

# INDEX

Accuracy:  
of bilinear transformation, figure, 47  
of wave extrapolation, 216

Adaptive filter, 136

Admittance (*see* Impedance)

Air wave (*see* Atmospheric wave)

All-pass filter, 39–42  
monotonic phase, 42, 63  
one-dimensional propagation, 63–65  
phase shift of, 39–42  
poles and zeros, 50–51  
two-dimensional propagation, 201, 212

Amplitude-modulated cosine, 14

Anticline, 242

Aperture, 189

Arcsinh, 222

Array of seismometers, 142, 229

Atkinson, F. V., 58

Atmospheric wave, 17, 166, 179, 213

Attenuation:  
and causality, 64

Attenuation:  
gaussian function: of dip, 225  
of space, 225  
of time, 64  
numerical viscosity, 220–226  
in wave propagation, 63

Autocorrelation, 19, 134  
of random numbers, figure, 78

Average:  
median, 87  
weighted mean, 72  
weighted median, 124

Bandpass filter, 35, 43

Bandwidth, 66  
useful in  $P_{zt} = P_{xx}$ , 225

Basis equations, 127

Bayesian view, 71

Beam coupling, 215–220

Beam-steering, 213–214

- Beat between two frequencies**, 14
- Bias**:
- of autocorrelation, 134
  - of coherency, 80
  - in correlation, 75
  - in partial difference equation, 186
- Bilinear transform**, 44, 222
- Binomial coefficient**:
- figure, 26
  - tend to gaussian, 85–87
- Binomial probability**, 85
- Block Toeplitz**, 140–141
- Blunder**, 87
- Bordering method of matrix inversion**, 91
- Boscovich**, 128
- Boundary**:
- free, 146, 258
  - interface, 149, 165
  - rigid, 146
  - side, 188, 204
- Burg**, John P., 107, 133, 139, 160  
*(See also Maximum entropy spectral estimation)*
- Burg algorithm (program)**, 137
- Buried focus**, 238
- Causal function**, 24
- Causality and wave propagation**:
- one-dimensional, 62–65
  - two-dimensional, 208–213, 245
  - and viscosity, 62–65, 220
- Cayley-Hamilton theorem**, 98
- Central-limit theorem**, 83–87
- Chandler wobble**, 18
- Chevron Standard Ltd.**, 12
- Circular arc**, 239, 247
- Coda**, 213
- Coherency**, 79
- spatial, 214
- Coin flip**, 70
- Collimated-beam equations**, 216
- Common midpoint gather**, 229
- Common receiver point gather**, 230
- Common reflection point gather**, 229
- Complex-valued time function**, 17
- Complex variable in least squares**, 109
- Confidence interval**, 87
- Conservation principle**:
- Atkinson form, 178–181
  - of energy, 63
  - of flux, 150
- Constrained filter**, 142–143
- Constraints**, 111
- Convolution program**, 5
- Cooley, J. S.**, 12
- Coordinate**:
- midpoint, 228–230
  - offset, 228–230
- Coordinate frame**:
- field, 234
  - interpretation, 234
  - NMO, 247–256
  - prospector's, 227
  - theory, 234
  - translating, 208
  - for upcoming waves, 247
- Coordinate-system invariance**, 120
- Correlation**, 16
- between statistical variables, 74
- Crank-Nicolson method**, 185, 211, 222
- Cross-correlation**, 19
- Cross spectrum**, 19
- Defective matrix**, 98
- Depth point**, 229
- Detection of weak signal**, 142
- Determinant**, 92
- Dice**, 83
- Difference equation**, 45, 62
- matrix, 96, 167
- Diffraction**, 206, 244, 254
- Diffusion**, 48
- Digicon Inc.**, 242
- Digitize**, 1
- Dipping strata**, 232, 238, 262
- Discretize**, 1
- Dispersion**:
- of air wave, figure, 17
  - relation, 197
- Dissipation**, 33  
*(See also Attenuation)*
- Doherty, Stephen M.**, 249
- Doppler shift**, 209
- Double pulse**, 133

- Doubling, 10  
 Downgoing wave, 147, 169, 257  
 Downward continuation of gathers and sections, 227–235  
 Duality, 10  
 Duration, 66
- E* (expectation), 71  
 Earthquake location, 110  
 Earthquake seismology geometry, 160 figure, 152  
 Eigenvalue, 93–99, 169, 179, 212  
 Eigenvector (*see* Eigenvalue)  
 Elastic wave, 181–183  
 Electric field, 166  
 Electromagnetic wave, 18  
 Electrostatics, 166  
 Energy conservation, 63, 148  
 Energy flux, 148, 150  
 Ensemble, 71, 72  
 Envelope, 20  
 Errors:  
     bilinear transform, 44–47  
     human, 87  
     random, 66–88  
     short wavelength, 221  
 Evanescence, 193  
 Expectation (*E*), 71, 72  
 Explicit scheme, 215  
 Explosion, 164  
     (*See also* Nuclear explosion)  
 Exponential gain, 262  
 Exponential matrix, 96, 168  
 Extrapolation:  
     of monochromatic wave, 194  
     of time-dependent waveforms, 208  
 Extrapolation filter, 139
- Factorization:  
     of spectral matrix, 99–102  
     of spectrum: Kolmogoroff method, 59–62  
         Kolmogoroff program, 62  
         root method, 49–52  
         Toeplitz method, 53–58  
         Whittle's method, 58–59  
 Fan-filtering, 221, 224
- Fast Fourier transform, 9–12  
     program, 12  
 Fault, 233, 262  
 Feedback filtering, 37, 75  
 Field coordinate, 234  
 Filter:  
     adaptive, 136  
     low-pass, figure, 35  
     matrix, 99  
     multichannel, 139  
         constrained, 142  
     in parallel, 29–32  
     prediction, 131–132  
     quadrature, 21  
     for wave propagation, 63–65  
     wave shaping, 106  
         Levinson recursion for, 142  
     (*See also* All-pass filter; Narrowband filter)  
 Filter spectra, 35  
 Filter zeros, 43  
 Filtering effect of layers, 144  
 Fluctuation in spectrum, 77  
 Flux, energy, 148, 150  
 Fourier transform, 6  
     by a lens, 193  
     symmetry, 8  
 Fractional integral operator, 48  
 Free-surface reflector, 147  
 Frequency:  
     instantaneous, 20  
     negative, 17  
 Fresnel-like approximation in NMO geometry, 252  
     (*See also* Parabolic approximation)  
 Function:  
     admittance, 32–34  
     causal, 24, 34  
     complex-valued, 17  
     group delay, 42  
     impedance, 32–34  
     important classes of, table, 34  
     minimum phase, 27–29, 34  
     monotonically increasing phase, 42, 63  
     realizable, 24, 34
- Gabor, Dennis, 67

**Garbage theorem**, 31  
**Gather**, 229  
**Gauss**, 128  
**Gaussian attenuation** (*see* Attenuation)  
**Gaussian probability**, 76, 87  
**Geophone**, 146, 177, 230  
**Geophone coordinate**, 228  
**Gibbsian view**, 71  
**Golub**, Gene H., 116  
**Gouillaud**, Pierre L., 149–150  
**Graben model**, 242  
**Gravity**, 167  
**Grid spacing**, 220–226, 245  
**Group delay**, 13, 213  
    positive, 41  
**Group velocity**, 13  
  
**Half derivative**, 48  
**Half integral operator**, 48  
**Heat-flow equation**, 166, 185  
**Helmholtz equation**, 194  
**Herbert**, Vern, 12  
**High frequency assumption**, 207, 251  
**High resolution spectral analysis** (*see*  
    Maximum entropy spectral estimation)  
**Hilbert transform**, 20, 62  
    program, 62  
**Hoare**, C. A. R., 124  
**Homogeneous equation**, 90  
**Hooke's law**, 182  
**Householder transformation**, 116  
**Hydrophone** (*see* Geophone)  
**Hyperbolic differential equation**, 245  
**Hyperbolic travel time**, 192, 200, 210,  
    236, 241  
**Hyperplane**, 129  
  
**Impedance**, 32, 145, 152, 172  
**Impulse response**, 3  
    of a point aperture, 191  
**Incident beam**, 215  
**Independent errors**, 87  
**Independent random numbers**, 80  
**Inequality**:  
    as limiting resolution, 66–88  
    as model norm, 123

**Initial-value problem**, 184–214  
**Instability**:  
    in ordinary difference equation, 24–28  
    in partial difference equation, 185  
**Instantaneous frequency**, 20  
**Integer arithmetic**, 226  
**Integral matrix**, 167  
**Integration**, leaky, 39, 75  
**Integration operator**, 47–48  
**Interface** (*see* Boundary; Layer boundary)  
**Interpretation coordinate**, 234  
**Interval of confidence**, 87  
**Inverse filter**, 24  
**Inverse Fourier transform**, 6–7, 12  
**Inverse problem**, 54, 218, 230, 261  
**Inverse Z transform**, 6–7  
**Ionosphere**, 166  
**Isotropic distribution of rays**, 191  
**Isotropic elasticity**, 181  
  
 **$k_x$**  (horizontal spatial frequency), 164, 172  
 **$k_z$**  (vertical spatial frequency), 171–172  
**Kolmogoroff**, A., 59  
**Kunetz**, G., 158  
  
 **$L_1$  norm**, 123–129  
**Lagrange multipliers**, 113  
**Laplace**, P. S., 127  
**Laplace equation**, 111, 207  
**Laurent series**, 27, 100  
**Layer boundary**, 145, 165  
**Layer matrix**, 150–153, 168  
**Layered materials**, 54, 144–173  
**Leaky integration**, 39, 75  
**Least squares fitting** (program), 119  
**Least squares method**, 105–129  
**Lens**, 190–194, 254  
**Levin**, M. J., 142  
**Levinson**, Norman, 53  
**Levinson recursion**, 55–57, 135  
    multichannel, 141  
    program, 57  
    for shaping filters, 142  
**Linear norm**, 123–129  
**Linear programming**, 123–129  
**Linearity assumption**, 1  
**Liquid sphere**, 167

Low-pass filter, figure, 35

Madden, Theodore R., 98

Magnetic field, 61, 166

Marine reflection seismic data, 229, 242

Markov process, 102

Matrix, 89–98

defective, 98

exponential, 96, 168

integral, 168

nonsymmetric, 91, 98

of polynomials, 99

skew-Hermitian, 179

spectra, 99

transition, 103

triangular form, 117

tridiagonal, 186–189, 211

(*See also* Filter; Toeplitz matrix)

Matrix inversion, bordering (program), 91

Matrizant, 167

Maximum entropy spectral estimation, 54, 122, 133, 139, 160

Maximum phase, 32

Maxwell's equations, 166

Median, 87

program, 127

weighted, 124

Microbarogram, figure, 17

Midpoint coordinate, 228

Migrated time section, 246

Migration, 236–245

conventional, 239

Minimum delay (*see* Minimum phase)

Minimum energy delay, 53

Minimum phase, 24–48

defined, 27–29

Mode orthogonality, 178

Model norm, 120

Moment of probability function, 85

Momentum source, 164

Monochromatic equation, 209

(*See also* Helmholtz equation)

Monotonically increasing phase of all-pass

filter, 42, 64

Moving coordinate frame, 208

Multichannel filter, 99, 139

Multichannel spectrum, 100

Multichannel Toeplitz method, 102

Multiple reflection, 53, 256

Narrowband filter, 35–39

on random numbers, figure, 82

in spectral estimation, 81

Negative frequency, 17

Ninety degree phase shift filter, 20

NMO (*see* Normal moveout correction)

No record area, 247

Nonlinearity, 3

Nonminimum phase, 29, 225, 263

Nonparametric statistics, 87

Nonrealizable, 5

Nonsymmetric matrix, 91, 98

Norm:

asymmetric linear, 123–129

$L_1$ , 123–129

model, 120

Normal equations, 110

Normal moveout correction (NMO):

coordinate frame, 247

stack and migration, 253

Notch filter, 42

Nuclear explosion, 17, 142

Numerical viscosity, 220–225

Nutation, 18

Obliquity function, 192

Ocean:

floor, 53

surface, 53, 147

tides, 18

Offset coordinate, 228–229

Offset data, 250

Ohm's law, 166

Oil (*see* Petroleum)

One-sided function, 24–28

One-way wave equation, 197

Optics, 189

Ordering numbers, 124

program, 126–127

Parabola, 200, 236

Parabolic approximation, 196, 252

Paraxial approximation (*see* Parabolic approximation)

- Partial fractions**, 23  
**Partition**, 90  
**Percentile**, 88  
**Petroleum**, 53, 66, 242  
**Phase**:  
 of all-pass filter, 39–42  
 delay, 13  
 grating, 213–214  
 of positive real function, 31  
 of quadrature filter, 20–21  
 of two-dimensional focus, 214  
 velocity, 13, 15  
**Plane of seismic section**, 227  
**Poisson equation**, 178  
**Polarization**, 18  
**Pole**, 36  
 on pedestal, 42  
**Polynomial with matrix coefficients**, 99  
**Polynomial division**, 25  
**Polynomials orthogonal on unit circle**, 58  
**Poorly-posed problem**, 89, 114–115, 120–122  
**Positive real function**, 32–35  
**Potential theory**, 49, 111, 166  
 total field, 61  
**Power spectrum**, 76  
*(See also Spectrum)*  
**Prediction-error filter**, 132–134  
**Prediction filter**, 131, 139  
**Prism**, 206  
**Probability and central limit theorem**, 83  
**Profile**, 229  
**Program**:  
 Burg spectrum, 137  
 convolution, 5  
 fast Fourier transform, 12  
 Hilbert transform, 62  
 least squares, 119  
 Levinson recursion, 57  
 matrix inversion by bordering, 92  
 medians, 127  
 quantiles, 127  
 reflection coefficients from prediction error filter, 159  
 reflection seismograms in layers, 160  
 spectral factorization, 62  
 tridiagonal simultaneous equations, 189  
**Quadratic form**, 34  
**Quadrature filter**, 21, 23  
**Quality ( $Q$ )**, 64  
**Quantile**, 127  
*(See also Percentile)*  
**Quantum mechanics**, 67  
*(See also Schroedinger equation)*  
**Quick and dirty derivation of least squares equations**, 109  
  
**Radiation pattern**, 174  
**Radius of curvature of reflector**, 238  
**Random numbers**, 80  
 narrowband filtered, figure, 82  
**Random point scatterer**, 249  
**Ray in a layer**, figure, 172  
**Ray approximation**, 205  
**Realizable filter**, 24  
**Realizable inverse**, 24–29  
**Reciprocity**, 157, 174–179, 230  
**Reconstruction**, 233, 238–242, 262  
**Reflection at ocean surface**, figure, 147  
**Reflection coefficient**, 145, 173  
 coupling two-dimensional waves, 217  
 as function of angle, 173, 220  
 marine, 258  
 program to compute, figure, 159  
 in spectral estimation, 135  
**Reflection seismogram**, 53, 151, 162  
**Reflection seismology geometry**, figure, 151  
**Reflection transformation**, 116  
**Reflector**:  
 dipping, 232, 238–239  
 mapping, 231  
**Relativistic Schroedinger equation**, 202  
**Relaxation time**:  
 dissipation, 64  
 leaky integrator, 39  
**Resolution tradeoffs**:  
 power spectral, 76–83  
 time-frequency, 66–70  
 time-statistical, 70–76  
**Resolving power of migration**, 238–239  
**Resonance**, 133, 148  
**Rigid boundary**, 146  
**Riley, Don C.**, 119, 263

Rise time, 66–69  
 Robinson, Enders A., 52  
 Robust, 87–88, 123–129  
 Root method, 49–52  
 Royal Dutch Shell, 242

Sample mean, 70  
 Sampling, 1  
 Scattered beam, 215  
 Scattered wave from layers, 153–157  
 Schroedinger equation, 197  
     relativistic, 202  
 Schultz, Philip S., 193  
 Sea floor (*see* Ocean)  
 Sea surface (*see* Ocean)  
 Section, 229  
     vertically stacked, 236  
     zero offset, 236  
 Sedimentary rock, 236–237  
 Seismic data processing with the wave  
     equation, 227–263  
 Seismogram display, figure, 237  
 Self-adjoint, 174  
 Semblance, 256  
 Semicircular dispersion relation, 202  
 Semicircular wavefront, 192, 207,  
     239  
 Seneta, Eugene, 104  
 Shadow zone, 207  
 Shaping filter, 106  
     recursion for, 142  
 Shear wave, 215  
 Ship's course, 227  
 Shot waveform, 262  
 Side echoes, 228  
 Side lobe, 35  
 Signal-generated-noise, 215  
 Singular, 92  
 Sinh, 222  
 Sinusoidal reflectors, 238  
 Skew-Hermitian matrix, 179  
 Slackness of inequality, 67  
 Snell's law, 172  
 Sonobuoy data, 230  
 Source, 164  
 Span, 66  
 Spatial frequency, 15, 164, 171, 172

Spectrum:  
     balancing, 59  
     bandwidth, 66–69  
     estimation, 76–83, 133–136  
     factorization, 49–62, 213  
     program, 62  
     (*See also* Factorization of spectrum)  
     fluctuation, 77  
     matrix, 99  
     multichannel, 99  
     of real two-pole filter, 40  
     roots, 50–51  
     of samples of random numbers, figure,  
         77  
     of single pole, 39  
     (*See also* Filter spectra)  
 Spherical divergence correction, 228  
 Spherical harmonics, 111  
 Spherical spreading correction, 228  
 Spherical wave, 247  
 Splitting method, 186, 254  
 Spread, 66  
 Square root of an operator, 48, 97  
 Stability, 24–28, 186, 212  
 Stack:  
     common midpoint, 229  
     normal moveout corrected (NMO), 243  
     vertical, 236, 243  
 State transition diagram, figure, 103  
 Stationary time series, 80, 133  
     example, figure, 82  
 Statistics, central limit theorem, 83  
 Step-function discontinuity, 165  
 Stockbroker, 73  
 Strain, 27  
 Stratified material, 163, 167, 178, 181  
 Stress, 27  
 Subroutine (*see* Program)  
 Superposition, 3  
 Surface wave, 196  
     on imperfect sphere, 207  
 Sylvester's matrix theorem, 94, 207  
 Syncline, 242

*t*-outer method, 245  
 Thin lens, 190, 254  
 Tide, 111

- Tightness of inequality, 67  
 Tilt, 18, 111  
 Time coincidence, 230  
 Time decay rate (*see* Decay time)  
 Time duration, 66–68  
 Time reverse, 50, 148  
 Time series, 71, 80, 133  
 Toeplitz matrix:  
     block, 140  
     multichannel, 140  
     in positive real function, 34  
     in spectral factorization, 53  
 Total field magnetometer, 62  
 Transducer, 25  
 Transition matrix, 103  
 Transmission coefficient, 144–146, 216  
 Transmittance function, 190  
 Triangular form of a matrix, 117  
 Tridiagonal matrix, 186–189, 211  
     program, 189  
 Truncation error, 186  
 Tukey, John W., 12  
 Two-way travel time, 150
- Uncertainty principle, 67–69, 133  
 Unit circle, 26, 155  
 Upgoing wave, 146, 169  
 Useful bandwidth, 223
- Variance, 66, 75  
     of the sample mean, 70  
 Vector field magnitude, 49, 61
- Velocity, space variable, 245–246  
 Velocity analysis, 246–255  
 Velocity error, 65, 253  
 Velocity estimation, 246  
 Vertical exaggeration, 237  
 Vertical stack, 236, 243  
 Viscosity, 220–225
- Wave equation:  
     data processing, 227–263  
     migration, 236  
     in NMO coordinates, 252–255
- Wavefront:  
     in a layer, figure, 172  
     semicircular, figure, 192
- Weighted average:  
     mean, 72  
     median, 124
- Weighted least-squared errors, 111  
 White, J. E., 177  
 White light, 80, 160  
 Whittle, Peter, 58  
 Widrow, Bernard, 137  
 Wiener, Norbert, 53, 102  
 Wiggliness, 114–116  
 Windy atmosphere, 166, 179  
 Wold, Herman, 52
- z*-outer method, 245  
 Z transform, 1  
     of matrix, 99  
 Zero offset section, 229, 243