

A PROGRAM FOR STABLE MIGRATION

Bob Godfrey and Bert Jacobs

Migration in a laterally varying medium with assured stability is discussed in another paper in this report, "Bullet-Proofing the Code for the 45-Degree Equation" (Jacobs, Godfrey and Claerbout). Equation (9) of that paper,

$$\frac{d}{dz} q = - \left\{ i\omega(\Lambda - x) + v^{-1/2} \left[\frac{VD_x^T V}{2i\omega I + \frac{VD_x^T V}{2i\omega}} \right] v^{-1/2} \right\} q$$

$$D_x^T D_x = \frac{T}{\Delta x^2(I - \gamma T)} \quad (1)$$

$$\frac{1}{-i\omega + \epsilon} = \text{causal integration}$$

was found to conserve q^*q as a function of depth. All symbols are as before: T is a real, symmetric, tridiagonal, second-differencing matrix; V is a real, diagonal velocity matrix; $\Lambda = V^{-1}$; and S takes care of retardation and splitting. The $VD_x^T V$ in (1) were implemented because the discrete approximation to $D_x^T D_x$ is well understood. The alternative is to use $D_x^T V^2 D_x$ in place of $VD_x^T V$.

If dip filtering is added to Equation (1), we get

$$\frac{d}{dz} q = - \left\{ (i\omega + \epsilon_0)(\Lambda - S) + \right.$$

$$v^{-1/2} \left[\frac{VD_x^T V}{2(i\omega + \epsilon_1)I + \frac{VD_x^T V}{2(i\omega + \epsilon_2)}} \right] v^{-1/2} \right\} q \quad (2)$$

where the signs of the ε 's are chosen for the migration of upcoming waves. The discrete approximation to (2) is in Equation (11) of "Bullet-Proofing ..." We choose to multiply through the operators by $(i\omega + \varepsilon_2)$ and avoid complex divisions. This leads to

$$\begin{aligned}
 [D_3 + TD_4]q' &= [D_1 + TD_2]q(z) \\
 D_1(\omega, \Delta z) &= (i\omega + \varepsilon_2)(i\omega + \varepsilon_1)\Lambda^{1/2} [I - (i\omega + \varepsilon_0) \frac{\Delta z}{2} (\Lambda - S)] \\
 D_2(\omega, \Delta z) &= \left[\frac{1}{4\Delta x^2} v^2 - \gamma(i\omega + \varepsilon_2)(i\omega + \varepsilon_1) I \right] \Lambda^{1/2} \\
 &\quad \left[I - (i\omega + \varepsilon_0) \frac{\Delta z}{2} (\Lambda - S) \right] - \frac{\Delta z}{4\Delta x^2} (i\omega + \varepsilon_2) v^{1/2} \\
 D_3(\omega, \Delta z) &= D_1(\omega, -\Delta z) \\
 D_4(\omega, \Delta z) &= D_2(\omega, -\Delta z)
 \end{aligned}$$

Fourier transform sign conventions

If the Fourier transform sign convention is the opposite of that in Equation (1), then all we have to do is change the sign of ω in our discrete operators. This conclusion is a consequence of the Hermitian property of the transforms of real series.

It is easy to demonstrate this result. Let R denote the quantity in braces in Equation (2), $Q(t)$ stand for the input data, and $s(\omega) = q(-\omega)$. We get the migration equation

$$\begin{aligned}
 s(\omega) &= q(-\omega) = \int_0^\infty dt Q(t) e^{-i\omega t} \\
 \frac{d}{dz} s(\omega) &= \frac{d}{dz} q(-\omega) = -R(-i\omega + \varepsilon) q(-\omega) \\
 &= -R(-i\omega + \varepsilon) s(\omega)
 \end{aligned} \tag{4}$$

and imaging conditions

$$\begin{aligned}
 Q(0) &= 2 \operatorname{Re} \int_0^\infty q(\omega) d\omega = 2 \operatorname{Re} \int_0^\infty s(-\omega) d\omega \\
 &= 2 \operatorname{Re} \int_0^\infty s^*(\omega) d\omega \\
 &= 2 \operatorname{Re} \int_0^\infty s(\omega) d\omega
 \end{aligned} \tag{5}$$

In other words, we get the same migration by imaging $s(\omega)$ with (4) that we get by imaging $q(\omega)$ with (2).

Examples

Figures 1-4 show the result of migrating a time section consisting of an impulse located at $x = 32\Delta x$, $t = 32\Delta t$. The grid size was (64×64) and a total of 64 Δz -steps were taken. We note that one-half the energy of the input time section was evanescent; hence, dip filtering is especially important. In fact, a blob of energy, corresponding to low ω evanescent energy, persists in Figure 1, which is a constant velocity migration ($v = 1$) with $\alpha = 0.25$. In Figure 2, a vertical velocity boundary was placed at $x = 32\Delta x$. To the right of the boundary, $v = 1.0$ and to the left $v = 1.5$. The refraction leaves the boundary at $z = 48\Delta z$, as predicted by ray theory. Moving the velocity boundary to $x = 22\Delta x$ gave the result in Figure 3. Again, ray theory indicates that both reflection and refraction are correctly positioned. Figure 4 is the same as Figure 3, plotted at one-half the clip level.

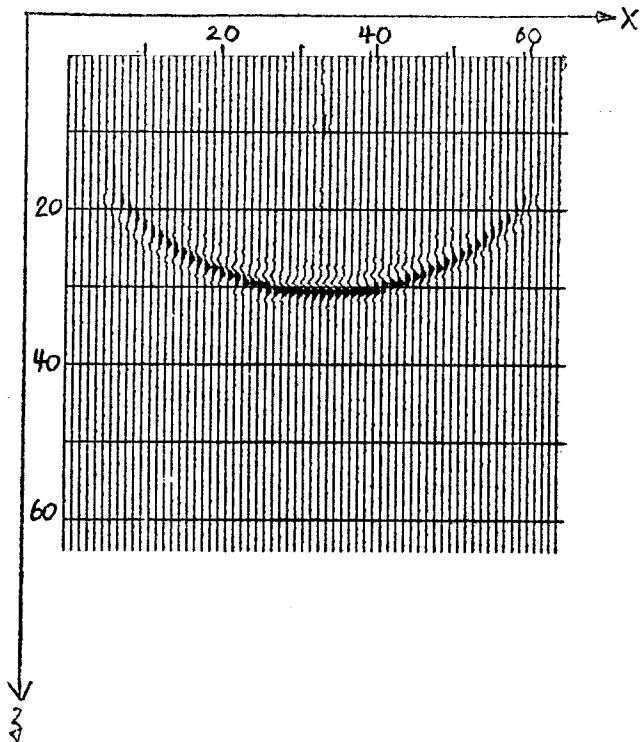


FIGURE 1.--Migrated depth section.
Input was an impulse at $x = 32\Delta x$, $t = 32\Delta t$
and 64 Δz -steps were taken. Dip filtering
applied, constant velocity (=1.).

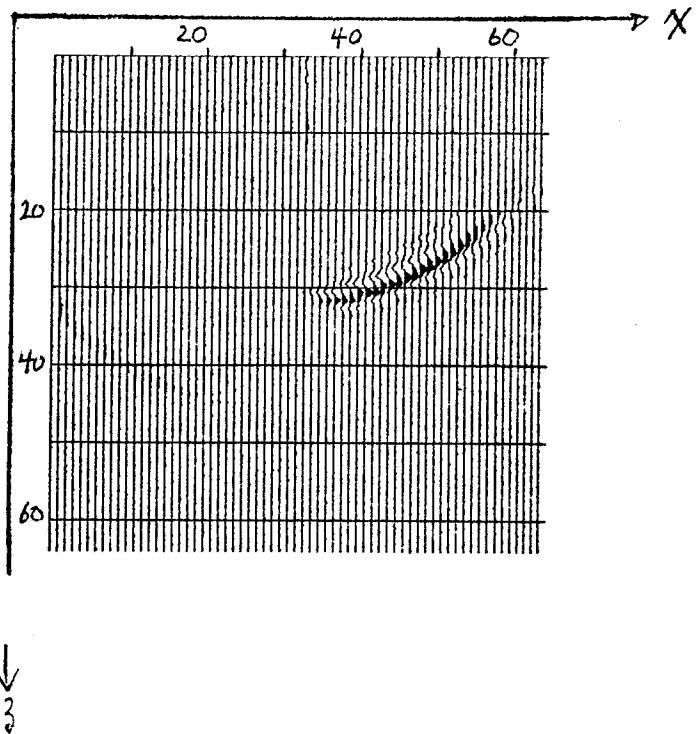


FIGURE 2.--Vertical velocity
variation: $x < 32\Delta x$, $v = 1.5$;
 $x \geq 32\Delta x$, $v = 1.0$. The refraction
($x < 32\Delta x$) is correctly positioned
but hardly visible.

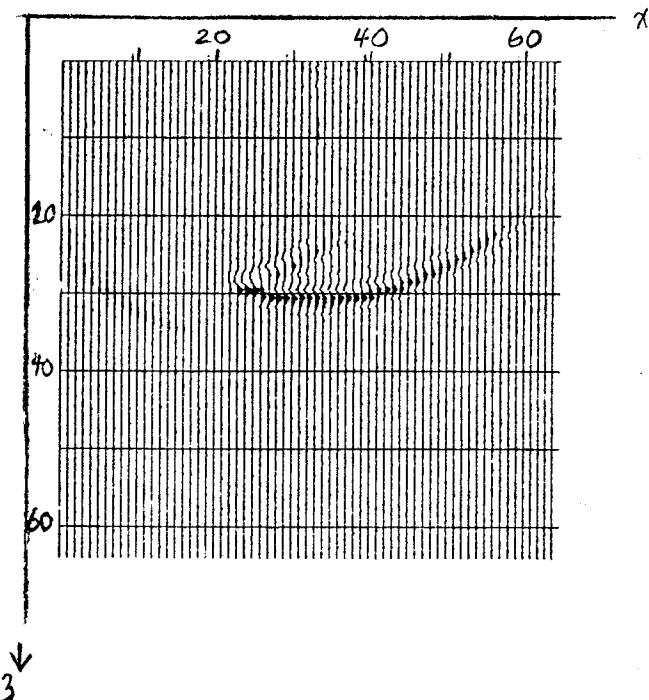


FIGURE 3.--Vertical velocity
variation: $x < 22\Delta x$, $v = 1.5$;
 $x \geq 23\Delta x$, $v = 1.0$. Both refraction
and reflection are correctly positioned
with reflection having higher amplitude.

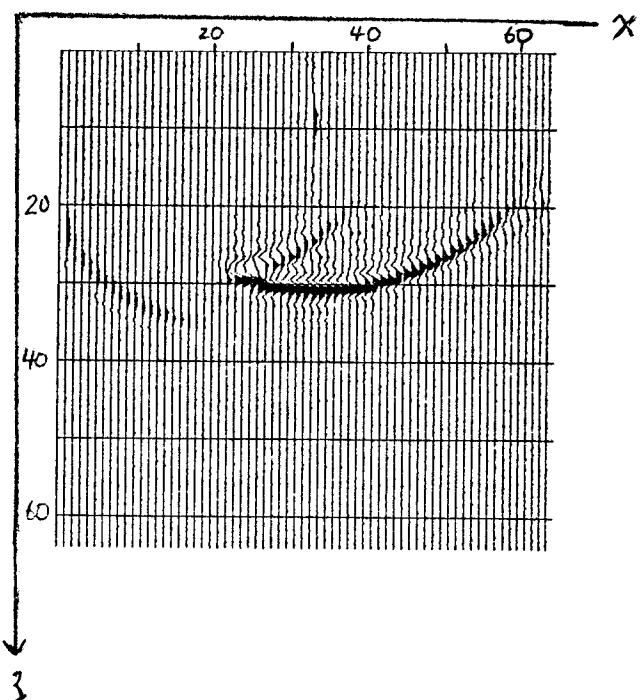


FIGURE 4.--Same as Figure
3 except plotted at a clip level
= 1/2 maximum value. (All other
plots are clipped at the maximum
value of the plot.)

```

c Stable 45 degree migration.
c When the positive real parameter eps=0, the algorithm
c conserves p(*)p, where p(*)=conjugate transpose.
c Otherwise, algorithm is dissipative (neglecting round-off).
c Sign convention:
c     F.T. defined by: P(x,w,z)=sum[P(x,t,z)exp(+iwt)]
c     eps>0
c     dp/dz=function(-iw+eps)

c Input wavefield: P(x,w,z=0)
c Output wavefield: P(x,t=0,z)

c complex cmplx,cexp,carg,cpsh(64)
c complex conjg
c complex ciad,cciad,csc1,csc2,c1,c2
c complex cp(64),cd(64),cta(64),ctb(64),ctc(64),cd1(64),
*           cd3(64),cd2(64),cd4(64),ca1(64),cb1(64),
*           cc1(64),ca2(64),cb2(64),cc2(64),cwrap(64)
c complex cep(64),cf(64)
c real v(64),slowp(64),rmig(64)
c Define file system:
c     pf:P(x,w,z=0)
c     sc:P(x,w,z>0), each old z-level is destroyed
c           as new z-level is produced.
c     mg:P(x,t=0,z)
c logical*1 pf(50),filscl(50),filmg(50)
c data pf/'pf'/
c data filsc/'sc'/
c data filmg/'mg'/
c Read-in field and processing parameters
c call readin(nx,nt,nw,ist,nz,dx,dt,vmin,samp,
*     idip,dip)
c write(6,30)nx,nt,nw,ist,nz,idip,dx,dt,vmin,samp,dip
30  format('nx,nt,nw,ist,nz,idip=',6(i5,1x),/,
*     'dx,dt,vmin,samp,dip=',5(e11.4,1x))
c format('z level=',i5)
c
c Explanation of processing parameters
c
c nx=number of x-grid points
c nt=number of t-grid points
c nw=number of frequencies to sum
c ist=start summing frequency at ist
c nz=number of dz-steps
c dx=grid interval in x
c dt=sampling interval in t
c vmin=lowest velocity in model
c samp=degree of over-sampling in t . ie. w(max)=w(nq)/samp
c idip=1==>dip filtering
c dip=dip filtering coefficient . ie. eps2=dip*w
c
c Open and create the file systems.
c The function icreat(filename,6*64+4*8+4) creates a file
c so that other users can't write on it. Function
c iclose(file) closes the file. Function iopen(file,2) opens
c the file so that the user can both read & write on it.

```

```

c Subroutine setfil(11,file,512) assigns the number 11 to the
c file for use in unformatted write statements.
c
c call setfil(11,'/scr/bob/vel',512)
c ifilmg=icreat(filmg,6*64+4*8+4)
c ncl=iclose(ifilmg)
c nop=iopen(filmg,2)
c ifilsr=icreat(filsr,6*64+4*8+4)
c nc11=iclose(ifilsr)
c nopl=iopen(filsr,2)
c ifilcp=iopen(pf,2)
c Define constant table:
c (1) gam:-Dxx=(I-gam*T)'T where T=(... -1,2,-1,...)
c      where A'=inverse of A
c (2) alf,beta:(1+x)**1/2=(1+alfp*x)/(1.+betap*x)
c      alf=alfp-betap
c      beta=beta
c
c dx2=dx*dx
c gam=1./6.
c alf=0.5
c beta=+.250
c Additional constants:
c pi=4.*atan(1.)
c rnw=float(ist+nw)
c dw=pi/(rnw*dt)
c nx1=nx-1
c Set parameters for Test Velocity Model
c nxv=(nx/2)+10
c nxv1=nxv+1
c vel1=1.0
c vel2=1.5
c Form 3 vectors of t matrix:
c           vector a located below diag vector b
c           c               above             b
c
c cta(1)=(0.,0.)
c ctb(1)=(2.,0.)
c ctc(1)=(-1.,0.)
c do 100 ix=2,nx1
c   cta(ix)=(-1.,0.)
c   ctb(ix)=(2.,0.)
100   ctc(ix)=(-1.,0.)
c   cta(nx)=(-1.,0.)
c   ctb(nx)=(2.,0.)
c   ctc(nx)=(0.,0.)
c Copy nw frequencies (starting from ist) from input file(pf)
c to internal file(sr)
c if(ist.eq.0)go to 107
c
c Function iread(file,array,nbytes) reads nbytes from the
c named file and packs them into array. Integer=2 bytes,
c Real=4 bytes and Complex=8 bytes.
c
c do 105 iw=1,ist
c nread=iread(ifilcp,cp,8*nx)

```

```

105      continue
c
c      Function iwrite(file,array,nbytes) writes nbytes from the
c      array onto the named file.
c
107      do 110 iw=1,nw
nread=iread(ifilcp,cp,8*nx)
do 108 ix=1,nx
108      cp(ix)=conjg(cp(ix))
110      nwrite=iwrite(ifilscl,cp,8*nx)
c
c      Downward continue through nz levels
c
do 1000 iz=1,nz
write(6,31)iz
c      Rewind "sc" file system
c
c      Function isseek(file,offset,ptrname) moves the file pointer
c      to offset (in bytes) if ptrname=0. If ptrname=1, the pointer
c      is set to it's current location plus offset.
c
nseek=isseek(ifilscl,0,0)
c      Set up velocity field either from disk or internally
c      read(11)(v(i),i=1,nx)
do 120 ix=1,nxv
120      v(ix)=vel1
do 140 ix=nxv1,nx
140      v(ix)=vel2
c      Set up the retardation field. Three choices:
c          (1)=constant retardation
c          (2)=smoothed version of 1./v(x)
c          (3)=1./v(x)
c      Choice (1) gives exact split. Last choices are O(dz**2)
do 160 ix=1,nx
160      slowp(ix)=0.88
c      Choose dz so that kz(max)=vmin/w(max)
dz=vmin*dt*samp
a=dz/2.
c      Zero out migration accumulator
call zero(nx,rmig)
c      Loop over nw frequencies
do 800 iw=1,nw
nread=iread(ifilscl,cp,8*nx)
w=+float(iw+ist-1)*pi/((rnw-1.)*dt)
c      Set dip-filtering constants
eps1=0.
eps2=0.
if(idip.eq.1)eps2=dip*w
c1=cmplx(eps2,w)
c2=cmplx(eps1,w)*c1
c      Compute exponential shifts.
do 450 ix=1,nx
aip=-w*dz*slowp(ix)
carg=cmplx(0.,aip)
450      cpsh(ix)=cexp(carg)
c      Subtract the wrap-around field from P and shift.

```

```

c When iz=1, the wrap-around field is identically zero
c and has no effect on the wavefield p.
do 500 ix=1,nx
  cp(ix)=cp(ix)-cwrap(ix)
500  cp(ix)=cp(ix)*cpsh(ix)
c Form diagonal matrices d1,d2,d3,d4 as in Equation 3
do 550 ix=1,nx
  v2=v(ix)*v(ix)
  vh=sqrt(v(ix))
  d=(1./v(ix))-slowp(ix)
  wad=w*a*d
  ciad=cmplx(1.,-wad)
  cciad=cmplx(1.,wad)
  cd1(ix)=c2*ciad/vh
  cd3(ix)=c2*cciad/vh
  csc1=(-c2*gam + (beta*v2/dx2))/vh
  csc2=a*alf*c1*vh/dx2
  cd2(ix)=(csc1*ciad)-csc2
  cd4(ix)=(csc1*cciad)+csc2
550  continue
c Form tri-diag matrices t1=d1+t*d2
c           t2=d3+t*d4
  call tee(cd1,cd2,cta,ctb,ctc,ca1,cb1,cc1,nx)
  call tee(cd3,cd4,cta,ctb,ctc,ca2,cb2,cc2,nx)
c Form d=t1*p
  call teep(ca1,cb1,cc1,cp,cd,nx)
c Form d=t2'*d
  call tricv(cc2,cb2,ca2,nx,cd,cd,cep,cf)
  fact=2.
c Accumulate migrated field
c P(x,t=0,z)=sum[P(x,w,z)]
c The sum doubles real parts and zeroes imag. parts
c The DC is added just once.
  if((iw+ist).eq.1)fact=1.
  do 600 ix=1,nx
600  rmig(ix)=rmig(ix)+fact*real(cd(ix))
c Write downward continued field to internal file(sc)
c after rewinding to the iz-level.
  iset=-8*nx
  nseek=iseek(ifilsc,iset,1)
  nwrite=iwrite(ifilsc,cd,8*nx)
800  continue
c Write out migrated field
  nwrite=iwrite(ifilimg,rmig,4*nx)
c Form wrap-around field
c P(x,t=0,z) must be subtracted from P(x,t,z)
c           or
c FT[P(x,t=0,z)] must be subtracted from FT[P(x,t,z)]
c
  do 900 ix=1,nx
900  rp=rmig(ix)/float(nt)
  cwrap(ix)=cmplx(rp,0.)
1000 continue
  stop
  end
c

```

```

c
c
c
      subroutine tee(cx,cy,cta,ctb,ctc,ca,cb,cc,nx)
      complex cx(1),cy(1),cta(1),ctb(1),ctc(1),ca(1),cb(1),cc(1)
      nx1=nx-1
      do 100 ix=1,nx1
         ca(ix+1)=cta(ix+1)*cy(ix)
         cb(ix)=cx(ix)+ctb(ix)*cy(ix)
100      cc(ix)=ctc(ix)*cy(ix+1)
         cb(nx)=cx(nx)+ctb(nx)*cy(nx)
         return
      end

c
c
      subroutine teep(ca,cb,cc,cx,cy,nx)
      complex cx(1),cy(1),ca(1),cb(1),cc(1)
      nx1=nx-1
      cy(1)=cb(1)*cx(1)+cc(1)*cx(2)
      do 100 ix=2,nx1
100      cy(ix)=ca(ix)*cx(ix-1)+cb(ix)*cx(ix)+cc(ix)*cx(ix+1)
      cy(nx)=ca(nx)*cx(nx1)+cb(nx)*cx(nx)
      return
      end

c
c
      subroutine tricv(a,b,c,n,t,d,e,f)
      implicit complex ( a-h,o-z )
      dimension t(n),d(n),f(n),e(n),a(n),b(n),c(n)
      n1 = n-1
      e(1) = -a(1)/b(1)
      f(1) = d(1)/b(1)
      do 10 i = 2,n1
         den = b(i)+c(i)*e(i-1)
         e(i) = -a(i)/den
10      f(i) = (d(i) - c(i)*f(i-1))/den
         t(n) = (d(n)- c(n)*f(n1))/(b(n)+c(n)*e(n1))
         do 20 j = 1,n1
            i = n-j
20      t(i) = e(i) *t(i+1) + f(i)
         return
      end

      subroutine readin(nx,nt,nw,ist,nz,dx,dt,vmin,samp,
*           idip,dip)
      call getint(2,nx)
      call getint(3,nt)
      call getint(4,nw)
      call getint(5,ist)
      call getint(6,nz)
      call getrel(7,dx)
      call getrel(8,dt)
      call getrel(9,vmin)
      call getrel(10,samp)
      call getint(11,idip)
      call getrel(12,dip)
      return

```

```
end
subroutine getint(ipos,int)
logical*i arg(8)
call getarg(ipos,arg,8)
decode(8,101,arg)int
101 format(i8)
return
end
subroutine getrel(ipos,rel)
logical*i arg(8)
call getarg(ipos,arg,8)
decode(8,101,arg)rel
101 format(f8.3)
return
end
subroutine zero(n,x)
dimension x(n)
do 10 i=1,n
10 x(i)=0.
return
end
```