulse response is not a circle. The wave propagates faster in y than in x direction. Third, the impulse location $x = 2000$ m and $y = 2000$ m is not the center of the impulse response. The impulse response is symmetric along $y = 2000$ m, but it is not symmetric along $x = 2000$ m.

Figure 5 shows an in-line slice of the impulse responses at $y = 2000$ m. Figure 5(a) is obtained with our algorithm and Figure 5(b) is obtained with the anisotropic phase-shift method. Figure 6 shows a cross-line slice of the impulse responses at $x = 2000$ m. Figure 6(a) is obtained with our algorithm and Figure 6(b) is obtained with the anisotropic phase-shift method. From Figure 5 and 6, we can see that the impulse of our algorithm is very close to that of the anisotropic phase-shift method at low-angle energy and is different from the the anisotropic phase-shift method at high-angle energy. Since the medium is homogeneous, the anisotropic phase-

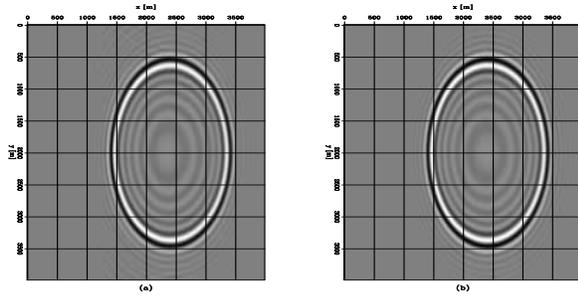


Figure 4: A horizontal slice of the 3D impulse response in a tilted TI medium at a depth of $z = 1000$ m: (a) Our algorithm. (b) The anisotropic phase-shift method.

shift method is accurate. Our algorithm is accurate for the energy up to 50° in the impulse response, compared to the anisotropic phase-shift method.

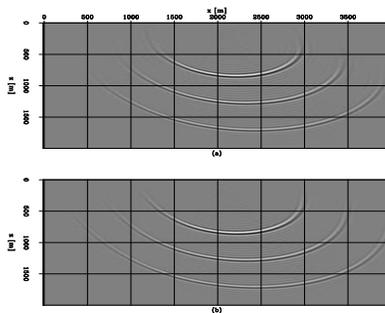


Figure 5: An inline slice of the 3D impulse response in a tilted TI medium at $y = 2000$ m: (a) Our algorithm. (b) The anisotropic phase-shift method.

CONCLUSION

We present a 3D wavefield-extrapolation algorithm for tilted TI media. The wavefield is extrapolated by an implicit isotropic operator with an explicit anisotropic correction. Tilted TI media are not circularly symmetric, therefore the explicit anisotropic correction has to be a 2D convolution operator. It is designed by a weighed least-square method. With proper weights, we can shorten the correction operator and reduce the computation cost at the price of losing the accuracy of high-angle energy. A 2D synthetic dataset example shows that we can still have good accuracy for high-angle energy by decomposing the wavefields into plane waves and extrapolating them in tilted coordinates. 3D impulse responses show that our algorithm is accurate up to 50° with the short 2D filter.

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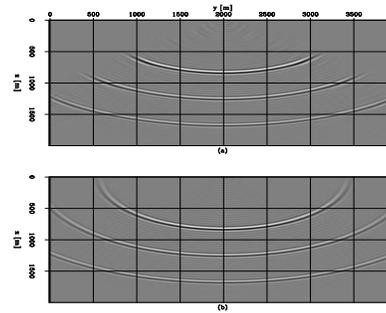


Figure 6: A cross-line slice of the 3D impulse response in a tilted TI medium at $x = 2000$ m: (a) Our algorithm. (b) The anisotropic phase-shift method.

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