Colloquium du CERMICS



Reduced order model approach for imaging with waves

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Reduced order model approach for imaging with waves

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Motivation: Sensor array imaging

- Sensor array imaging (echography in medical imaging, sonar, non-destructive testing, seismic exploration, etc) has two steps:
 - data acquisition: an unknown medium is probed with waves; waves are emitted by a source (or a source array) and recorded by a receiver (or a receiver array).
 - data processing: the recorded signals are processed to identify the quantities of interest (reflector locations, etc).

Example: Ultrasound echography





• Mathematically: Ill-posed inverse problems.

Example: Ultrasound in concrete



Experience: nondestructive testing



Data: recorded signals

Example: Reflection seismology



Velocity estimation problem

Direct problem: Given the velocity map c = (c(x))_{x∈Ω} compute the wavefield solution of the wave equation

$$[\partial_t^2 - c^2(x)\Delta]p^{(s)}(t,x) = f(t)\delta(x-x_s), \qquad t\in\mathbb{R}, \quad x\in\Omega\subset\mathbb{R}^d,$$

starting from $p^{(s)}(t,x) = 0$, $t \ll 0$, + boundary conditions at $\partial \Omega$. At the locations of the receivers:

$$d_{r,s}(t) = p^{(s)}(t, x_r), \quad r, s = 1, .., N$$

 $\hookrightarrow \mathsf{forward}\ \mathsf{map}$

$$\mathcal{D}: \boldsymbol{c} \mapsto \boldsymbol{d}$$

where $\mathbf{d} = ((d_{r,s}(t))_{r,s=1}^N)_{t \in [t_{\min}, t_{\max}]}$, is the array response matrix.

• Inverse problem:

Given the time-resolved measurements \mathbf{d} , determine the velocity map c.



Full Waveform Inversion (FWI)

• FWI fits data with the model prediction (least-square minimization):

$$\hat{c} = \underset{c}{\operatorname{argmin}} \mathcal{O}_{FWI}[c],$$

$$\mathcal{O}_{FWI}[c] = \|\mathcal{D}[c] - \mathbf{d}_{meas}\|^2 = \sum_{r,s=1}^{N} \int_{t_{min}}^{t_{max}} |\mathcal{D}[c](t)_{r,s} - d_{meas}(t)_{r,s}|^2 dt$$

Cf [Virieux and Operto 2009].

Problem: The objective function O_{FWI}[c] is not convex in c.
 → optimization needs hard to get good initial guess.

Full Waveform Inversion (FWI)

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Cf [Virieux and Operto 2009].

- Problem: The objective function O_{FWI}[c] is not convex in c.
 → optimization needs hard to get good initial guess.
- Regularization: $\hat{c} = \operatorname{argmin}_{c} \{ \mathcal{O}_{FWI}[c] + \lambda \operatorname{Reg}[c] \}$, with $\operatorname{Reg}[c] = \|c\|_{L^2}^2, \|c\|_{L^1}, \|c\|_{\mathrm{TV}}, \dots$ (Bayesian interpretation).
- Layer stripping: Proceed hierarchically from the shallow part to the deep part [Wang et al. 2009]
- Frequency hopping: Successive inversion of subdata sets of increasing high-frequency content [Bunks et al. 1995]
- Optimal transport: Wasserstein distance instead of least-squares [Engquist et al., 2014, Métivier et al. 2016]

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ROM-based imaging

Topography of the FWI objective function



- Search velocity has two parameters: the bottom velocity and depth of the interface (the angle and top velocity are known).
- Probing pulse is a modulated Gaussian pulse with central frequency 6Hz and bandwidth 4Hz ($\lambda \simeq 300m$ at 10Hz).

 $\mathit{N}=$ 30 sensors; $\mathit{N}_{
m t}=$ 39 time samples at interval au= 0.0435s.

• Objective function:

$$\mathcal{O}_{FWI}[c] = \|\mathcal{D}[c] - \mathbf{d}_{meas}\|^2$$

 \hookrightarrow Many local minima.

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Objective

- Objective: Find a convex formulation of FWI.
- Proposed approach: find a (nonlinear) mapping $\mathcal{R}(d)$ such that:

$$\mathcal{O}[c] = \|\mathcal{R}(\mathcal{D}[c]) - \mathcal{R}(\mathbf{d}_{meas})\|^2$$

has better convexity properties than

$$\mathcal{O}_{FWI}[c] = \|\mathcal{D}[c] - \mathbf{d}_{meas}\|^2$$

Remark : We can think of the mapping \mathcal{R} as a nonlinear preconditioner of the forward mapping \mathcal{D} .

Towards the ROM objective function

• Ideal objective function 1:

$$\mathcal{O}[c] = \|c - c_{meas}\|^2 = \int_{\Omega} |c(x) - c_{meas}(x)|^2 dx$$

but c_{meas} is not observed (i.e., cannot be extracted from \mathbf{d}_{meas}) !

Towards the ROM objective function

• Let us consider the wave operator

$$\mathcal{A}[c] = -c(x)\Delta[c(x)\cdot]$$

• Galerkin method to approximate the operator \mathcal{A} by a matrix: - consider a space of (piecewise polynomial) functions with basis $(\Psi_l(x))_{l=1}^L$,

- consider the row vector field $\Psi(x) = (\Psi_1(x), \dots, \Psi_L(x))$ and define:

$$\mathbf{A}^{\Psi} = \int_{\Omega} dx \, \boldsymbol{\Psi}(x)^{\mathsf{T}} \mathcal{A} \boldsymbol{\Psi}(x) \in \mathbb{R}^{L \times L}$$

• Ideal objective function 2:

$$\mathcal{O}[c] = \|\mathbf{A}^{\Psi}[c] - \mathbf{A}^{\Psi}_{meas}\|^2 = \sum_{l,l'=1}^{L} |A^{\Psi}[c]_{ll'} - A^{\Psi}_{meas,ll'}|^2$$

but \mathbf{A}_{meas}^{Ψ} is not observed !

The ROM matrix

- Our Galerkin approximation space:
- consider a time discretization $\{t_j = j\tau\}_{0 \le j < N_t}$ with uniform stepping τ ,
- gather the waves $p^{(s)}(t,x)$ evaluated at $t = t_j$ for all the N sources:

$$p_j(x) = \left(p^{(1)}(t_j, x), \ldots, p^{(N)}(t_j, x)\right), \quad x \in \Omega.$$

(note: apply first a linear preprocessing).

- organize the first $\textit{N}_{\rm t}$ snapshots in the $\textit{NN}_{\rm t}$ dimensional row vector field:

$$U(x) = (p_0(x), \ldots, p_{N_t-1}(x)), \quad x \in \Omega.$$

- apply Gram-Schmidt orthogonalization onto $U(x) = V(x)\mathbf{R}$.

Define ROM matrix:

$$\mathbf{A}^{rom} = \int_{\Omega} dx \, \boldsymbol{V}(x)^{\mathsf{T}} \mathcal{A} \boldsymbol{V}(x) \in \mathbb{R}^{\mathsf{NN}_{\mathrm{t}} \times \mathsf{NN}_{\mathrm{t}}}.$$

• Ideal objective function 3:

$$\mathcal{O}[c] = \|\mathbf{A}^{rom}[c] - \mathbf{A}^{rom}_{meas}\|^2$$

but \mathbf{A}_{meas}^{rom} is not observed (neither \mathcal{A} nor V(x) is observed) !

The ROM matrix

- Our Galerkin approximation space:
- consider a time discretization $\{t_j = j\tau\}_{0 \le j < N_t}$ with uniform stepping τ ,
- gather the waves $p^{(s)}(t,x)$ evaluated at $t = t_j$ for all the N sources:

$$p_j(x) = \left(p^{(1)}(t_j, x), \ldots, p^{(N)}(t_j, x)\right), \quad x \in \Omega.$$

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- organize the first $\textit{N}_{\rm t}$ snapshots in the $\textit{NN}_{\rm t}$ dimensional row vector field:

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• Define ROM matrix:

$$\mathbf{A}^{rom} = \int_{\Omega} dx \, oldsymbol{V}(x)^{\mathsf{T}} \mathcal{A} oldsymbol{V}(x) \in \mathbb{R}^{\mathsf{NN}_{\mathrm{t}} imes \mathsf{NN}_{\mathrm{t}}}.$$

• **Proposition**: The ROM matrix \mathbf{A}^{rom} can be extracted from the measurements \mathbf{d} , without knowing \mathcal{A} nor $\mathbf{V}(\mathbf{x})$.

 $\hookrightarrow \mathcal{O}_{ROM}[c] = \|\mathbf{A}^{rom}[c] - \mathbf{A}^{rom}_{meas}\|^2$ is a legitimate objective function.

First step: *Linear preprocessing*.

• Define the new data matrix $\mathbf{d}^{f}(t)$:

$$\mathbf{d}^{f}(t) = [-f'(-\cdot) *_{t} \mathbf{d}](t) + [-f'(-\cdot) *_{t} \mathbf{d}](-t).$$

Second step: Expression of the new data entries as wave correlations. • Introduce the solution $u^{(s)}(t, x)$ of the homogeneous wave equation

$$(\partial_t^2 + \mathcal{A})u^{(s)}(t, x) = 0, \qquad t > 0, \quad x \in \Omega,$$

with boundary conditions on $\partial \Omega$, with initial state

$$u^{(s)}(0,x) = u_0^{(s)}(x) = \left| \hat{f}(\sqrt{\mathcal{A}}) \right| \delta(x-x_s), \qquad \partial_t u^{(s)}(0,x) = 0.$$

It has the form

$$u^{(s)}(t,x) = \cos\left(t\sqrt{\mathcal{A}}\right)u_0^{(s)}(x).$$

 \rightarrow The entries of $\mathbf{d}^{f}(t)$ can be expressed as wave correlations:

$$d_{r,s}^{f}(t) = \int_{\Omega} dx \, u_{0}^{(r)}(x) u^{(s)}(t,x).$$

Third step: *Definition of the ROM*. Let $\tau > 0$ be fixed.

• Gather the $N_{\rm t}$ snapshots for all the N sources in the row vector fields

$$oldsymbol{u}_j(x) = \left(u^{(1)}(j au, x), \ldots, u^{(N)}(j au, x)
ight), \qquad 0 \leq j < N_{\mathrm{t}}.$$

• Organize the first $N_{\rm t}$ snapshots in the $NN_{\rm t}$ dimensional row vector field:

$$oldsymbol{U}(x) = \left(oldsymbol{u}_0(x), \ldots, oldsymbol{u}_{N_{\mathrm{t}}-1}(x)
ight), \quad x \in \Omega.$$

Apply Gram-Schmidt orthogonalization onto U(x) = V(x)R. (note: we have ∫_Ω dx V(x)^TV(x) = I_{NNt}).
Define

$$\mathbf{A}^{rom} = \int_{\Omega} dx \, \mathbf{V}(x)^{\mathsf{T}} \mathcal{A} \mathbf{V}(x)$$

Fourth step: Expression of the ROM in terms of mass and stiffness. • Define the $NN_t \times NN_t$ "mass" and "stiffness" matrices:

$$\mathbf{M} = \int_{\Omega} dx \, \boldsymbol{U}^{\mathsf{T}}(x) \boldsymbol{U}(x), \qquad \mathbf{S} = \int_{\Omega} dx \, \boldsymbol{U}^{\mathsf{T}}(x) \mathcal{A} \boldsymbol{U}(x)$$

• Since $U(x) = V(x) \mathbf{R}$, we get

$$\mathbf{M} = \mathbf{R}^{T} \int_{\Omega} dx \, \mathbf{V}^{T}(x) \mathbf{V}(x) \mathbf{R}$$
$$= \mathbf{R}^{T} \mathbf{R}$$

and

$$\mathbf{A}^{rom} = \int_{\Omega} dx \, \mathbf{V}(x)^{T} \mathcal{A} \mathbf{V}(x) = \mathbf{R}^{-T} \int_{\Omega} dx \, \mathbf{U}(x)^{T} \mathcal{A} \mathbf{U}(x) \mathbf{R}$$
$$= \mathbf{R}^{-T} \mathbf{S} \mathbf{R}$$

 $\hookrightarrow \mathbf{A}^{rom}$ can be expressed in terms of \mathbf{M} and \mathbf{S} .

Fifth step: Expression of the ROM in terms of data. The $N \times N$ blocks of the mass matrix **M** are

$$\begin{split} \mathbf{M}_{i,j} &= \langle \boldsymbol{u}_i, \boldsymbol{u}_j \rangle_{L^2(\Omega)} = \langle \cos\left(i\tau\sqrt{\mathcal{A}}\right) \boldsymbol{u}_0, \cos\left(j\tau\sqrt{\mathcal{A}}\right) \boldsymbol{u}_0 \rangle_{L^2(\Omega)} \\ &= \langle \boldsymbol{u}_0, \cos\left(i\tau\sqrt{\mathcal{A}}\right) \cos\left(j\tau\sqrt{\mathcal{A}}\right) \boldsymbol{u}_0 \rangle_{L^2(\Omega)} \\ &= \frac{1}{2} \langle \boldsymbol{u}_0, \left[\cos\left((i+j)\tau\sqrt{\mathcal{A}}\right) + \cos\left(|i-j|\tau\sqrt{\mathcal{A}}\right)\right] \boldsymbol{u}_0 \rangle_{L^2(\Omega)} \\ &= \frac{1}{2} \langle \boldsymbol{u}_0, \boldsymbol{u}_{i+j} + \boldsymbol{u}_{|i-j|} \rangle_{L^2(\Omega)} \\ &= \frac{1}{2} \left(\mathbf{d}^f((i+j)\tau) + \mathbf{d}^f(|i-j|\tau) \right), \quad 0 \leq i, j < N_{\rm t}. \end{split}$$

Idem for the stiffness matrix **S**.

 \hookrightarrow **M** and **S** can be expressed in terms of the data matrix **d**^{*f*}.

Algorithm for data-driven ROM matrix

Input: The matrices $\mathbf{d}(t) = (d_{r,s}(t))_{r,s=1}^N$ of measurements.

1. Compute $d_{r,s}^f(t) = [-f'(-\cdot) *_t d_{r,s}](t) + [-f'(-\cdot) *_t d_{r,s}](-t)$ and

$$\mathbf{D}_j = \mathbf{d}^f(j\tau), \quad 0 \leq j \leq 2N_{\mathrm{t}} - 2.$$

2. Compute $\ddot{\mathbf{D}}_j = \ddot{\mathbf{d}}^f(j\tau)$, for $j = 0, ..., 2N_t - 2$ with $\ddot{d}_{r,s}^f(t) = \partial_t^2 d_{r,s}^f(t)$ using, e.g., the Fourier transform.

3. Calculate $\boldsymbol{\mathsf{M}},\boldsymbol{\mathsf{S}} \in \mathbb{R}^{\textit{NN}_{t} \times \textit{NN}_{t}}$ with the block entries

$$\begin{split} \mathbf{M}_{i,j} &= \frac{1}{2} (\mathbf{D}_{i+j} + \mathbf{D}_{|i-j|}) \in \mathbb{R}^{N \times N}, \\ \mathbf{S}_{i,j} &= -\frac{1}{2} (\ddot{\mathbf{D}}_{i+j} + \ddot{\mathbf{D}}_{|i-j|}) \in \mathbb{R}^{N \times N}, \end{split}$$

for $0 \leq i, j \leq N_{\mathrm{t}} - 1$.

4. Perform block Cholesky factorization $\mathbf{M} = \mathbf{R}^T \mathbf{R}$. **Output:** $\mathbf{A}^{rom} = \mathbf{R}^{-T} \mathbf{S} \mathbf{R}^{-1}$.

ROM objective function

• ROM misfit function:

$$\mathcal{O}_{ROM}[c] = \|\mathbf{A}^{rom}[c] - \mathbf{A}^{rom}_{meas}\|^2$$

where $\mathbf{A}^{rom}[c]$ is computed from $\mathcal{D}[c]$ and \mathbf{A}^{rom}_{meas} is computed from \mathbf{d}_{meas} .

- For a rich enough space of snapshots, the ROM matrix A^{rom} contains roughly the same information as A = -c(x)∆[c(x) ·].
 A The POM misfit function should have nice convexity properties.
 - \hookrightarrow The ROM misfit function should have nice convexity properties.
- Conjecture: "rich enough" would mean for sensors all around the domain of interest, separated by roughly half a wavelength, for time sampling satisfying the Nyquist criterium.
 - \hookrightarrow Conjecture proved only in special situations.



- Search velocity has two parameters: the contrast and the depth of the interface (the angle and top velocity are known).
- FWI objective function:

$$\mathcal{O}_{FWI}[c] = \|\mathcal{D}[c] - \mathbf{d}_{meas}\|^2$$

• ROM objective function:

$$\mathcal{O}_{ROM}[c] = \|\mathbf{A}^{rom}[c] - \mathbf{A}^{rom}_{meas}\|^2$$

Camembert model



- Probing pulse is a modulated Gaussian pulse with central frequency 6Hz and bandwidth 4Hz ($\lambda = 300m$ at 10Hz).
- Search velocity: $c(x, \eta) = c_o + \sum_l \eta_l \phi_l(x), \ \eta = (\eta_l)_{l=1}^L$.
- $\phi_I(x)$ are Gaussian peaks with centers on a regular grid, L = 400, with width 60m (0.2λ) .
- FWI minimizes $\mathcal{O}_{FWI}(\boldsymbol{\eta}) = \|\mathcal{D}[\boldsymbol{c}(\boldsymbol{\eta})] \mathbf{d}_{meas}\|^2 + \mu \|\boldsymbol{\eta}\|^2$
- ROM minimizes $\mathcal{O}_{ROM}(\eta) = \|\mathbf{A}^{rom}[c(\eta)] \mathbf{A}^{rom}_{meas}\|^2 + \mu \|\eta\|^2$



Salt body (BP - model)

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6

One limitation and two extensions

- One limitation of the method: We need co-located sources and receivers.
- Extension to passive imaging:

Consider a *receiver* array at $(x_r)_{r=1}^N$ recording signals transmitted by noise sources (uncontrolled, opportunistic sources).

Compute the cross correlation matrix of the recorded signals.

 \rightarrow The ROM procedure is natural in the passive framework, since the cross correlation matrix gives directly the data matrix $\mathbf{d}^{f}(t) = (d_{r\ r'}^{f}(t))_{r\ r'=1}^{N}$.

• Extension to vector waves.

Passive imaging



• Consider the solution p(t, x) of the wave equation

$$\partial_t^2 p - c^2(x) \Delta p = s(t,x), \qquad t \in \mathbb{R}, \quad x \in \Omega \subset \mathbb{R}^d$$

where s(t, x) is a zero-mean, stationary in time random process with

$$\langle s(t_1,y_1)s(t_2,y_2)\rangle = F(t_1-t_2)K(y_1)\delta(y_1-y_2)$$

- The passive data set is $((p(t, x_r))_{r=1}^N)_{t \in [0, T]}$, with $T \gg 1$.
- The empirical cross correlation of the recorded waves at x_r and $x_{r'}$ is

$$C_T(\tau, x_r, x_{r'}) = \frac{1}{T} \int_0^T dt \, p(t, x_r) p(t + \tau, x_{r'})$$

Passive imaging

• The statistical cross correlation

$$C^{(1)}(\tau, x_r, x_{r'}) = \langle C_T(\tau, x_r, x_{r'}) \rangle$$

is independent of T by stationarity of the noise sources.

• The statistical stability follows from the ergodicity of the noise sources:

$$C_T(\tau, x_r, x_{r'}) \stackrel{T \to +\infty}{\longrightarrow} C^{(1)}(\tau, x_r, x_{r'}),$$

in probability [Garnier et al. 2016].

• **Proposition.** We have, for any $r, r' = 1, \ldots, N$,

$$\partial_{\tau}^2 C^{(1)}(\tau, x_r, x_{r'}) = -\frac{1}{4} d^f_{r,r'}(\tau),$$

where $\mathbf{d}^{f}(t)$ is the active data matrix obtained with a source signal f(t) that satisfies $|\hat{f}(\omega)| = \hat{F}(\omega)^{1/2}$ (\hat{F} = power spectral density of the noise sources).

• **Corollary.** The passive data (cross correlation matrix) can be used in the ROM algorithm (no preprocessing).

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An extension to first-order systems

• General framework: The vectorial wave field $\psi_arepsilon \in \mathbb{R}^m$ satisfies

$$\partial_t \psi_arepsilon(t,x) + \mathcal{L} \psi_arepsilon(t,x) = s(t) f_arepsilon(x), \qquad t \in \mathbb{R}, \; x \in \Omega \subset \mathbb{R}^d,$$

where \mathcal{L} is skew-adjoint, $f_{\varepsilon}(x)$ models a source localized at point x_{ε_1} , with polarization indexed by ε_2 ($\varepsilon = (\varepsilon_1, \varepsilon_2) \in \mathbb{N}^2$).

- Can model acoustics, elasticity, and electromagnetism.
- The array response matrix is:

$$\mathsf{d}_{arepsilon',arepsilon}(t) = \int_{\Omega} dx \, \left[f_{arepsilon'}(x)
ight]^{ au} \, \psi_arepsilon(t,x).$$

- Main hypothesis: Requires multi-dimensional, collocated sources and receivers.
- Main goal: Multiparametric inversion.

First-order acoustic system

The acoustic wave equation:

$$\partial_t u_{\varepsilon}(t,x) + \rho^{-1}(x) \nabla p_{\varepsilon}(t,x) = s(t) F_{\varepsilon}(x),$$

 $\partial_t p_{\varepsilon}(t,x) + K(x) \nabla \cdot u_{\varepsilon}(t,x) = 0,$

can be formulated in the general first-order form with ($c = \sqrt{K/\rho}$):

$$\psi_arepsilon(t,x) = egin{pmatrix} \sqrt{
ho(x)} u_arepsilon(t,x) \ rac{1}{\sqrt{\kappa(x)}}
ho_arepsilon(t,x) \end{pmatrix}, \qquad f_arepsilon(x) = egin{pmatrix} F_arepsilon(x) \ 0 \end{pmatrix}, \ \mathcal{L} = egin{pmatrix} 0 & rac{1}{\sqrt{
ho(x)}} ext{grad} \left[c(x) \sqrt{
ho(x)} \cdot
ight] \ c(x) \sqrt{
ho(x)} ext{div} \left[rac{1}{\sqrt{
ho(x)}} \cdot
ight] & 0 \end{pmatrix}.$$



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Conclusions

- The ROM is an approximation of the wave operator on a space defined by the snapshots of the wavefield.
- This space is not known and neither is the wave operator.
- Yet, we can compute the ROM from the data !
- We can then formulate a velocity estimation algorithm that minimizes the ROM misfit and that avoids cycle skipping and other problems.
- The method can be applied to active and passive imaging.
- To be continued (for vector waves).
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