Stability of finite-differencing DMO

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ABSTRACT

Centered and non-centered finite-differencing DMO methods for offset extrapolation in the (k,t) and (x,t) domains are reviewed and their stability is analyzed. The centered methods that I will describe are unconditionally stable, but the non-centered method is at most only conditionally stable.

INTRODUCTION

The differential equation

$$\frac{\partial^2 P}{\partial t\, \partial h} = \frac{h}{t}\,\frac{\partial^2 P}{\partial x^2} \quad , \tag{1}$$

was shown by Bolondi et. al. (1982) to approximate offset continuation. $P(h,t,x)$ is the wave field as a function of the time t, the mid-point x, and the half-offset h. Equation (1) can be used to extrapolate in the offset direction to produce the zero-offset section from any given constant-offset section (after normal move-out has been applied). Finite-differencing programs were developed to apply equation (1), in the (x,t) domain (Salvador and Savelli, 1982) and in the (k,t) domain (Ronen, 1983a). The accuracy of the differential equation (1) was shown to be reasonable below the mute (Ronen, 1983b).

To simplify the differential equation (1), one can describe the data P as a function of the square of the offset; using

$$\frac{\partial}{\partial h} = 2h\frac{\partial}{\partial (h^2)} \quad ,$$

we can write equation (1) as

$$\frac{\partial^2 P}{\partial t\, \partial (h^2)} = \frac{1}{2t}\,\frac{\partial^2 P}{\partial x^2} \quad . \tag{2}$$

FINITE DIFFERENCING IN THE (k,t) DOMAIN

Fourier-transforming over x we have

$$\frac{\partial^2}{\partial x^2} \supset -k^2 \quad .$$

and equation (2) is rewritten

$$\frac{\partial^2 P}{\partial t\, \partial(h^2)} = -\frac{k^2}{2t} P \quad . \tag{3}$$

Centered finite-differencing of equation (3) gives

$$\frac{1}{\Delta t\, \Delta h^2}\left(P_{h_{j+1}}^{t+\Delta t} - P_{h_{j+1}}^{t} - P_{h_j}^{t+\Delta t} + P_{h_j}^{t} \right) =$$

$$-\frac{k^2}{2t+\Delta t}\,\frac{1}{4}\left(P_{h_{j+1}}^{t+\Delta t} + P_{h_{j+1}}^{t} + P_{h_j}^{t+\Delta t} + P_{h_j}^{t} \right) \quad , \tag{4}$$

in which a uniform offset square is used for extrapolation:

$$h_{j+1}^2 = h_j^2 + \Delta h^2 \quad .$$

Defining

$$\alpha_t = \frac{\Delta h^2 k^2}{8(t/\Delta t + 1/2)} \quad , \tag{5}$$

we obtain from equation (4)

$$\left(1+\alpha_t \right) P_{h_j}^{t} - \left(1-\alpha_t \right) P_{h_j}^{t+\Delta t} = \left(1-\alpha_t \right) P_{h_{j+1}}^{t} - \left(1+\alpha_t \right) P_{h_{j+1}}^{t+\Delta t} \tag{6}$$

The common-offset section at the offset h_j, $P_{h_j}^t$, can be continued from the section at a further offset $P_{h_{j+1}}^t$, recursively in time, by the difference equation

$$P_{h_j}^{t} = \beta_t \left(P_{h_{j+1}}^{t} + P_{h_j}^{t+\Delta t} \right) - P_{h_{j+1}}^{t+\Delta t} \tag{7}$$

with

$$\beta_t = \frac{1-\alpha_t}{1+\alpha_t} \tag{8}$$

The offset continuation by equation (7) is repeated until the zero-offset is reached.

To show stability of equation (7), we first consider each temporal Fourier component separately; for each component $e^{i\omega t}$, we have

$$P_{h_j}^{t+\Delta t} = e^{i\omega\Delta t} P_{h_j}^{t} \tag{9}$$

Substituting equation (9) in equation (7), we find that

$$P^t_{h_j} = \frac{\beta_t - e^{i\omega\Delta t}}{1 - \beta_t\, e^{i\omega\Delta t}} P^t_{h_{j+1}} \tag{10}$$

The von Neumann condition for stability (described in many numerical analysis textbooks, for example Ferziger, 1981) is unconditionally satisfied because

$$\left| \frac{\beta_t - e^{i\omega\Delta t}}{1 - \beta_t\, e^{i\omega\Delta t}} \right| = 1 \ , \tag{11}$$

for all ω and any β_t; therefore, every component is stable. Stability of the sum of all the Fourier components follows from the stability of each component by linearity of the Fourier-transform.

EXPLICIT METHOD IN THE (x,t) DOMAIN

Salvador and Savelli (1982) presented an explicit finite-differencing method in the (x,t) domain, by non centered finite-differencing of equation (1) one obtains:

$$\frac{1}{\Delta h\, \Delta t}\left(P^{t+\Delta t,x}_{h+\Delta h} - P^{t,x}_{h+\Delta h} - P^{t+\Delta t,x}_{h} + P^{t,x}_{h} \right) = \tag{12}$$

$$\frac{h}{t}\,\frac{1}{(\Delta x)^2}\left(P^{t,x+\Delta x}_{h+\Delta h} - 2P^{t,x}_{h+\Delta h} + P^{t,x-\Delta x}_{h+\Delta h} \right)$$

and from that, the non-centered offset-extrapolation:

$$P^{t,x}_{h} = P^{t+\Delta t,x}_{h} + P^{t,x}_{h+\Delta h} - P^{t+\Delta t,x}_{h+\Delta h} + \xi\left(P^{t,x+\Delta x}_{h+\Delta h} - 2P^{t,x}_{h+\Delta h} + P^{t,x-\Delta x}_{h+\Delta h} \right) \tag{13}$$

in which ξ is defined as

$$\xi = \frac{h\,\Delta h\,\Delta t}{t\,(\Delta x)^2} \ .$$

Using the same stability analysis as in the previous section, we now have

$$\begin{aligned} P^{t,x+\Delta x} &= e^{ik\Delta x} P^{t,x} \\ P^{t+\Delta t,x} &= e^{i\omega\Delta t} P^{t,x} \end{aligned} \tag{14}$$

Using equations (14) in (13) we obtain

$$P^{t,x}_{h} = \left(1 - 2\xi \frac{1-\cos k\,\Delta x}{1-e^{i\omega\Delta t}} \right) P^{t,x}_{h+\Delta h} \tag{15}$$

The offset continuation of equation (13) is unstable because the right side of equation (15) is unbounded for $\omega = 0$. This instability may be avoided if the low temporal frequency is removed at every step; for example by removing the evanescent field. In this case stability is conditional; it depends on the absolute value of

$$R = 1 - 2\xi \frac{1 - \cos k\,\Delta x}{1 - e^{\,i\omega\Delta t}}$$

The condition for stability is thus

$$\left| R \right|^2 = 1 + 2\xi^2 \frac{(1 - \cos k\,\Delta x)^2}{1 - \cos\omega\Delta t} - 2\xi\,(1 - \cos k\,\Delta x) \leq 1 \quad ,$$

or, for all k and ω

$$0 < \xi \leq \frac{1 - \cos\omega\Delta t}{1 - \cos k\,\Delta x} \quad .$$

This condition cannot be satisfied for $\omega = 0$. If the low temporal frequencies are filtered out to remove the evanescent field, so that the remaining frequencies are $\omega > vk$, for some non-zero velocity v, then stability can be achieved under the following mute condition:

$$\frac{h}{t} \leq \frac{(\Delta x)^2}{\Delta h\,\Delta t} \frac{1 - \cos(vk\,\Delta t)}{1 - \cos(k\,\Delta x)} \tag{16}$$

IMPLICIT METHOD IN THE (x,t) DOMAIN

Centered finite-differencing of equation (2) gives

$$P_{h_{j+1}}^{t+\Delta t,x} - P_{h_{j+1}}^{t,x} - P_{h_j}^{t+\Delta t,x} + P_{h_j}^{t,x} = \tag{17}$$

$$\gamma_t \Big(P_{h_{j+1}}^{t,x+\Delta x} - 2P_{h_{j+1}}^{t,x} + P_{h_{j+1}}^{t,x-\Delta x}$$

$$P_{h_{j+1}}^{t+\Delta t,x+\Delta x} - 2P_{h_{j+1}}^{t+\Delta t,x} + P_{h_{j+1}}^{t+\Delta t,x-\Delta x}$$

$$P_{h_j}^{t,x+\Delta x} - 2P_{h_j}^{t,x} + P_{h_j}^{t,x-\Delta x}$$

$$P_{h_j}^{t+\Delta t,x+\Delta x} - 2P_{h_j}^{t+\Delta t,x} + P_{h_j}^{t+\Delta t,x-\Delta x} \Big)$$

in which γ_t is defined by

$$\gamma_t = \frac{\Delta h^2}{(\Delta x)^2 8(t/\Delta t + 1/2)} \tag{18}$$

Equation (17) is unconditionally stable because if we use equations (14) in equation (17), we obtain

$$P_{h_j}^{t,x} = \frac{\hat{\beta}_t - e^{\,i\omega\Delta t}}{1 - \hat{\beta}_t\, e^{\,i\omega\Delta t}} P_{h_{j+1}}^{t,x} \tag{19}$$

where

$$\hat{\beta}_t = \frac{1 - 2\gamma_t (1-\cos k\,\Delta x)}{1 + 2\gamma_t (1-\cos k\,\Delta x)} \tag{20}$$

And it is stable because

$$\left| \frac{\hat{\beta}_t - e^{i\omega\Delta t}}{1 - \hat{\beta}_t\, e^{i\omega\Delta t}} \right| = 1 \quad .$$

CONCLUSIONS

Stability is unconditional for centered finite-differencing offset continuation in the (x,t) and in the (k,t) domains. For a non-centered (x,t) method, there is a time dependent condition for stability,

$$\frac{h}{t} \leq \frac{(\Delta x)^2}{\Delta h\,\Delta t} \frac{1 - \cos(vk\,\Delta t)}{1 - \cos(k\,\Delta x)}$$

and the evanescent field, $\omega/k < v$, should be removed at every step.

REFERENCES

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Output of the Gubkin Institute's Soviet ES-1035 computer, which uses the Soviet operating system 'OS'. RNP is the Soviet abbreviation for CDR.