

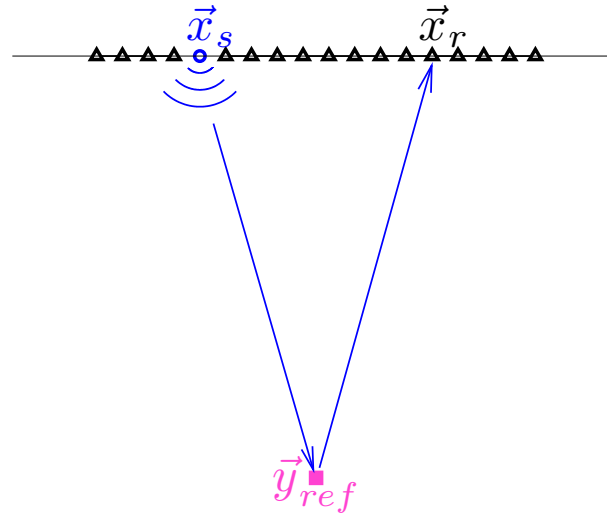
Role of scattering in correlation-based imaging

Josselin Garnier (Université Paris Diderot)

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

with George Papanicolaou (Stanford University) and Chrysoula Tsogka (University of Crete).

Imaging through a homogeneous medium

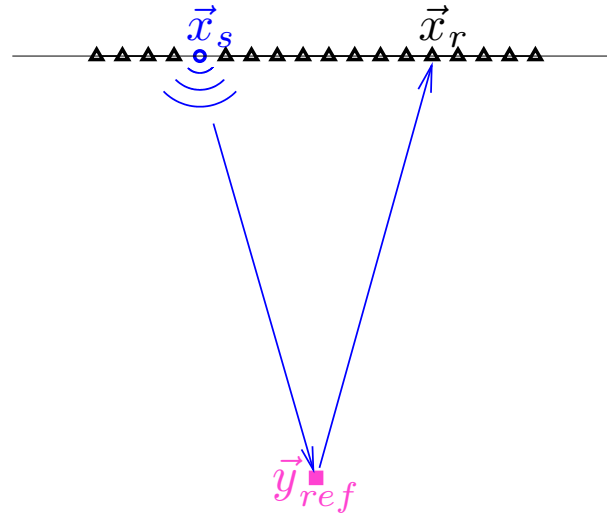


- Sensor array imaging of a reflector located at \vec{y}_{ref} . \vec{x}_s is a source, \vec{x}_r is a receiver. Measured data: $\{u(t, \vec{x}_r; \vec{x}_s), r = 1, \dots, N_r, s = 1, \dots, N_s\}$.

- Mathematical model:

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

Imaging through a homogeneous medium



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- Image with **Kirchhoff Migration**:

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

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. $\mathcal{T}(\vec{y}^S, \vec{x}) = |\vec{y}^S - \vec{x}|/c_0$.

Kirchhoff Migration:

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

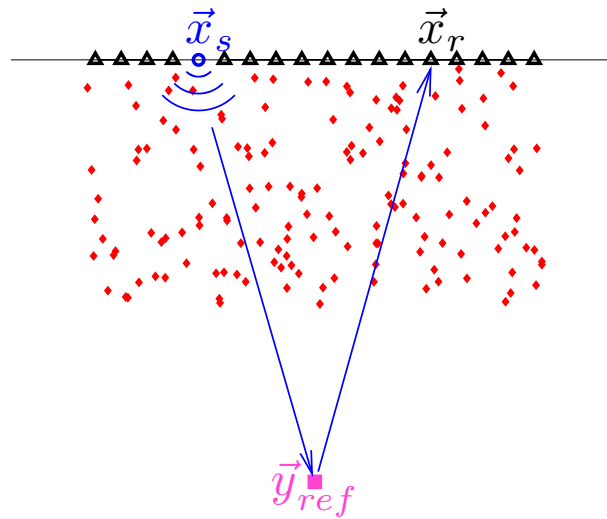
- Resolution analysis (characterization of the precision in the localization of the reflector):
 - Lateral resolution: $\lambda L/a$, where λ is the central wavelength, L is the distance from the array to the reflector, and a is the array diameter (paraxial regime $\lambda \ll a \ll L$).
 - Range resolution: c_0/B , where c_0 is the background velocity and B is the bandwidth.

Kirchhoff Migration:

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 - Range resolution: c_0/B , where c_0 is the background velocity and B is the bandwidth.
- Stability analysis:
 - Very robust with respect to additive measurement noise [1].
 - Sensitive to medium noise: If the medium is scattering, then Kirchhoff Migration (usually) does not work.

Imaging through a scattering medium



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

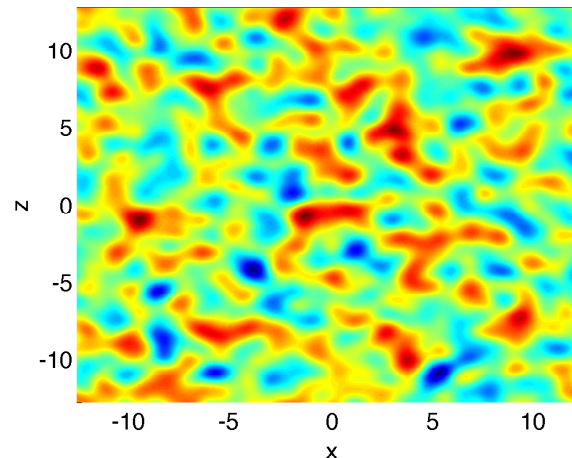
$$\left(\frac{1}{c^2(\vec{x})} + \frac{1}{c_{\text{ref}}^2} \mathbf{1}_{B_{\text{ref}}}(\vec{x} - \vec{y}_{\text{ref}}) \right) \frac{\partial^2 u}{\partial t^2}(t, \vec{x}; \vec{x}_s) - \Delta_{\vec{x}} u(t, \vec{x}; \vec{x}_s) = f(t) \delta(\vec{x} - \vec{x}_s)$$

- 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.



- Remarks about medium noise:

- the medium noise $u - u_0$ (where u_0 is the data that would be obtained in a homogeneous medium) is *not* an additive white noise.

- a stochastic and multiscale analysis is possible in different regimes of separation of scales (small wavelength, large propagation distance, large bandwidth, ...).

- General results obtained by a multiscale and stochastic analysis:

- The mean (coherent) wave is small.

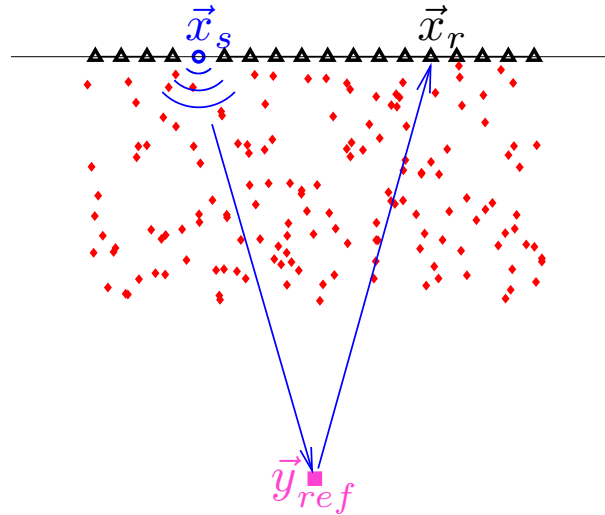
- \implies The Kirchhoff Migration function (or Reverse Time imaging function) is unstable in randomly scattering media.

- The wave fluctuations at nearby points and nearby frequencies are correlated.

- The wave correlations carry information about the medium.**

- \implies One should use local cross correlations (quadratic forms of the data) for imaging.

Imaging through a scattering medium



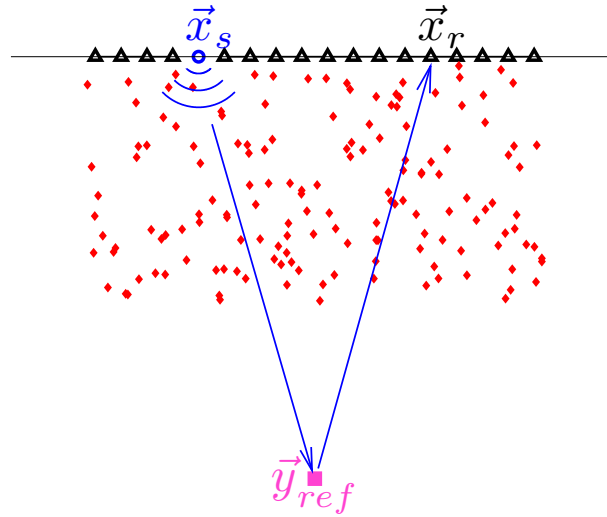
Sensor array imaging of a reflector located at \vec{y}_{ref} . \vec{x}_s is a source, \vec{x}_r is a receiver.

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

If the medium is scattering, then **Kirchhoff migration** does not work:

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

Imaging through a scattering medium



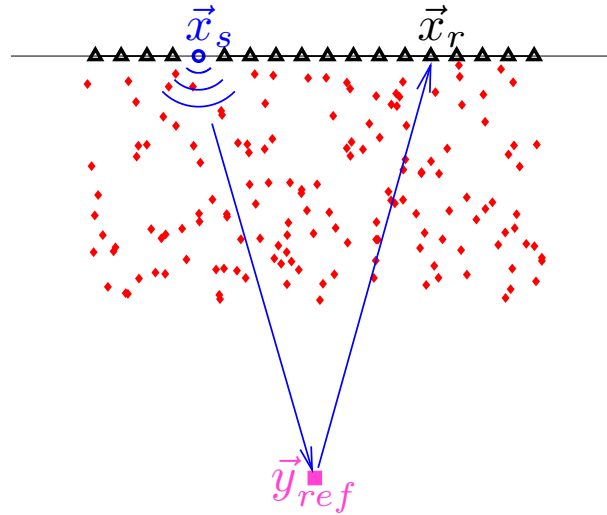
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If the medium is scattering, then **Kirchhoff migration** does not work:

$$\mathcal{I}_{KM}(\vec{y}^S) = \sum_{s=1}^{N_s} \sum_{r=1}^{N_r} \int \overline{\hat{u}(\omega, \vec{x}_r; \vec{x}_s)} \exp \left\{ i\omega [\mathcal{T}(\vec{x}_s, \vec{y}^S) + \mathcal{T}(\vec{y}^S, \vec{x}_r)] \right\} d\omega$$

Imaging through a scattering medium



Sensor array imaging of a reflector located at \vec{y}_{ref} . \vec{x}_s is a source, \vec{x}_r is a receiver.

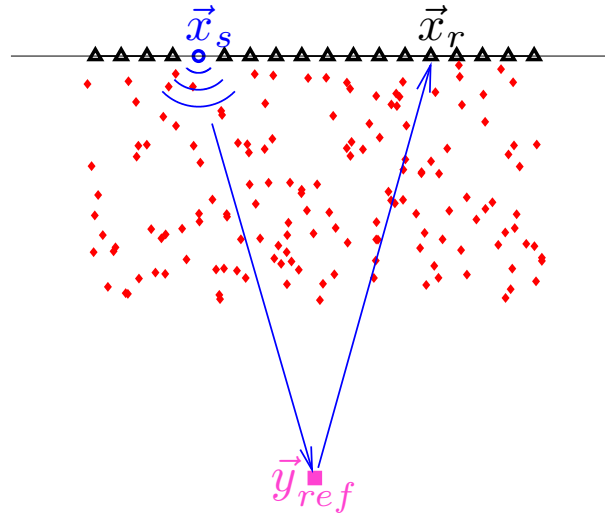
Data: $\{u(t, \vec{x}_r; \vec{x}_s), r = 1, \dots, N_r, s = 1, \dots, N_s\}$.

If the medium is scattering, then **full migration of cross correlations** does not work:

$$\begin{aligned} \mathcal{I}_{fullCC}(\vec{y}^S) &= \sum_{s,s'=1}^{N_s} \sum_{r,r'=1}^{N_r} \iint d\omega d\omega' \hat{u}(\omega, \vec{x}_r; \vec{x}_s) \overline{\hat{u}(\omega', \vec{x}_{r'}; \vec{x}_{s'})} \\ &\quad \times \exp \left\{ -i\omega [\mathcal{T}(\vec{x}_r, \vec{y}^S) + \mathcal{T}(\vec{x}_s, \vec{y}^S)] + i\omega' [\mathcal{T}(\vec{x}_{r'}, \vec{y}^S) + \mathcal{T}(\vec{x}_{s'}, \vec{y}^S)] \right\} \\ &= \left| \sum_{s=1}^{N_s} \sum_{r=1}^{N_r} \int \overline{\hat{u}(\omega, \vec{x}_r; \vec{x}_s)} \exp \left\{ i\omega [\mathcal{T}(\vec{x}_s, \vec{y}^S) + \mathcal{T}(\vec{y}^S, \vec{x}_r)] \right\} d\omega \right|^2 = |\mathcal{I}_{KM}(\vec{y}^S)|^2 \end{aligned}$$

If one migrates all cross correlations, one gets the same image as with Kirchhoff !

Imaging through a scattering medium



Sensor array imaging of a reflector located at \vec{y}_{ref} . \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 medium is scattering, then use **Coherent Interferometric Imaging** (CINT):

$$\mathcal{I}_{\text{CINT}}(\vec{y}^S) = \sum_{\substack{s, s'=1 \\ |\vec{x}_s - \vec{x}_{s'}| \leq X_d}}^{N_s} \sum_{\substack{r, r'=1 \\ |\vec{x}_r - \vec{x}_{r'}| \leq X_d}}^{N_r} \iint_{|\omega - \omega'| \leq \Omega_d} d\omega d\omega' \hat{u}(\omega, \vec{x}_r; \vec{x}_s) \overline{\hat{u}(\omega', \vec{x}_{r'}; \vec{x}_{s'})} \\ \times \exp \left\{ -i\omega [\mathcal{T}(\vec{x}_r, \vec{y}^S) + \mathcal{T}(\vec{x}_s, \vec{y}^S)] + i\omega' [\mathcal{T}(\vec{x}_{r'}, \vec{y}^S) + \mathcal{T}(\vec{x}_{s'}, \vec{y}^S)] \right\}$$

It forms the image with the superposition of the backpropagated **local** cross correlations of the traces.

Coherent Interferometric Imaging (CINT):

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- Resolution analysis:

Lateral resolution: $\lambda L / X_d$ (for $X_d < a$, where a is the array diameter).

Range resolution: c_0 / Ω_d (for $\Omega_d < B$, where B is the bandwidth).

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- Statistical stability:

$$\text{SNR}_{\text{CINT}} := \frac{\mathbb{E}[\mathcal{I}_{\text{CINT}}(\vec{\mathbf{y}}^S)]}{\text{Var}(\mathcal{I}_{\text{CINT}}(\vec{\mathbf{y}}^S))^{1/2}} > 1 \text{ when } \frac{X_d}{X_c} < 1, \frac{a}{X_c} > 1 \text{ and/or } \frac{\Omega_d}{\Omega_c} < 1, \frac{B}{\Omega_c} > 1$$

where X_c is the decoherence length (distance between sensors beyond which the signals are not correlated) and Ω_c is the decoherence frequency (frequency gap beyond which the frequency components of the recorded signals are not correlated).

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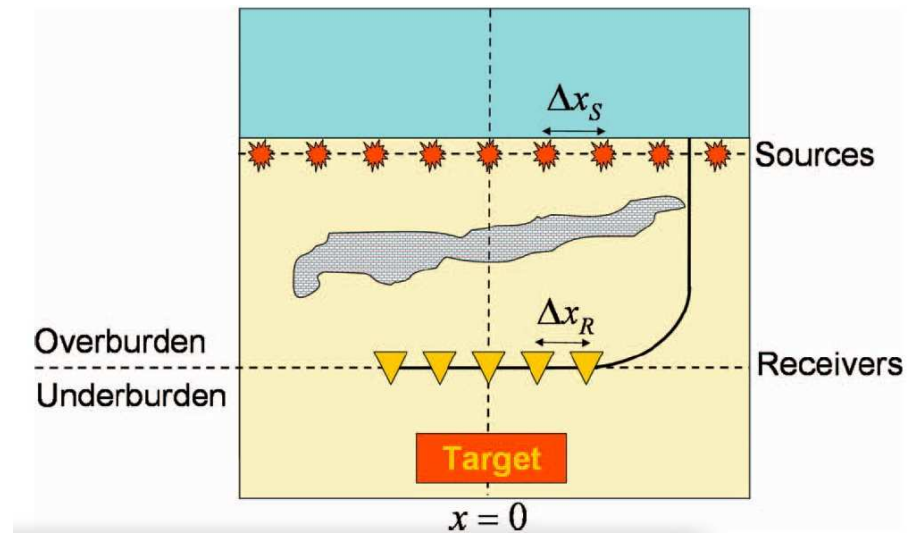
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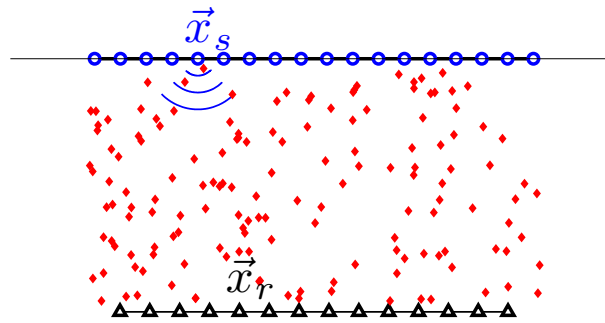
- Optimal values $\Omega_d = \Omega_c$ and $X_d = X_c$. They can be determined by
 - a statistical analysis of the data.
 - an adaptive procedure minimizing a suitable norm of the image.
 - a good a priori choice !

Imaging below an “overburden”



From van der Neut and Bakulin (2009)

Imaging below an overburden



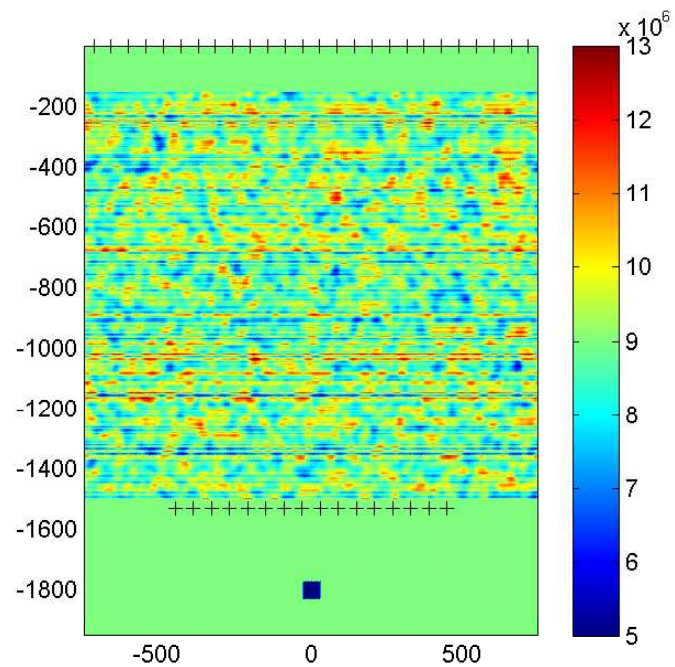
\vec{y}_{ref}

Array imaging of a reflector at \vec{y}_{ref} . \vec{x}_s is a source, \vec{x}_r is a receiver located below the scattering medium. Data: $\{u(t, \vec{x}_r; \vec{x}_s), r = 1, \dots, N_r, s = 1, \dots, N_s\}$.

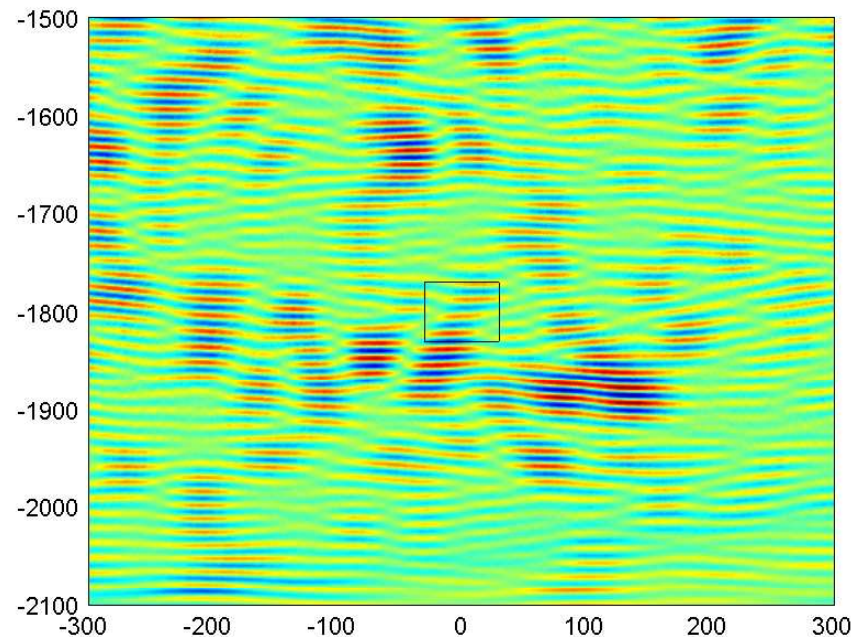
If the overburden is scattering, then **Kirchhoff Migration** does not work:

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

Numerical simulations

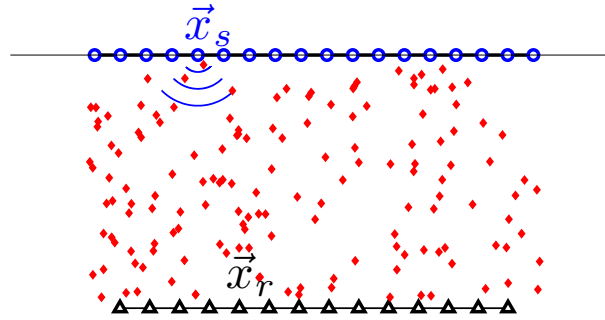


Computational setup



Kirchhoff Migration

Imaging below an overburden



\vec{y}_{ref}

\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 **migration of the special cross correlation matrix**:

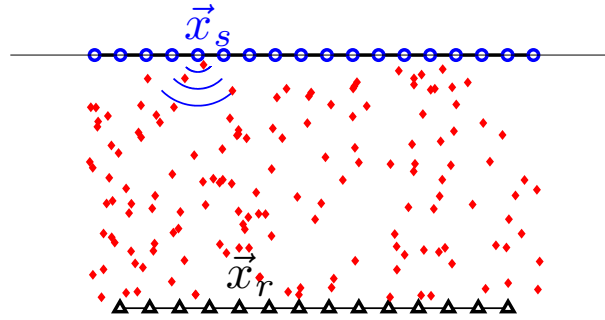
$$\mathcal{I}(\vec{y}^S) = \sum_{r, r'=1}^{N_r} \mathcal{C}(\mathcal{T}(\vec{x}_r, \vec{y}^S) + \mathcal{T}(\vec{y}^S, \vec{x}_{r'}), \vec{x}_r, \vec{x}_{r'}),$$

with

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

Related to CINT, imaging with ambient noise sources, virtual source method [1].

Imaging below an overburden



\vec{y}_{ref}

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It is a special CINT function:

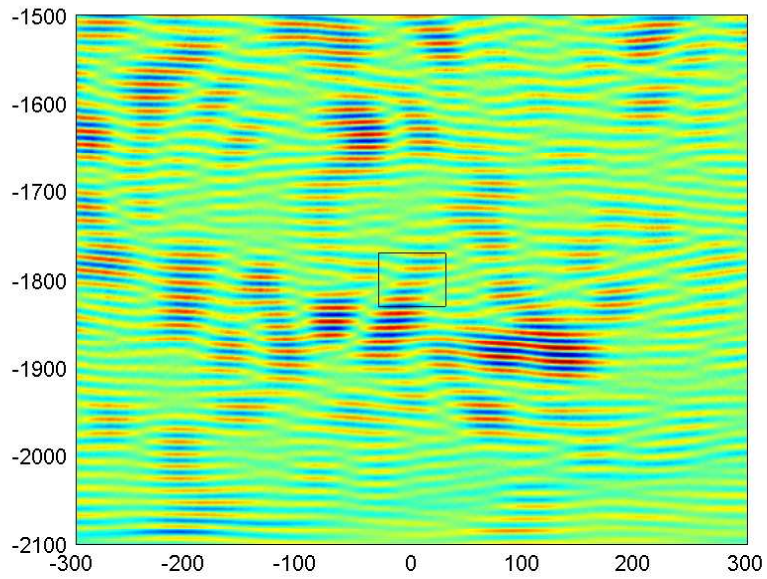
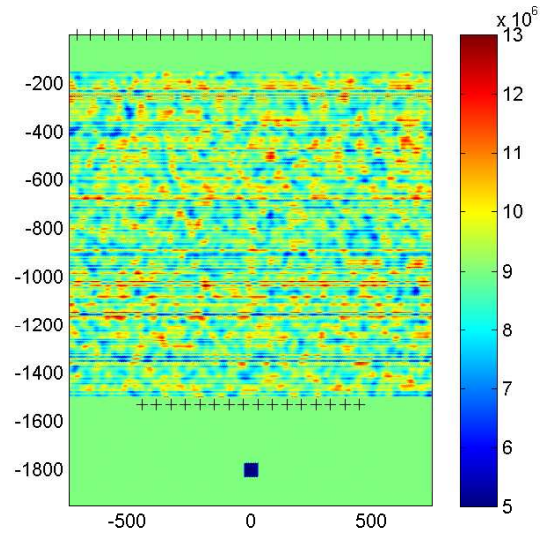
$$\mathcal{I}(\vec{y}^S) = \frac{1}{2\pi} \sum_{s=1}^{N_s} \sum_{r, r'=1}^{N_r} \int d\omega \hat{u}(\omega, \vec{x}_r; \vec{x}_s) \overline{\hat{u}(\omega, \vec{x}_{r'}; \vec{x}_s)} \exp \left\{ i\omega [\mathcal{T}(\vec{x}_r, \vec{y}^S) + \mathcal{T}(\vec{y}^S, \vec{x}_{r'})] \right\}$$

Remark: General CINT function:

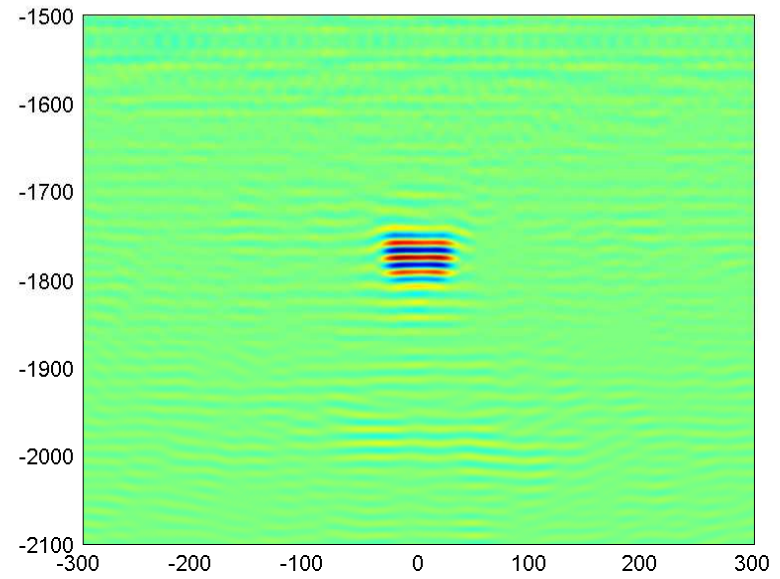
$$\mathcal{I}_{\text{CINT}}(\vec{\mathbf{y}}^S) = \sum_{\substack{s,s'=1 \\ |\vec{\mathbf{x}}_s - \vec{\mathbf{x}}_{s'}| \leq X_d}}^{N_s} \sum_{\substack{r,r'=1 \\ |\vec{\mathbf{x}}_r - \vec{\mathbf{x}}_{r'}| \leq X'_d}}^{N_r} \iint_{|\omega - \omega'| \leq \Omega_d} d\omega d\omega' \hat{u}(\omega, \vec{\mathbf{x}}_r; \vec{\mathbf{x}}_s) \overline{\hat{u}(\omega', \vec{\mathbf{x}}_{r'}, \vec{\mathbf{x}}_{s'})} \\ \times \exp \left\{ -i\omega [\mathcal{T}(\vec{\mathbf{x}}_r, \vec{\mathbf{y}}^S) + \mathcal{T}(\vec{\mathbf{x}}_s, \vec{\mathbf{y}}^S)] + i\omega' [\mathcal{T}(\vec{\mathbf{x}}_{r'}, \vec{\mathbf{y}}^S) + \mathcal{T}(\vec{\mathbf{x}}_{s'}, \vec{\mathbf{y}}^S)] \right\}$$

- If $X_d = X'_d = \Omega_d = \infty$, then $\mathcal{I}_{\text{CINT}}(\vec{\mathbf{y}}^S) = |\mathcal{I}_{\text{KM}}(\vec{\mathbf{y}}^S)|^2$.
- If $X_d = 0, X'_d = \infty, \Omega_d = 0$, then $\mathcal{I}_{\text{CINT}}(\vec{\mathbf{y}}^S)$ is the special CINT.

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.

- General results:

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

- Detailed results:

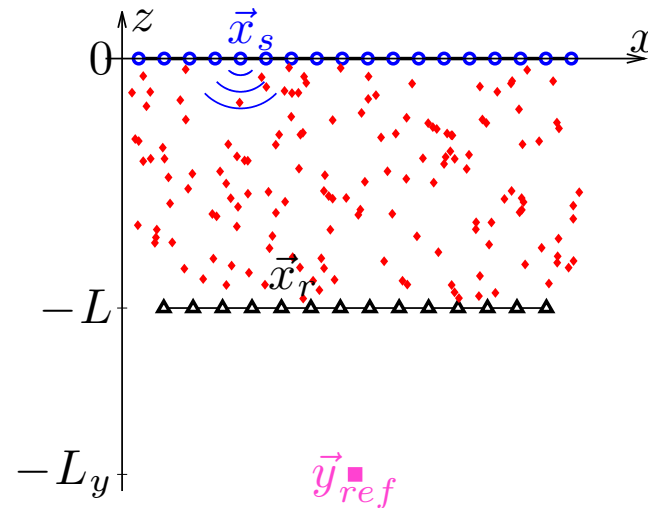
If there are sources everywhere at the surface: scattering plays no role.

If the source distribution is spatially limited: scattering is important.

- in the random paraxial regime, scattering helps (it enhances the angular diversity of the illumination).

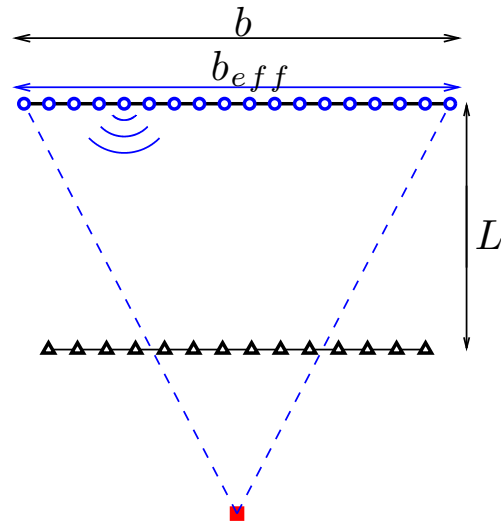
- in the randomly layered regime, scattering does not help (it reduces the angular diversity of the illumination).

Imaging below an overburden: analysis in the paraxial regime

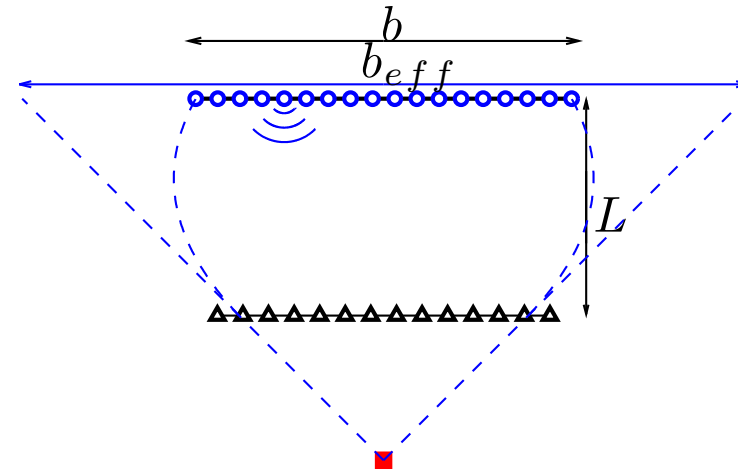


- Consider the regime “ $\lambda \ll l_c \ll L$ ”.
- Assume that:
 - the source aperture is b and the receiver aperture is a .
 - there is a point reflector at $\vec{\mathbf{y}}_{\text{ref}} = (\mathbf{y}, -L_y)$.
 - the covariance function $\gamma(\mathbf{x}) = \int \mathbb{E}[\mu(\mathbf{0}, 0)\mu(\mathbf{x}, z)]dz$ 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



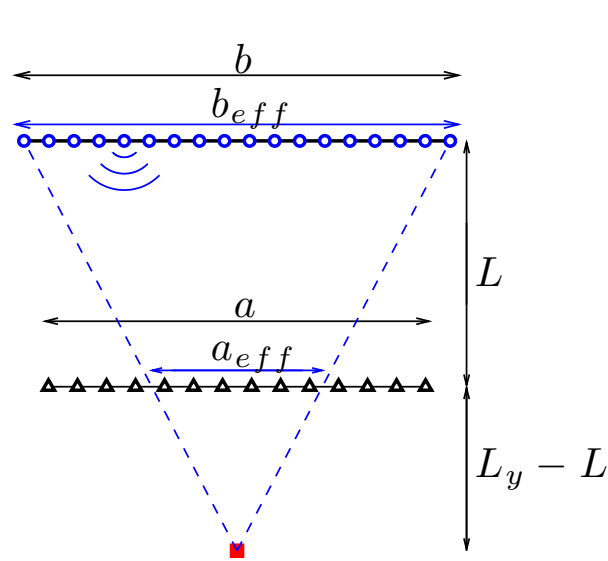
Random medium

Effective source aperture:

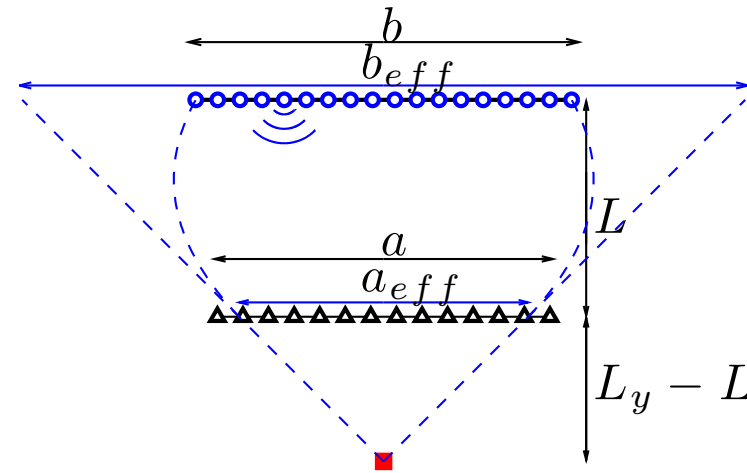
$$b_{\text{eff}} = b$$

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

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

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

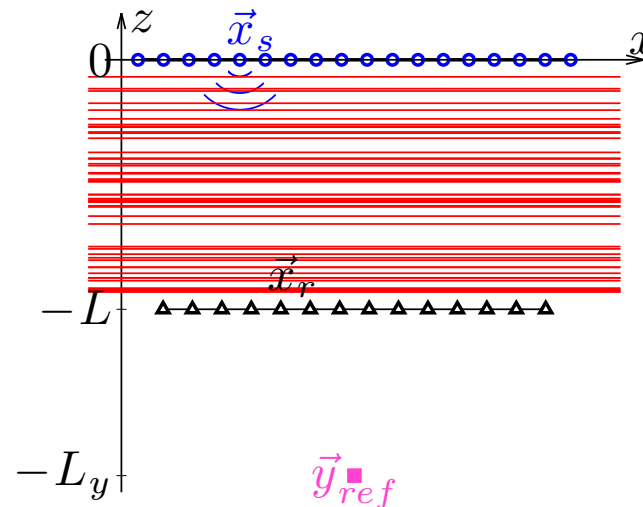
- The imaging function is statistically stable ($\lambda_0 \ll b \ll L$).

- 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.

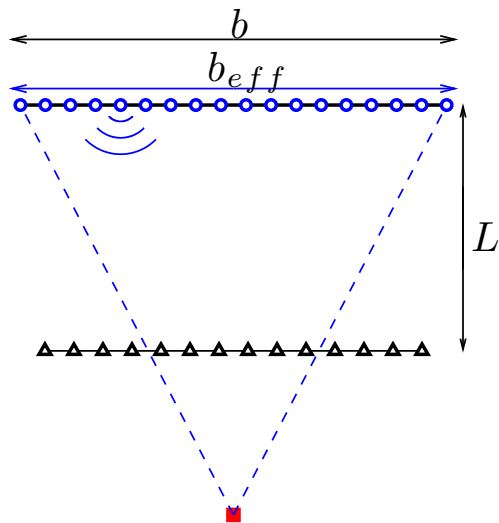
Imaging below an overburden: analysis in the layered regime



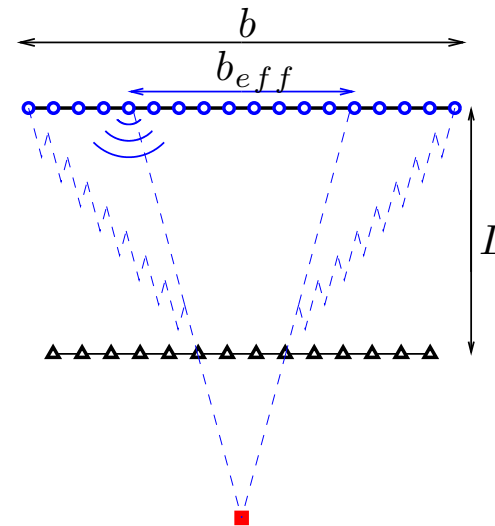
- Consider the regime “ $l_c \ll \lambda \ll L$ ”.
- Assume that:
 - the source aperture is b and the receiver aperture is a .
 - there is a point reflector at $\vec{y}_{\text{ref}} = (\mathbf{y}, -L_y)$.
 - the localization length L_{loc} is smaller than L (strong scattering, mean wave is damped):

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

Imaging below an overburden: analysis in the layered regime



Homogeneous medium



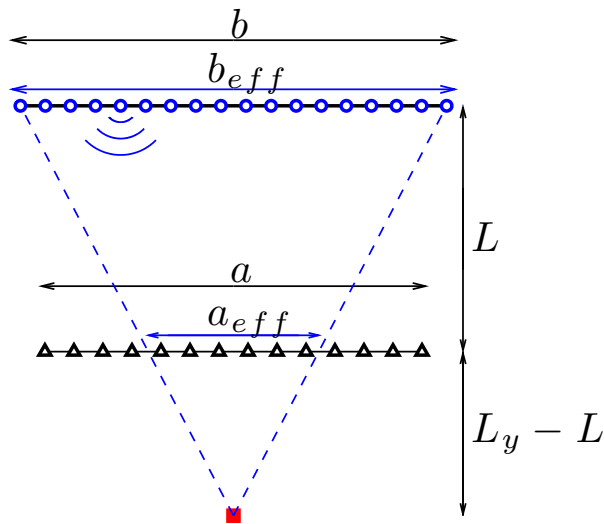
Randomly layered medium

Effective source aperture:

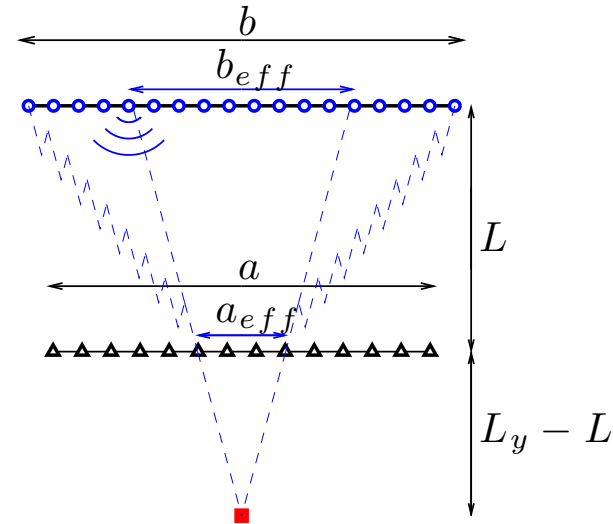
$$b_{\text{eff}} = b$$

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

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 ($\lambda_0 \ll b, L$).

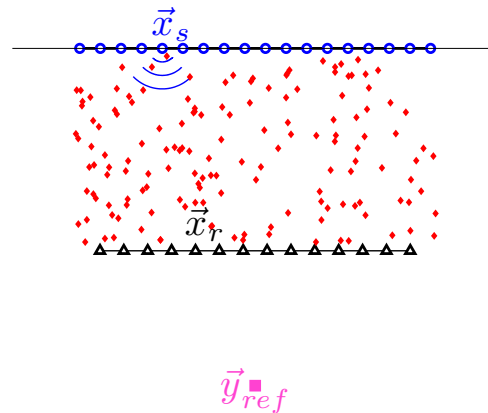
- The lateral resolution is $\frac{\lambda_0(L_y - L)}{a_{\text{eff}}}$. The range resolution is $\frac{c_0}{B} \left(1 + \frac{B^2 L}{4\omega_0^2 L_{\text{loc}}}\right)^{1/2}$.

- 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.

Conclusions

- In randomly scattering media it is better to migrate *well-chosen* cross correlations of data than data themselves.
- Correlation-based imaging can be used with ambient noise sources.
- Good situation for the cross correlation technique (with active sources everywhere):



- What is the role of scattering if the sources are spatially localized ?
 - in the isotropic case, random scattering helps (enhances the source aperture).
 - in the layered case, random scattering is bad (reduces the source aperture).
- Here the medium was assumed to be homogeneous in the underburden.
What happens if it is scattering ? Modify the cut-off parameters of the CINT functional (for weakly scattering underburden).