

Correlation-based imaging in random media

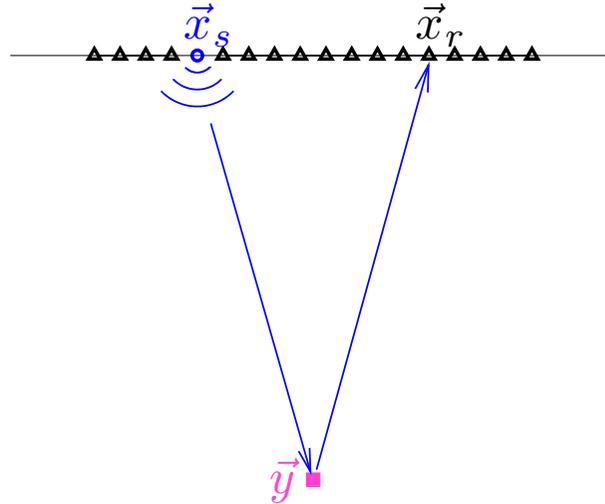
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<http://www.proba.jussieu.fr/~garnier/>

with George Papanicolaou (Stanford University), Knut Sølna (UC Irvine).

- Principle of sensor array imaging:
 - probe an unknown medium with waves,
 - record the waves transmitted through or reflected by the medium,
 - process the recorded data to extract relevant information about some features of the medium.

Reflector imaging through a homogeneous medium



- Sensor array imaging of a reflector located at \vec{y} . \vec{x}_s is a source, \vec{x}_r is a receiver. Measured data: $\{u(t, \vec{x}_r; \vec{x}_s), r = 1, \dots, N_r, s = 1, \dots, N_s\}$.

- Mathematical model:

$$\left(\frac{1}{c_0^2} + \frac{1}{c_{\text{ref}}^2} \mathbf{1}_{B_{\text{ref}}}(\vec{x} - \vec{y}) \right) \frac{\partial^2 u}{\partial t^2}(t, \vec{x}; \vec{x}_s) - \Delta_{\vec{x}} u(t, \vec{x}; \vec{x}_s) = f(t) \delta(\vec{x} - \vec{x}_s)$$

- Purpose of imaging: using the measured data, build an imaging function $\mathcal{I}(\vec{y}^S)$ that would ideally look like $\frac{1}{c_{\text{ref}}^2} \mathbf{1}_{B_{\text{ref}}}(\vec{y}^S - \vec{y})$, in order to extract the relevant information $(\vec{y}, B_{\text{ref}}, c_{\text{ref}})$ about the reflector.

- Classical imaging functions:

1) Least-Squares imaging: minimize the quadratic misfit between measured data and synthetic data obtained by solving the wave equation with a candidate $(\vec{y}_{\text{test}}, B_{\text{test}}, c_{\text{test}})$.

2) Reverse Time imaging: simplify Least-Squares imaging by “linearization” of the forward problem.

3) Kirchhoff Migration: simplify Reverse Time imaging by substituting travel time migration for full wave equation.

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3) Kirchhoff Migration: simplify Reverse Time imaging by substituting travel time migration for full wave equation.

- Kirchhoff Migration function:

$$\mathcal{I}_{\text{KM}}(\vec{y}^S) = \sum_{r=1}^{N_r} \sum_{s=1}^{N_s} u(\mathcal{T}(\vec{x}_s, \vec{y}^S) + \mathcal{T}(\vec{y}^S, \vec{x}_r), \vec{x}_r; \vec{x}_s)$$

It forms the image with the superposition of the backpropagated traces.

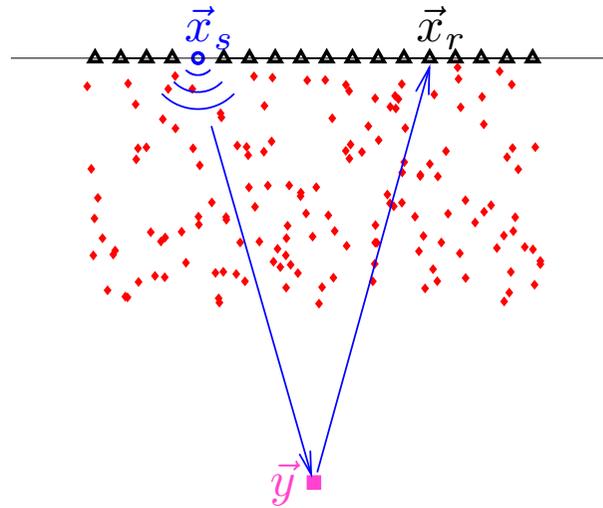
$\mathcal{T}(\vec{y}^S, \vec{x})$ is the travel time from \vec{x} to \vec{y}^S , i.e. $\mathcal{T}(\vec{y}^S, \vec{x}) = |\vec{y}^S - \vec{x}|/c_0$.

- Very robust with respect to measurement noise [1].

- Sensitive to clutter noise (due to scattering medium): If the medium is scattering, then Kirchhoff Migration (usually) does not work.

[1] H. Ammari, J. Garnier, and K. Sølna, *Waves in Random and Complex Media* **22**, 40 (2012).

Reflector imaging through a scattering medium



- Sensor array imaging of a reflector located at \vec{y} . \vec{x}_s is a source, \vec{x}_r is a receiver. Data: $\{u(t, \vec{x}_r; \vec{x}_s), r = 1, \dots, N_r, s = 1, \dots, N_s\}$.

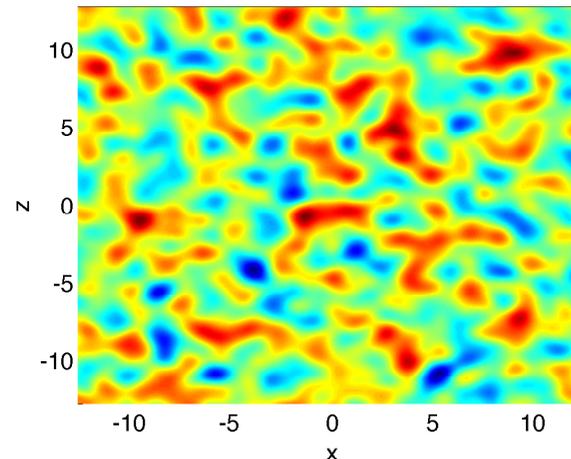
$$\left(\frac{1}{c^2(\vec{x})} + \frac{1}{c_{\text{ref}}^2} \mathbf{1}_{B_{\text{ref}}}(\vec{x} - \vec{y}) \right) \frac{\partial^2 u}{\partial t^2}(t, \vec{x}; \vec{x}_s) - \Delta_{\vec{x}} u(t, \vec{x}; \vec{x}_s) = f(t) \delta(\vec{x} - \vec{x}_s)$$

- Random medium model:

$$\frac{1}{c^2(\vec{x})} = \frac{1}{c_0^2} (1 + \mu(\vec{x}))$$

c_0 is a reference speed,

$\mu(\vec{x})$ is a zero-mean random process.



Imaging through a randomly scattering medium: strategy

- A multiscale analysis is possible in different asymptotic regimes (small wavelength, large propagation distance, small correlation length, ...).
- In the limit the wave equation with random coefficients is replaced by a stochastic partial differential equation driven by Brownian fields; for instance, an Itô-Schrödinger equation in the paraxial regime.
- Stochastic calculus can then be used.

- Compute the mean and variance of an imaging function $\mathcal{I}(\vec{\mathbf{y}}^S)$.

↔ resolution and stability analysis.

- The mean imaging function $\vec{\mathbf{y}}^S \rightarrow \mathbb{E}[\mathcal{I}(\vec{\mathbf{y}}^S)]$ characterizes the precision in the localization and characterization of the reflector (resolution).

- Criterium for statistical stability:

$$\text{SNR} := \frac{\mathbb{E}[\mathcal{I}(\vec{\mathbf{y}}^S)]}{\text{Var}(\mathcal{I}(\vec{\mathbf{y}}^S))^{1/2}} > 1$$

↔ design the imaging function to get good trade-off between stability and resolution.

- General results obtained by a multiscale analysis.
- The mean wave is small while the wave fluctuations are large.
⇒ The Kirchhoff Migration function (or Reverse Time imaging function) is unstable in randomly scattering media.
- The wave fluctuations at nearby points and nearby frequencies are correlated. The wave correlations carry information about the medium.
⇒ One can use local cross correlations for imaging.
- More detailed results depend on the scattering regime.

Wave propagation in the random paraxial regime

- Consider the time-harmonic form of the scalar wave equation ($\vec{\mathbf{x}} = (\mathbf{x}, z)$)

$$(\partial_z^2 + \Delta_\perp)\hat{u} + \frac{\omega^2}{c_0^2}(1 + \mu(\mathbf{x}, z))\hat{u} = 0.$$

Consider the paraxial regime “ $\lambda \ll l_c \ll L$ ”:

$$\omega \rightarrow \frac{\omega}{\varepsilon^4}, \quad \mu(\mathbf{x}, z) \rightarrow \varepsilon^3 \mu\left(\frac{\mathbf{x}}{\varepsilon^2}, \frac{z}{\varepsilon^2}\right).$$

The function $\hat{\phi}^\varepsilon$ (slowly-varying envelope of a plane wave) defined by

$$\hat{u}^\varepsilon(\omega, \mathbf{x}, z) = e^{i\frac{\omega z}{\varepsilon^4 c_0}} \hat{\phi}^\varepsilon\left(\omega, \frac{\mathbf{x}}{\varepsilon^2}, z\right)$$

satisfies

$$\varepsilon^4 \partial_z^2 \hat{\phi}^\varepsilon + \left(2i \frac{\omega}{c_0} \partial_z \hat{\phi}^\varepsilon + \Delta_\perp \hat{\phi}^\varepsilon + \frac{\omega^2}{c_0^2} \frac{1}{\varepsilon} \mu\left(\mathbf{x}, \frac{z}{\varepsilon^2}\right) \hat{\phi}^\varepsilon \right) = 0.$$

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- In the regime $\varepsilon \ll 1$, the forward-scattering approximation in direction z is valid and $\hat{\phi} = \lim_{\varepsilon \rightarrow 0} \hat{\phi}^\varepsilon$ satisfies the Itô-Schrödinger equation [1]

$$2i \frac{\omega}{c_0} \partial_z \hat{\phi} + \Delta_\perp \hat{\phi} + \frac{\omega^2}{c_0^2} \dot{B}(\mathbf{x}, z) \hat{\phi} = 0$$

with $B(\mathbf{x}, z)$ Brownian field $\mathbb{E}[B(\mathbf{x}, z)B(\mathbf{x}', z')] = \gamma(\mathbf{x} - \mathbf{x}') \min(z, z')$,
 $\gamma(\mathbf{x}) = \int_{-\infty}^{\infty} \mathbb{E}[\mu(\mathbf{0}, 0)\mu(\mathbf{x}, z)]dz$.

[1] J. Garnier and K. Sølna, *Ann. Appl. Probab.* **19**, 318 (2009).

Wave propagation in the random paraxial regime

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with $B(\mathbf{x}, z)$ Brownian field $\mathbb{E}[B(\mathbf{x}, z)B(\mathbf{x}', z')] = \gamma(\mathbf{x} - \mathbf{x}') \min(z, z')$,
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- We introduce the fundamental solution $\hat{G}(\omega, (\mathbf{x}, z), (\mathbf{x}_0, z_0))$:

$$d\hat{G} = \frac{ic_0}{2\omega} \Delta_{\perp} \hat{G} dz + \frac{i\omega}{2c_0} \hat{G} \circ dB(\mathbf{x}, z)$$

starting from $\hat{G}(\omega, (\mathbf{x}, z = z_0), (\mathbf{x}_0, z_0)) = \delta(\mathbf{x} - \mathbf{x}_0)$.

- In a homogeneous medium ($B \equiv 0$) the fundamental solution is

$$\hat{G}_0(\omega, (\mathbf{x}, z), (\mathbf{x}_0, z_0)) = \frac{\exp\left(\frac{i\omega|\mathbf{x}-\mathbf{x}_0|^2}{2c_0|z-z_0|}\right)}{2i\pi c_0 \frac{|z-z_0|}{\omega}}.$$

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- In a random medium, by Itô's formula

$$\mathbb{E}[\hat{G}(\omega, (\mathbf{x}, z), (\mathbf{x}_0, z_0))] = \hat{G}_0(\omega, (\mathbf{x}, z), (\mathbf{x}_0, z_0)) \exp\left(-\frac{\gamma(\mathbf{0})\omega^2|z-z_0|}{8c_0^2}\right),$$

where $\gamma(\mathbf{x}) = \int_{-\infty}^{\infty} \mathbb{E}[\mu(\mathbf{0}, 0)\mu(\mathbf{x}, z)] dz$.

- Strong damping of the mean wave.

\implies **Reverse Time imaging and Kirchhoff migration fail.**

- In a random medium, by Itô's formula

$$\begin{aligned} & \mathbb{E} \left[\hat{G}(\omega, (\mathbf{x}, z), (\mathbf{x}_0, z_0)) \overline{\hat{G}(\omega, (\mathbf{x}', z), (\mathbf{x}_0, z_0))} \right] \\ &= \hat{G}_0(\omega, (\mathbf{x}, z), (\mathbf{x}_0, z_0)) \overline{\hat{G}_0(\omega, (\mathbf{x}', z), (\mathbf{x}_0, z_0))} \exp \left(- \frac{\gamma_2(\mathbf{x} - \mathbf{x}') \omega^2 |z - z_0|}{4c_0^2} \right), \end{aligned}$$

where $\gamma_2(\mathbf{x}) = \int_0^1 \gamma(\mathbf{0}) - \gamma(\mathbf{x}s) ds$ (note $\gamma_2(\mathbf{0}) = 0$).

- The fields at nearby points are correlated.
 - Same results in frequency: The fields at nearby frequencies are correlated.
- \implies One should **migrate local cross correlations for imaging**.

- In a random medium, by Itô's formula

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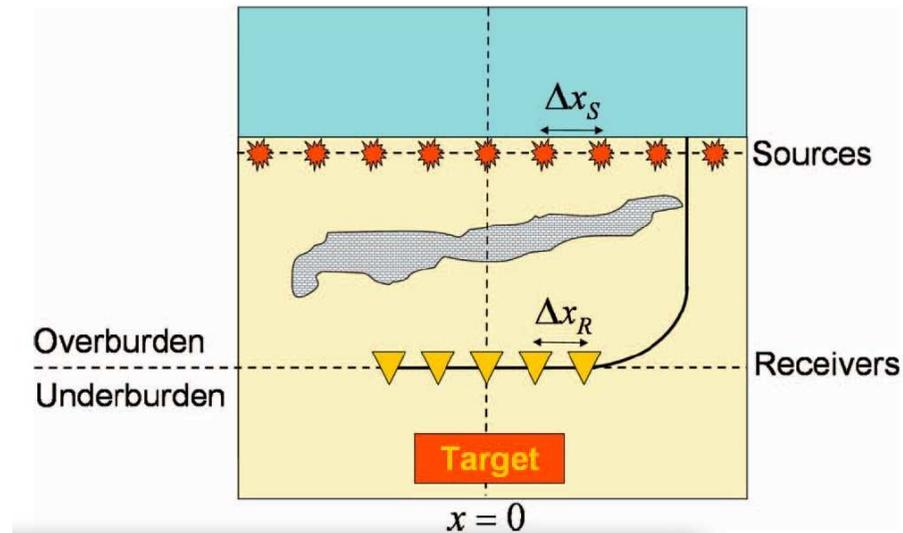
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- The fields at nearby points are correlated.
 - Same results in frequency: The fields at nearby frequencies are correlated.
- ⇒ One should **migrate local cross correlations for imaging**.

- In a random medium, by Itô's formula, one can write a closed-form equation for the n -th order moment.

Depending on the statistics of the random medium, the wave fluctuations may have Gaussian statistics or not [1].

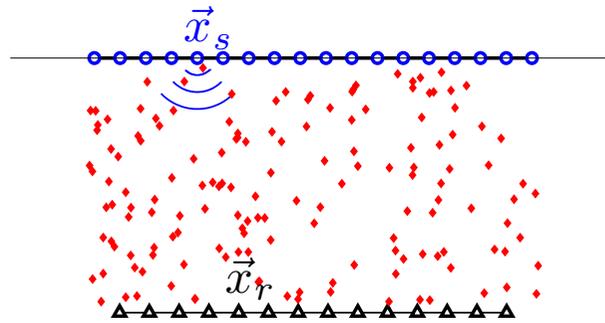
Application: Imaging below an “overburden”



Imaging below an “overburden”

From van der Neut and Bakulin (2009)

Imaging below an overburden



\vec{y} ■

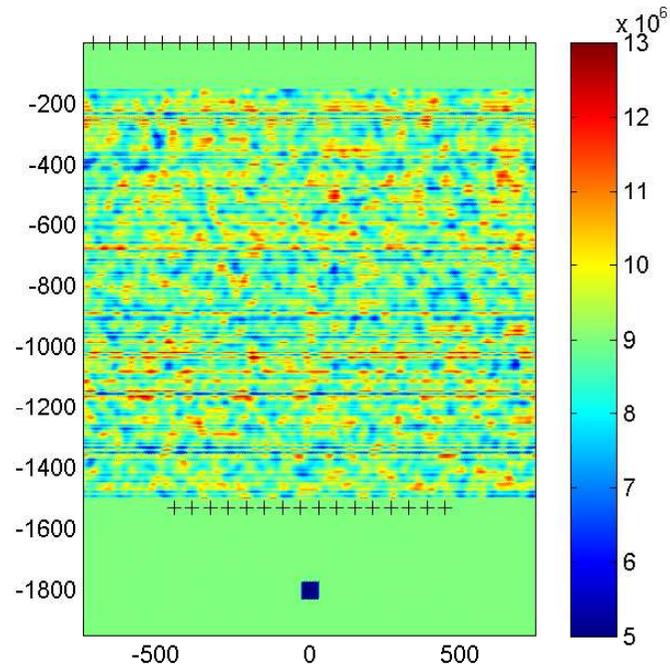
Array imaging of a reflector at \vec{y} . \vec{x}_s is a source, \vec{x}_r is a receiver.

Data: $\{u(t, \vec{x}_r; \vec{x}_s), r = 1, \dots, N_r, s = 1, \dots, N_s\}$.

If the “overburden” is scattering, then **Kirchhoff Migration** does not work:

$$\mathcal{I}_{\text{KM}}(\vec{y}^S) = \sum_{r=1}^{N_r} \sum_{s=1}^{N_s} u(\mathcal{T}(\vec{x}_s, \vec{y}^S) + \mathcal{T}(\vec{y}^S, \vec{x}_r), \vec{x}_r; \vec{x}_s)$$

Numerical simulations



Computational setup

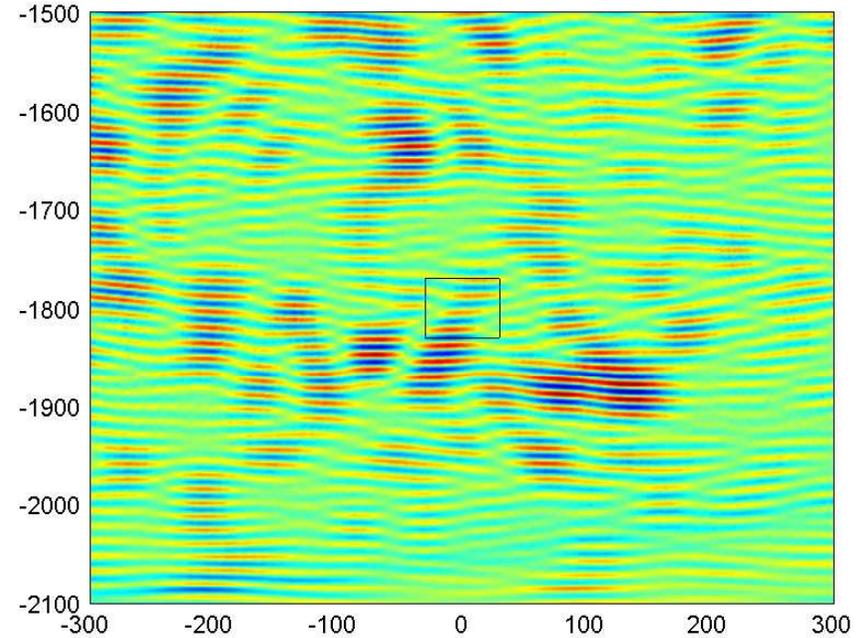
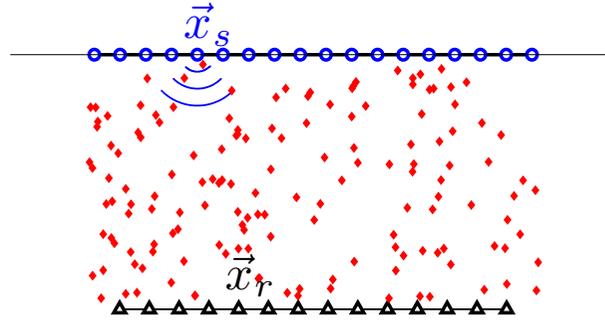


Image obtained with Kirchhoff Migration

(simulations carried out by Chrysoula Tsogka)

Imaging below an overburden



\vec{y} ■

\vec{x}_s is a source, \vec{x}_r is a receiver. Data: $\{u(t, \vec{x}_r; \vec{x}_s), r = 1, \dots, N_r, s = 1, \dots, N_s\}$.

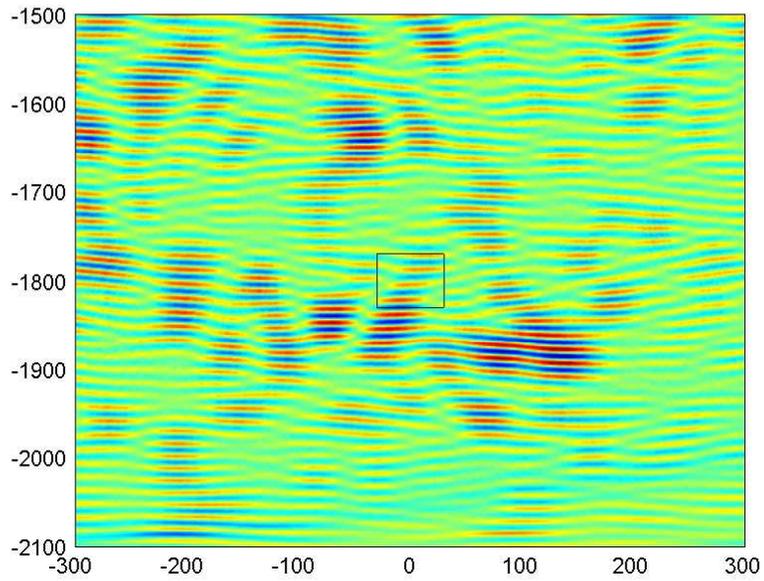
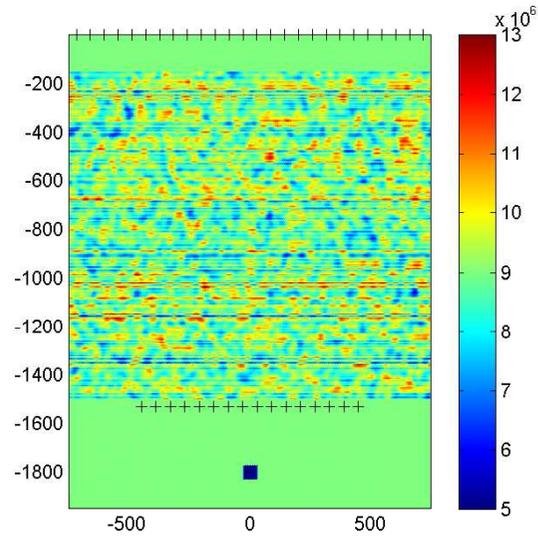
Image with **Kirchhoff Migration of the cross correlation matrix**:

$$\mathcal{I}(\vec{y}^S) = \sum_{r, r'=1}^{N_r} \mathcal{C}(\mathcal{T}(\vec{x}_r, \vec{y}^S) + \mathcal{T}(\vec{y}^S, \vec{x}_{r'}), \vec{x}_r, \vec{x}_{r'}),$$

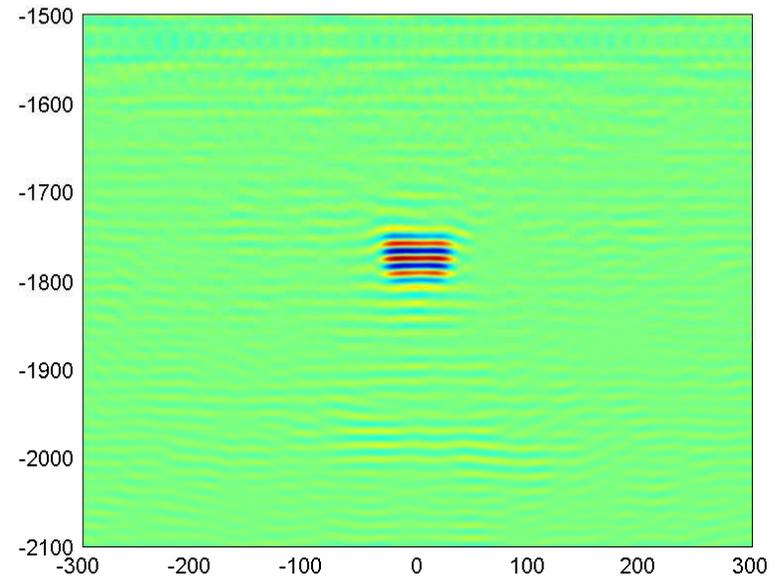
with

$$\mathcal{C}(\tau, \vec{x}_r, \vec{x}_{r'}) = \sum_{s=1}^{N_s} \int u(t, \vec{x}_r; \vec{x}_s) u(t + \tau, \vec{x}_{r'}; \vec{x}_s) dt, \quad r, r' = 1, \dots, N_r$$

Numerical simulations



Kirchhoff Migration



Cross Correlation Migration

Analysis in randomly scattering media

- Does the cross correlation imaging function give good images in scattering media ?

↔ It is possible to analyze the resolution and stability of the imaging function in randomly scattering media:

- analysis in the random paraxial regime,
- analysis in the randomly layered regime,
- analysis in the radiative transfer regime.

- General results:

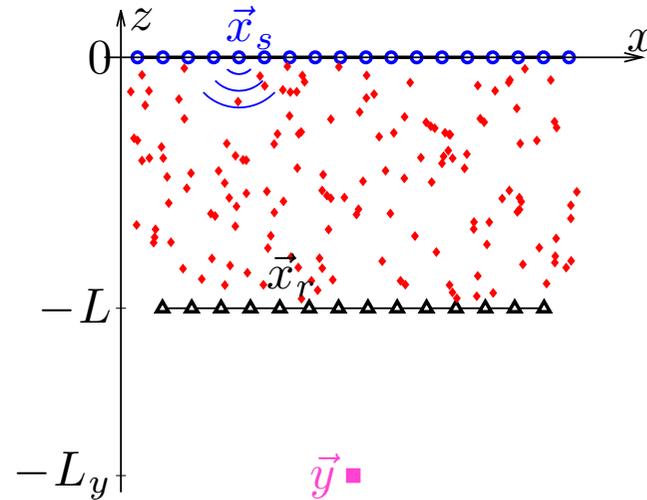
Imaging function is stable provided the bandwidth is large enough and/or the source array is large enough.

Resolution is essentially independent of the size of the source array.

- Detailed results: Clarify the role of scattering.

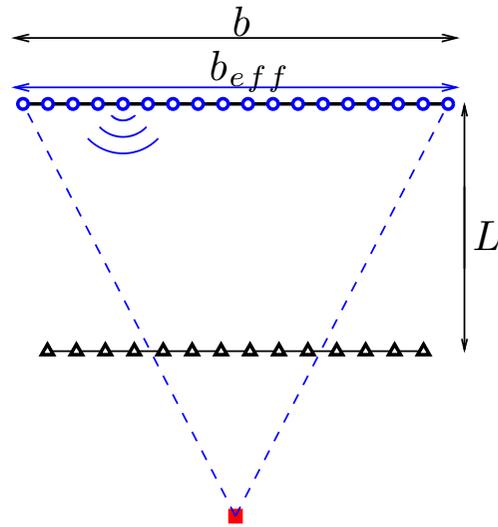
- in the random paraxial regime, scattering helps (it enhances the angular diversity of the illumination).
- in the randomly layered regime, scattering does not help (it reduces the angular diversity of the illumination).

Imaging below an overburden: analysis in the paraxial regime

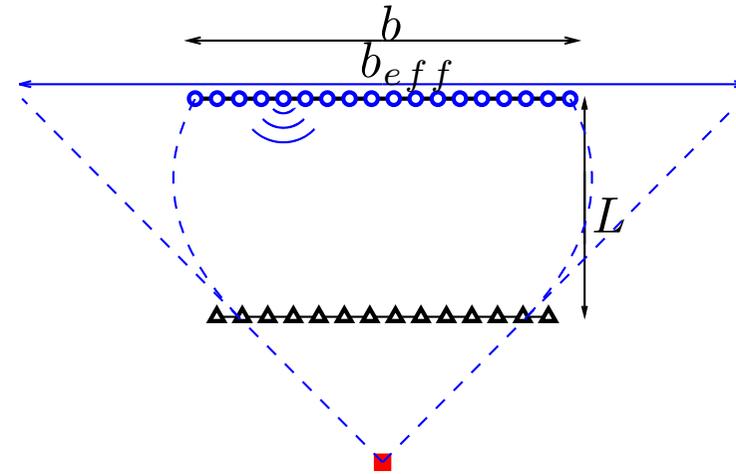


- Assume that:
 - the source aperture is b and the receiver aperture is a .
 - there is a point reflector at $\vec{y} = (\mathbf{y}, -L_y)$.
 - the covariance function $\gamma(\mathbf{x}) = \int \mathbb{E}[\mu(\mathbf{0}, 0)\mu(\mathbf{x}, z)]dz$ can be expanded as $\gamma(\mathbf{x}) = \gamma(\mathbf{0}) - \bar{\gamma}_2|\mathbf{x}|^2 + o(|\mathbf{x}|^2)$ for small $|\mathbf{x}|$.
 - scattering is strong: $\frac{\gamma(\mathbf{0})\omega_0^2 L}{c_0^2} > 1$ (\rightarrow mean wave is damped).

Imaging below an overburden: analysis in the paraxial regime



Homogeneous medium



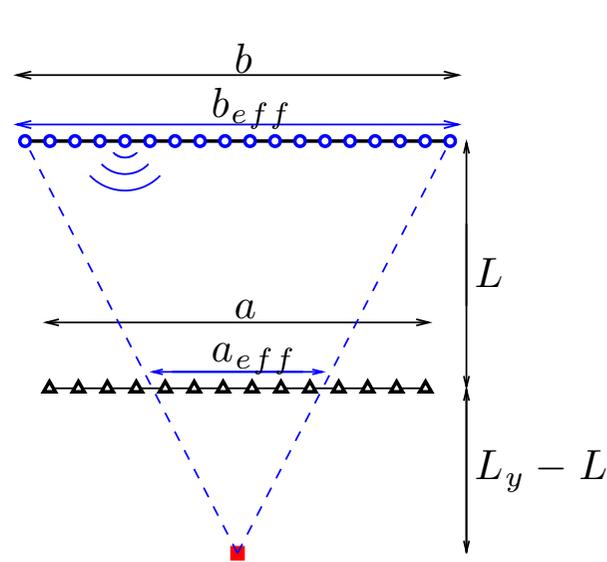
Random medium

Effective source aperture:

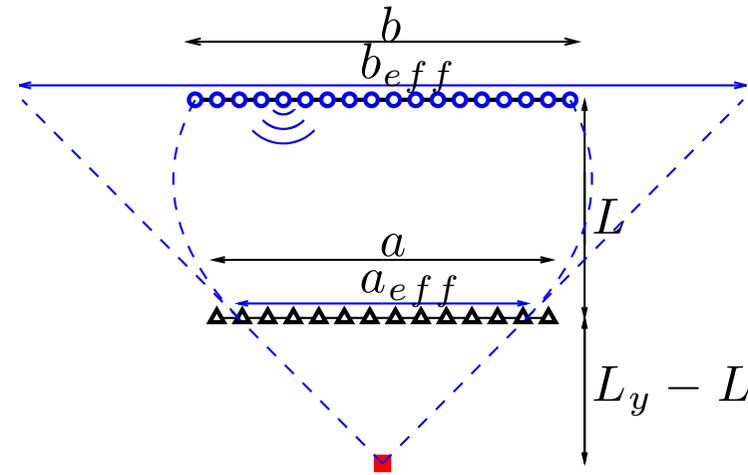
$$b_{\text{eff}} = b$$

$$b_{\text{eff}} = \left(b^2 + \frac{\bar{\gamma}_2 L^3}{3} \right)^{1/2}$$

Imaging below an overburden: analysis in the paraxial regime



Homogeneous medium



Random medium

Effective source aperture:

$$b_{\text{eff}} = b$$

$$b_{\text{eff}} = \left(b^2 + \frac{\bar{\gamma}_2 L^3}{3} \right)^{1/2}$$

Effective receiver aperture:

$$a_{\text{eff}} = b \frac{L_y - L}{L_y}$$

$$a_{\text{eff}} = b_{\text{eff}} \frac{L_y - L}{L_y}$$

Imaging below an overburden: analysis in the paraxial regime

- The imaging function for the search point \vec{y}^S is

$$\mathcal{I}(\vec{y}^S) = \frac{1}{N_r^2} \sum_{r,r'=1}^{N_r} \mathcal{C}(\mathcal{T}(\vec{x}_r, \vec{y}^S) + \mathcal{T}(\vec{y}^S, \vec{x}_{r'}), \vec{x}_r, \vec{x}_{r'})$$

- The imaging function is statistically stable ($\lambda_0 \ll b \ll L$).

- The lateral resolution is $\frac{\lambda_0(L_y - L)}{a_{\text{eff}}}$. The range resolution is $\frac{c_0}{B}$.

Here: λ_0 is the carrier wavelength, B is the bandwidth.

- Since $a_{\text{eff}}|_{\text{rand}} > a_{\text{eff}}|_{\text{homo}}$, this shows that **scattering helps**.
 - physical reason: scattering enhances the angular diversity of the illumination.
 - effect already noticed for time-reversal experiments, in which the recorded waves are time-reversed and sent back in the real medium.

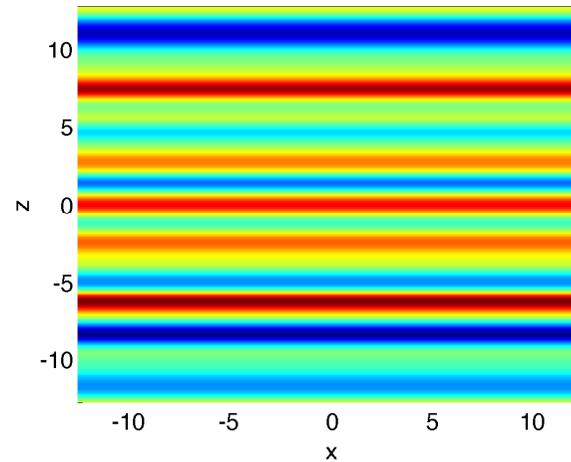
Randomly layered medium

- Random medium model ($\vec{x} = (\mathbf{x}, z)$):

$$\frac{1}{c^2(\vec{x})} = \frac{1}{c_0^2} (1 + \mu(z))$$

c_0 is a reference speed,

$\mu(z)$ is a zero-mean random process.



- Consider the time-harmonic form of the scalar wave equation ($\vec{x} = (\mathbf{x}, z)$)

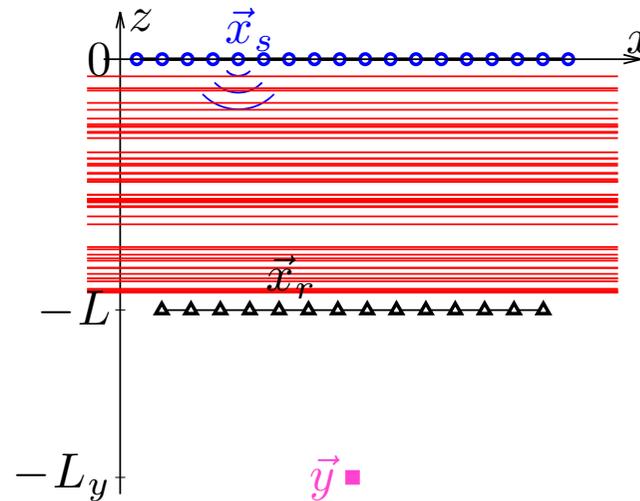
$$(\partial_z^2 + \Delta_{\perp})\hat{u} + \frac{\omega^2}{c_0^2} (1 + \mu(z))\hat{u} = 0$$

Consider the scaled regime “ $l_c \ll \lambda \ll L$ ”:

$$\omega \rightarrow \frac{\omega}{\varepsilon}, \quad \mu(z) \rightarrow \mu\left(\frac{z}{\varepsilon^2}\right)$$

The moments of the random Green’s function are known in the limit $\varepsilon \rightarrow 0$ [1].

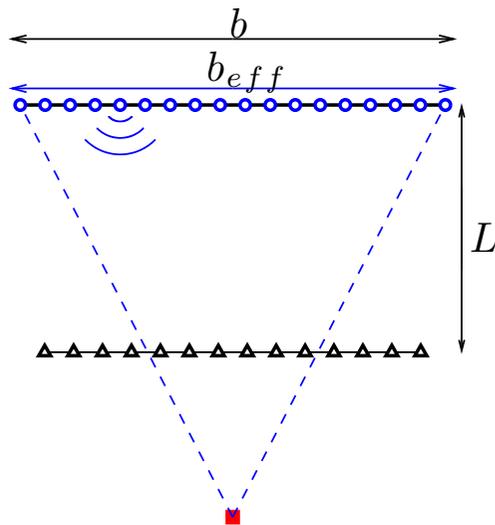
Imaging below an overburden: analysis in the layered regime



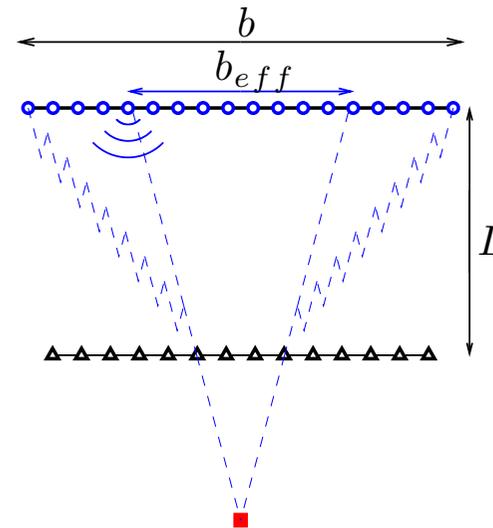
- Assume that:
 - the source aperture is b and the receiver aperture is a .
 - there is a point reflector at $\vec{y} = (\mathbf{y}, -L_y)$.
 - the localization length L_{loc} is smaller than L (strong scattering, mean wave is damped):

$$L_{\text{loc}} = \frac{4c_0^2}{\gamma\omega_0^2}, \quad \gamma = \int_{-\infty}^{\infty} \mathbb{E}[\mu(0)\mu(z)] dz$$

Imaging below an overburden: analysis in the layered regime



Homogeneous medium



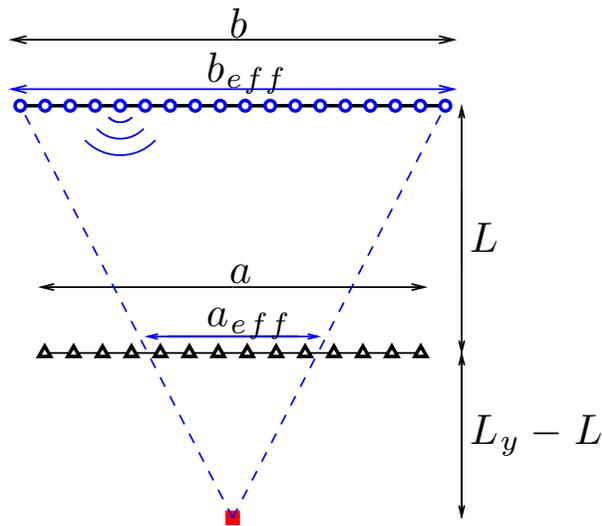
Randomly layered medium

Effective source aperture:

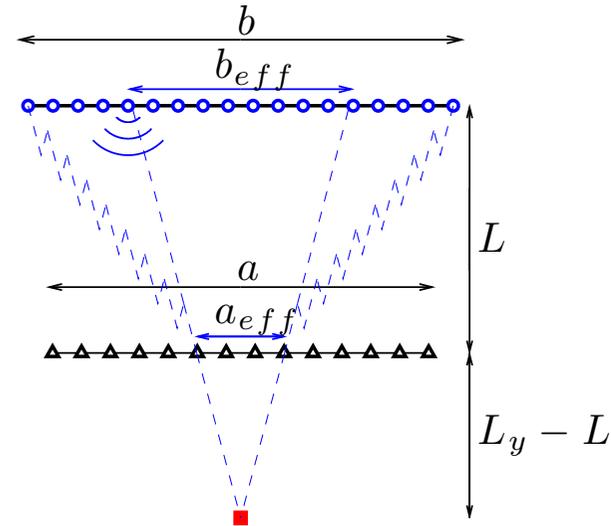
$$b_{\text{eff}} = b$$

$$b_{\text{eff}}^2 = 4L_{\text{loc}}L \ (\ll b^2)$$

Imaging below an overburden: analysis in the layered regime



Homogeneous medium



Randomly layered medium

Effective source aperture:

$$b_{\text{eff}} = b$$

$$b_{\text{eff}}^2 = 4L_{\text{loc}}L \ (\ll b^2)$$

Effective receiver aperture:

$$a_{\text{eff}} = b \frac{L_y - L}{L_y}$$

$$a_{\text{eff}} = b_{\text{eff}} \frac{L_y - L}{L_y}$$

Imaging below an overburden: analysis in the layered regime

- The imaging function for the search point \vec{y}^S is

$$\mathcal{I}(\vec{y}^S) = \frac{1}{N_r^2} \sum_{r,r'=1}^{N_r} \mathcal{C}(\mathcal{T}(\vec{x}_r, \vec{y}^S) + \mathcal{T}(\vec{y}^S, \vec{x}_{r'}), \vec{x}_r, \vec{x}_{r'})$$

- The imaging function is statistically stable ($\lambda_0 \ll b, L$).

- The lateral resolution is $\frac{\lambda_0(L_y - L)}{a_{\text{eff}}}$. The range resolution is $\frac{c_0}{B} \left(1 + \frac{B^2 L}{4\omega_0^2 L_{\text{loc}}}\right)^{1/2}$.

- Since $a_{\text{eff}}|_{\text{rand}} < a_{\text{eff}}|_{\text{homo}}$, this shows that **scattering does not help**.

- physical reason: scattering reduces the angular and frequency diversity of the illumination.

Further results

- Use of other imaging functions based on cross-correlations (or Wigner distribution functions).

- Use of ambient noise sources.

One can apply correlation-based imaging techniques to signals emitted by **ambient noise sources** (increasingly popular in geophysics, “seismic interferometry”).

↔ Travel time tomography (surface wave tomography since 2005, body waves more recently).

↔ Volcano monitoring (early warning of the eruption of Le Piton de la Fournaise in october 2010).

↔ Passive reflector imaging.

- Use of higher-order correlations.

One can apply imaging techniques based on special fourth-order cross correlations.

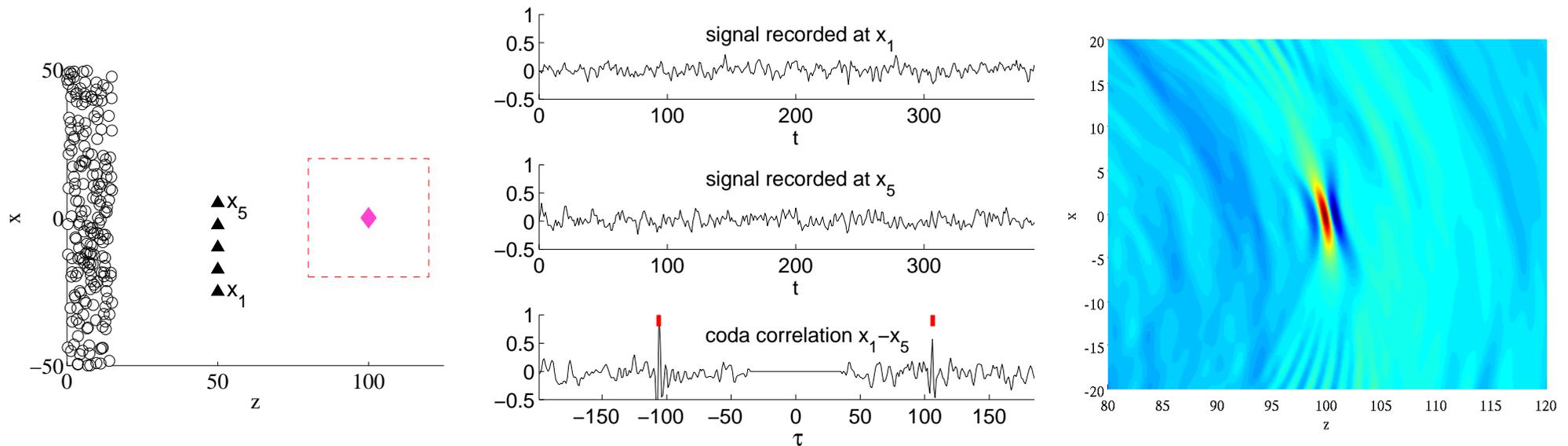
Useful when the statistics of the wave fluctuations is not Gaussian.

Passive sensor imaging of a reflector

- Ambient noise sources (\circ) emit stationary random signals.
- The signals $(u(t, \vec{x}_r))_{r=1, \dots, N_r}$ are recorded by the receivers $(\vec{x}_r)_{r=1, \dots, N_r}$ (\blacktriangle).
- The cross correlation matrix is computed and migrated:

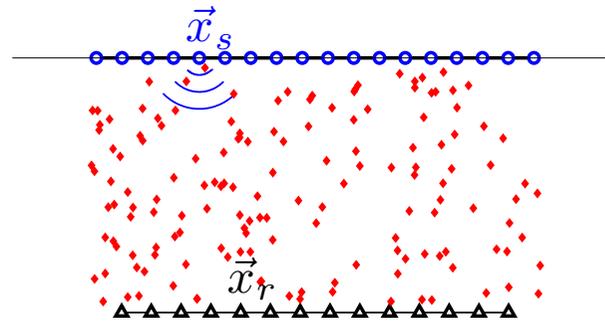
$$\mathcal{I}(\vec{y}^S) = \sum_{r, r'=1}^{N_r} \mathcal{C}_T(\mathcal{T}(\vec{x}_{r'}, \vec{y}^S) + \mathcal{T}(\vec{x}_r, \vec{y}^S), \vec{x}_r, \vec{x}_{r'})$$

$$\text{with } \mathcal{C}_T(\tau, \vec{x}_r, \vec{x}_{r'}) = \frac{1}{T} \int_0^T u(t + \tau, \vec{x}_{r'}) u(t, \vec{x}_r) dt$$



Provided the ambient noise illumination is long (in time) and diversified (in angle and frequency): good stability [1].

Conclusions



\vec{y} ■

- In scattering media one should migrate *well chosen* cross correlations of data, not data themselves.
- Method can be applied with ambient noise sources instead of controlled sources.
- Scattering can help ! Already noticed for time-reversal experiments, but far from clear in imaging problems.

Perspectives

- Space surveillance and imaging with airborne passive synthetic aperture arrays.

