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NON-NORMAL INCIDENCE STATE SPACE MODEL

by

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# "Non-Normal Incidence State Space Model"

by

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## Abstract

The primary purpose of this paper is to extend a newly published normal incidence state space model [Ref. 1] to the non-normal incidence case. It also provides a synthetic seismogram for a two-dimensional point source and different offsets. The non-normal incidence state space model is structurally the same as the normal incidence state space model except that it has twice as many state variables. Because of the mode conversion in non-normal incidence, the scalar upgoing and downgoing waves and travel times in each layer as well as reflection and transmission coefficients at each interface are replaced by a vector of upgoing and downgoing waves, a vector of travel time, and matrices of reflection and transmission coefficients, respectively. To obtain a two-dimensional point source synthetic seismogram we apply a new version of Sommerfield's theorem, which is generally used to express a three-dimensional point source in terms of a superposition of line sources.

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### Introduction

Haskell [2] has developed a frequency-domain method to analyze the behavior of layered media for a non-normal incidence (NNI) plane wave that uses a matrix iteration procedure. His result is a synthetic seismogram in the frequency-domain for an impulsive incident wave. This response can then be inverted back into the time-domain. Wuenschel [3] solved this problem directly in the time-domain for the special case of normal incidence. Frasier [4] gave the solution to this problem in the time-domain for the general case of a plane wave.

Taking advantage of strong results behind the already developed techniques in system theory was good motivation for Nahi and Mendel [5] and Mendel [1] to use a state space model (SSM) to generate a synthetic seismogram for the special case of normal incidence. Because of the novelty of their approach we explain it briefly, as follows.

A system of N layered media is depicted in Fig. 1. Each layer is characterized by its one way travel time  $\tau_n$  and normal incidence reflection coefficient  $r_n$ , ( $n = 1, 2, \dots, N$ ). In Fig. 1,  $m(t)$  and  $y(t)$  denote the input to and output of the system at interface 0. We assume  $u_n(t)$  and  $d'_n(t)$  denote the upgoing and downgoing waves in the nth layer, respectively, and that waves at the top of a layer occur at present time  $t$ . Using ray theory, waveforms  $u_n(t+\tau_n)$  and  $d'_{n+1}(t)$  (see Fig. 1) can be written as

$$u_n(t+\tau_n) = r_n d'_n(t-\tau_n) + (1-r_n) u_{n+1}(t) \quad (1)$$

$$d'_{n+1}(t) = (1+r_n) d'_n(t-\tau_n) - r_n u_{n+1}(t) \quad (2)$$

For  $n = 0$  Eq. (1) gives the output equation, since  $u_0(t) \triangleq y(t)$  and  $d'_0(t) \triangleq m(t)$ ; i.e.,

$$y(t) = r_0 m(t) + (1-r_0) u_1(t) \quad (3)$$

Since we assume the basement acts like an energy sink, no energy is returned from it, which means that  $u_{N+1}(t) = 0$ ; hence, Eq. (1) for  $n = N$  has the following form

$$u_N(t+\tau_N) = r_N d'_N(t-\tau_N) \quad (4)$$

Assuming  $d'_n(t-\tau_n) \triangleq d_n(t)$  in Eqs. (2) and (4), the complete SSM for normal incidence (NI) plane waves in a layered earth model has the following form:

$$\begin{aligned} d_1(t+\tau_1) &= -r_0 u_1(t) + (1+r_0) m(t) \\ u_1(t+\tau_1) &= r_1 d_1(t) + (1-r_1) u_2(t) \\ \left. \begin{aligned} d_n(t+\tau_n) &= (1+r_{n-1}) d_{n-1}(t) - r_{n-1} u_n(t) \\ u_n(t+\tau_n) &= r_n d_n(t) + (1-r_n) u_{n+1}(t) \end{aligned} \right\} n = 2, 3, \dots, N-1 \\ d_N(t+\tau_N) &= (1+r_{N-1}) d_{N-1}(t) - r_{N-1} u_N(t) \\ u_N(t+\tau_N) &= r_N d_N(t) \end{aligned} \quad (5)$$

Equations (5) and (3) give the complete state space representation of a layered earth for a NI plane wave.

These results, obtained for a normal incidence SSM, lead one to see if they can be generalized to the non-normal incidence (NNI) case. In the following section we develop a NNI SSM for a plane wave source, with  $\theta_0$  as its incident angle. Some of Frasier's results are used in this development.

#### A State Space Model for

#### Non-Normal Incidence Plane Waves

Suppose we have a plane wave source with incident angle  $\theta_0$  for the same layered earth model we studied in the normal incidence case. At the bottom of the  $n$ th layer (Fig. 2) we define

$DP'_n(t)$  as downgoing P waves

$DS'_n(t)$  as downgoing S waves

$UP'_n(t)$  as upgoing P waves

$US'_n(t)$  as upgoing S waves

At the top of the  $(n+1)^{st}$  layer we define

$DP_{n+1}(t)$  as downgoing P waves

$DS_{n+1}(t)$  as downgoing S waves

$UP_{n+1}(t)$  as upgoing P waves

$US_{n+1}(t)$  as upgoing S waves

We also define  $r_n$  and  $r'_n$  as the reflection coefficients from below and above the  $n$ th interface and  $t_n$  and  $t'_n$  as the transmission coefficients from below and above the  $n$ th interface. In the sequel, superscripts of p and s on reflection and transmission coefficients denote the type of mode conversion; e.g.,  $r_n^{ps} =$

$DS_{n+1}/UP_{n+1} | US_{n+1} = DP'_n = DS'_n = 0$ . From the definitions of  $r$ ,  $r'$ ,  $t$  and  $t'$  we write the following equations at the  $n$ th interface,

$$DP_{n+1}(t) = r_n^{pp} UP_{n+1}(t) + r_n^{sp} US_{n+1}(t) + t_n'^{pp} DP'_n(t) + t_n'^{sp} DS'_n(t) \quad (6a)$$

$$DS_{n+1}(t) = r_n^{ps} UP_{n+1}(t) + r_n^{ss} US_{n+1}(t) + t_n'^{ps} DP'_n(t) + t_n'^{ss} DS'_n(t) \quad (6b)$$

$$UP'_n(t) = r_n'^{pp} DP'_n(t) + r_n'^{sp} DS'_n(t) + t_n^{pp} DP_{n+1}(t) + t_n^{sp} DS_{n+1}(t) \quad (6c)$$

$$US'_n(t) = r_n'^{ps} DP'_n(t) + r_n'^{ss} DS'_n(t) + t_n^{ps} DP_{n+1}(t) + t_n^{ss} DS_{n+1}(t) \quad (6d)$$

If the travel time of the P and S waves in the  $n$ th layer are assumed to be  $\tau_n^P$  and  $\tau_n^S$ , respectively, then the following relations exist between primed and unprimed variables (see Fig. 2):

$$DP'_n(t) = DP_n(t - \tau_n^P) \quad (7a)$$

$$DS'_n(t) = DS_n(t - \tau_n^S) \quad (7b)$$

$$UP'_n(t) = UP_n(t + \tau_n^P) \quad (7c)$$

$$US'_n(t) = US_n(t + \tau_n^S) \quad (7d)$$

Substituting Eq. (7) into Eq. (6) we obtain

$$\begin{aligned} DP_{n+1}(t) &= r_n^{PP} UP_{n+1}(t) + r_n^{SP} US_{n+1}(t) + t_n'^{PP} DP_n(t - \tau_n^P) + t_n'^{SP} DS_n(t - \tau_n^S) \\ DS_{n+1}(t) &= r_n^{PS} UP_{n+1}(t) + r_n^{SS} US_{n+1}(t) + t_n'^{PS} DP_n(t - \tau_n^P) + t_n'^{SS} DS_n(t - \tau_n^S) \\ UP_n(t + \tau_n^P) &= r_n'^{PP} DP_n(t + \tau_n^P) + r_n'^{SP} DS_n(t + \tau_n^S) + t_n^{PP} UP_{n+1}(t) + t_n^{SP} US_{n+1}(t) \\ US_n(t + \tau_n^S) &= r_n'^{PS} DP_n(t + \tau_n^P) + r_n'^{SS} DS_n(t + \tau_n^S) + t_n^{PS} UP_{n+1}(t) + t_n^{SS} US_{n+1}(t) \end{aligned} \quad (8)$$

If we define the following notations

$$\underline{D}_n(t) \triangleq \begin{bmatrix} DP_n(t) \\ DS_n(t) \end{bmatrix} \quad (8a)$$

$$\underline{U}_n(t) \triangleq \begin{bmatrix} UP_n(t) \\ US_n(t) \end{bmatrix} \quad (8b)$$

$$\underline{\tau}_n \triangleq \begin{bmatrix} \tau_n^P \\ \tau_n^S \end{bmatrix} \quad (8c)$$

$$\underline{D}_n(t - \underline{\tau}_n) \triangleq \begin{bmatrix} DP_n(t - \tau_n^P) \\ DS_n(t - \tau_n^S) \end{bmatrix} \quad (8d)$$

$$\underline{U}_n(t - \underline{\tau}_n) \triangleq \begin{bmatrix} UP_n(t - \tau_n^P) \\ US_n(t - \tau_n^S) \end{bmatrix} \quad (8e)$$

$$R_n = \begin{bmatrix} r_n^{pp} & r_n^{sp} \\ r_n^{ps} & r_n^{ss} \end{bmatrix} \quad (8f)$$

$$R'_n = \begin{bmatrix} r'_n{}^{pp} & r'_n{}^{sp} \\ r'_n{}^{ps} & r'_n{}^{ss} \end{bmatrix} \quad (8g)$$

$$T_n = \begin{bmatrix} t_n^{pp} & t_n^{sp} \\ t_n^{ps} & t_n^{ss} \end{bmatrix} \quad (8h)$$

and

$$T'_n = \begin{bmatrix} t'_n{}^{pp} & t'_n{}^{sp} \\ t'_n{}^{ps} & t'_n{}^{ss} \end{bmatrix} \quad (8i)$$

then Eq. (8) can be written in the following vector form:

$$\underline{D}_{n+1}(t) = R_n \underline{U}_{n+1}(t) + T'_n \underline{D}_n(t - \tau_n) \quad (9a)$$

$$\underline{U}_n(t + \tau_n) = R'_n \underline{D}_n(t - \tau_n) + T_n \underline{U}_{n+1}(t) \quad (9b)$$

If we apply the following change of variables to Eq. (9)

$$\underline{d}_n(t) \triangleq \underline{D}_n(t - \tau_n) \quad (10a)$$

$$\underline{u}_n(t) \triangleq \underline{U}_n(t) \quad (10b)$$

and write Eq. (9a) for  $n \Rightarrow n-1$ , then we obtain

$$\underline{d}_n(t + \tau_n) = R_{n-1} \underline{u}_n(t) + T'_{n-1} \underline{d}_{n-1}(t) \quad (11a)$$

$$\underline{u}_n(t + \tau_n) = R'_n \underline{d}_n(t) + T_n \underline{u}_{n+1}(t) \quad (11b)$$

Equation (11) is valid for  $n = 2, 3, \dots, N-1$ . For  $n = 1$ , Eq. (11b) is still valid,



while in Eq. (11a),  $d_0(t) = d_{n-1}(t) \Big|_{n=1}$  should be replaced by  $\underline{m}(t)$ , the input vector. For  $n = N$ , Eq. (11a) doesn't change, but in Eq. (11b), the  $T_N \underline{u}_{N+1}(t)$  term should be eliminated, since we assume there is no return from below the Nth interface (basement). These considerations lead to the following state space equations for a NNI plane wave source.

$$\begin{aligned}
 \underline{d}_1(t+\tau_1) &= R_0 \underline{u}_1(t) + T_0' \underline{m}(t) \\
 \underline{u}_1(t+\tau_1) &= R_1' \underline{d}_1(t) + T_1 \underline{u}_2(t) \\
 \left. \begin{aligned}
 \underline{d}_n(t+\tau_n) &= T_{n-1}' \underline{d}_{n-1}(t) + R_{n-1} \underline{u}_n(t) \\
 \underline{u}_n(t+\tau_n) &= R_n' \underline{d}_n(t) + T_n \underline{u}_{n+1}(t) \\
 \underline{d}_{N-1}(t+\tau_{N-1}) &= T_{N-1}' \underline{d}_{N-1}(t) + R_{N-1} \underline{u}_{N-1}(t) \\
 \underline{u}_N(t+\tau_N) &= R_N' \underline{d}_N(t)
 \end{aligned} \right\} \quad n = 2, 3, \dots, N-1
 \end{aligned} \tag{12}$$

The output equation is given by

$$\underline{y}(t) = T_0 \underline{u}_1(t) + R_0' \underline{m}(t) \tag{13}$$

where

$$\underline{y}(t) \triangleq \begin{bmatrix} y^P(t) \\ y^S(t) \end{bmatrix} \tag{14}$$

and  $y^P(t)$  and  $y^S(t)$  denote the particle velocity. In Eq. (14)  $y^P(t)$  and  $y^S(t)$  denote the particle velocity on the top of zeroth interface for P and S waves.

These particle velocities for P and S waves are measured in the direction of P and S vectors and result from P and S wave potentials, respectively. The seismogram equations in z and x direction are given by

$$y_{\text{total}}^z = [\cos \theta_0, \sin \phi_0] \underline{y}(t) = \cos \theta_0 y^P(t) + \sin \phi_0 y^S(t) \tag{15a}$$

and

$$y_{\text{total}}^x = [\sin \theta_0, -\cos \phi_0] \underline{y}(t) = \sin \theta_0 y^P(t) - \cos \phi_0 y^S(t) \tag{15b}$$

where  $\theta_0$  and  $\phi_0$  are P and S wave angles with the normal on the top of the zeroth interface.

Equations (12) and (15) are the complete NNI, SSM and measurement equations, and are similar to Eqs. (5) and (3) for the normal incidence case.

If we assume that

$$\underline{x} \triangleq [d_1^p, d_1^s, u_1^p, u_1^s, \dots, d_N^p, d_N^s, u_N^p, u_N^s]^t \quad (16)$$

$$z_i \triangleq \text{diag}[z_i^p, z_i^s], \quad i = 1, 2, \dots, N \quad (17)$$

and

$$Z \triangleq \text{diag}[Z_1, Z_1, Z_2, Z_2, \dots, Z_N, Z_N], \quad (18)$$

where  $z_i^p$  and  $z_i^s$  are delay operators, defined by

$$\left. \begin{aligned} z_i^p f(t) &= f(t - \tau_i^p) \\ z_i^s f(t) &= f(t - \tau_i^s) \end{aligned} \right\} \quad i = 1, 2, \dots, N, \quad (19)$$

then Eqs. (12) and (15) can be written as

$$Z^{-1} \underline{x}(t) = A \underline{x}(t) + \underline{b} m^p(t) \quad (20)$$

$$y_{\text{total}}^z = \underline{c} \underline{x}(t) + d m^p(t) \quad (21)$$

In Eqs. (20) and (21) we have assumed the input source to be of the form

$$\underline{m}(t) = \begin{bmatrix} m^p(t) \\ 0 \end{bmatrix} \quad (22)$$

This is in accordance with practical experiments which use a compressional source.

The explicit forms of  $A$ ,  $\underline{b}$ ,  $\underline{c}$  and  $d$  for a special case of a two-layer earth model are given in the following example.

Example: The NNI, SSM for a two-layer model is:

$$d_1^p(t + \tau_1^p) = r_0^{pp} u_1^p(t) + r_0^{sp} u_1^s(t) + t_0^{pp} m^p(t)$$

$$d_1^s(t + \tau_1^s) = r_0^{ps} u_1^p(t) + r_0^{ss} u_1^s(t) + t_0^{ps} m^p(t)$$

$$\begin{aligned}
 u_1^p(t+\tau_1^p) &= t_2^{pp} u_2^p(t) + t_2^{sp} u_2^s(t) + r_1'^{pp} d_1^p(t) + r_1'^{sp} d_1^s(t) \\
 u_1^s(t+\tau_1^s) &= t_2^{ps} u_2^p(t) + t_2^{ss} u_2^s(t) + r_1'^{ps} d_1^p(t) + r_1'^{ss} d_1^s(t) \\
 d_2^p(t+\tau_2^p) &= r_1^{pp} u_2^p(t) + r_1^{sp} u_2^s(t) + t_1'^{pp} d_1^p(t) + t_1'^{sp} d_1^s(t) \\
 d_2^s(t+\tau_2^s) &= r_1^{ps} u_2^p(t) + r_1^{ss} u_2^s(t) + t_1'^{ps} d_1^p(t) + t_1'^{ss} d_1^s(t) \\
 u_2^p(t+\tau_2^p) &= r_2'^{pp} d_2^p(t) + r_2'^{sp} d_2^s(t) \\
 u_2^s(t+\tau_2^s) &= r_2'^{ps} d_2^p(t) + r_2'^{ss} d_2^s(t)
 \end{aligned} \tag{23}$$

The measurement equation is given by

$$\begin{aligned}
 y_{total}^z(t) &= (t_0^{pp} \cos \theta_0 + t_0^{sp} \sin \phi_0) u_1^p(t) + \\
 &\quad (t_0^{ps} \cos \theta_0 + t_0^{ss} \sin \phi_0) u_1^s(t) + \\
 &\quad (r_0'^{pp} \cos \theta_0 + r_0'^{sp} \sin \phi_0) m^p(t)
 \end{aligned} \tag{24}$$

Using definitions given by Eqs. (16), (17) and (18), Eqs. (23) and (24) can be written as in Eqs. (20) and (21) with A, b, c and d given by

$$A = \begin{bmatrix}
 0 & 0 & r_0^{pp} & r_0^{sp} & 0 & 0 & 0 & 0 \\
 0 & 0 & r_0^{ps} & r_0^{ss} & 0 & 0 & 0 & 0 \\
 r_1'^{pp} & r_1'^{sp} & 0 & 0 & 0 & 0 & t_2^{pp} & t_2^{sp} \\
 r_1'^{ps} & r_1'^{ss} & 0 & 0 & 0 & 0 & t_2^{ps} & t_2^{ss} \\
 t_1'^{pp} & t_1'^{sp} & 0 & 0 & 0 & 0 & r_1^{pp} & r_1^{sp} \\
 t_1'^{ps} & t_1'^{ss} & 0 & 0 & 0 & 0 & r_1^{ps} & r_1^{ss} \\
 0 & 0 & 0 & 0 & r_2'^{pp} & r_2'^{sp} & 0 & 0 \\
 0 & 0 & 0 & 0 & r_2'^{ps} & r_2'^{ss} & 0 & 0
 \end{bmatrix} \tag{25}$$

$$\underline{b} = \begin{bmatrix} t_0'^{pp} & t_0'^{sp} & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & t_0^{pp} \cos \theta_0 + t_0^{sp} \sin \phi_0 & t_0^{ps} \cos \theta_0 + t_0^{ss} \sin \phi_0 & 0 & 0 & 0 & 0 \end{bmatrix} \quad (27)$$

and

$$d = r_0'^{pp} \cos \theta_0 + r_0'^{sp} \sin \phi_0 \quad (28)$$

### Evaluation of System Parameters

In this section we evaluate the parameters of the system given by Eqs. (12) and (15). The travel times of P and S waves in different layers are a function of  $\theta_i$  and  $\phi_i$ ,  $i = 1, 2, \dots, N$  which are the angles of direction of propagation of P and S waves with respect to the normal in different layers. This is because of the fact that, in the plane wave case, for each layer there is unique angle associated with P and S waves. Given the incident angle of the plane wave source,  $\theta_0$ , the angles  $\theta_n$  and  $\phi_n$  are uniquely determined by Snell's law, using the velocity information of the subsurface. Knowing  $\theta_n$ ,  $\phi_n$  and  $h_n$ ,  $v_n^P$  and  $v_n^S$  (the thickness and the P and S wave velocities of the nth layers, respectively), we calculate  $\tau_n$ ,  $n = 1, 2, \dots, N$ , defined by Eq. (8c), from

$$\tau_n^P = h_n \cos \theta_n / v_n^P \quad (29)$$

$$\tau_n^S = h_n \cos \phi_n / v_n^S \quad (30)$$

The  $\tau_n^P$  and  $\tau_n^S$  are the travel times in nth layer for P and S waves assuming that the measurement is made at  $n = 0$ . For example,  $\tau_1^P$  is half of the time in which path  $OF E_1$  of Fig. 3 is traveled. From Fig. 3 it is straightforward to show that

$$\tau_1^P \text{ satisfies Eq. (29). } (\tau_1^P = \frac{1}{2} \frac{OF + FE_1}{v_1^P} = \frac{OF + OF \cdot \cos 2 \theta_1}{2 v_1^P} =$$

$$\frac{h}{2 v_1^P \cos \theta_1} (1 + \cos 2 \theta_1) = \frac{h}{v_1^P} \cos \theta_1). \text{ The proof of Eq. (29) for } i > 1 \text{ and the}$$

proof of Eq. (30) is similar. For measurements made at  $x = 0$ , we can obtain the actual seismogram at  $x = x_1$  by using the following property of plane waves; (shifting property):

Shifting property: For an incident plane wave, relocating the sensors by an amount  $x$ , affects the received signal by a phase shift of  $x_1/C_{\theta_0}$  where  $C_{\theta_0}$  is the phase velocity and is a function of the incident angle of the source,  $\theta_0$ .

Proof: We just showed that if we make the measurement at  $x = 0$  (at O in Fig. 3) then the travel time is the time in which the distance of  $OFE_1$  is traveled. On the other hand, if the measurement is made at a nonzero offset, say at E, then from Fig. 3, an extra distance,  $EE_1$  should be traveled. For a P wave this takes  $\tau_{\text{delay}}$  seconds, where

$$\tau_{\text{delay}} = EE_1/v_1^P \quad (31)$$

From geometry we have

$$EE_1 = OE \sin \theta_1 .$$

Substituting this expression into Eq. (31), we obtain

$$\tau_{\text{delay}} = OE/(v_1^P/\sin \theta_1) .$$

From Snell's law,  $v_1^P/\sin \theta_1$  is the phase velocity and is a function of incident angle  $\theta_0$  ( $C_{\theta_0} = \frac{v_0^P}{\sin \theta_0}$ ). Assuming  $OE = x_1$ , we obtain

$$\tau_{\text{delay}} = x_1/C_{\theta_0} \quad (32)$$

which concludes the proof.

The computation of A, b, c and d requires knowledge of  $R_n$ ,  $T_n$ ,  $R'_n$  and  $T'_n$  for  $n = 0, 1, \dots, N$ . Although the continuity equations of particle velocity and stress,  $(\frac{\dot{u}}{c}, \frac{\dot{w}}{c}, \tau_{zz}, \tau_{zx})$ , are the usual tools used to compute the reflection and transmission coefficient matrices, they require the inversion of  $4 \times 4$  matrices,

which is not desirable. Frasier [4] has developed the following relations to compute  $T'_n$  and  $R'_n$ ; they only require the inversion of  $2 \times 2$  matrices

$$T'_n = 2 L_{n+1} (B_n^{-1} B_{n+1} + A_n^{-1} A_{n+1})^{-1} L_n^{-1} \quad (33)$$

$$R'_n = \frac{1}{2} L_n (B_n^{-1} B_{n+1} - A_n^{-1} A_{n+1})^{-1} L_{n+1}^{-1} T'_n \quad (34)$$

where

$$L_n = \begin{bmatrix} \sqrt{\rho_n q_n^p} & 0 \\ 0 & \sqrt{\rho_n q_n^s} \end{bmatrix} \quad (35)$$

$$A_n = \begin{bmatrix} -q_n^p & 1 \\ 2 \rho_n \left(\frac{v_n^s}{c}\right)^2 q_n^p & \rho_n \gamma_n \end{bmatrix} \quad (36)$$

$$B_n = \begin{bmatrix} -1 & q_n^s \\ -\rho_n \gamma_n & 2 \rho_n \left(\frac{v_n^s}{c}\right)^2 q_n^s \end{bmatrix} \quad (37)$$

$$q_n^p = \sqrt{\left(\frac{c}{v_n^p}\right)^2 - 1} \quad (38)$$

$$q_n^s = \sqrt{\left(\frac{c}{v_n^s}\right)^2 - 1} \quad (39)$$

$$\gamma_n = 1 - 2\left(\frac{v_n^s}{c}\right)^2 \quad (40)$$

for  $n = 0, 1, 2, \dots, N$ . In these equations,  $\rho_n$  is the density of the  $n$ th layer and  $c$  stands for  $C_{\theta_0}$ . To compute  $R_n$  and  $T_n$  we can interchange the indices of  $n$  and  $n+1$  in the right-hand side of Eqs. (33) and (34). We can also use the following relations given by Frasier [4].

$$T_n = T_n'^T \quad (41)$$

$$R_n = -T_n^{-1} R_n' T_n \quad (42)$$

Using Snell's law ( $\frac{v_n^s}{c} = \sin \phi_n$  and  $\frac{v_n^p}{c} = \sin \theta_n$ ), we express  $q_n^p$ ,  $q_n^s$  and  $\gamma_n$ , ( $n = 0, 1, 2, \dots, N$ ) in terms of  $\theta_i$  and  $\phi_i$ , and  $\rho_i$ ,  $i = 1, 2, \dots, N$ , as

$$q_n^p = \cotg \theta_n \quad (43)$$

$$q_n^s = \cotg \phi_n \quad (44)$$

and

$$\gamma_n = \cos 2 \phi_n \quad (45)$$

Substituting  $q_n^p$ ,  $q_n^s$  and  $\gamma_n$  from Eqs. (43), (44) and (45), into Eqs. (35), (36) and (37), we obtain

$$L_n = \begin{bmatrix} \sqrt{\rho_n \cotg \theta_n} & 0 \\ 0 & \sqrt{\rho_n \cotg \phi_n} \end{bmatrix} \quad (46)$$

$$A_n = \begin{bmatrix} -\cotg \theta_n & 1 \\ 2 \rho_n \sin^2 \phi_n \cotg \theta_n & \rho_n \cos 2 \phi_n \end{bmatrix} \quad (47)$$

$$B_n = \begin{bmatrix} -1 & -\cotg \phi_n \\ -\rho_n \cos 2 \phi_n & \rho_n \sin 2 \phi_n \end{bmatrix} \quad (48)$$

It is interesting to note that, in the case of normal incidence, these expressions reduce to well-known normal incidence relationships:

$$r_n^{ps} = r_n^{sp} = r_n'^{ps} = r_n'^{sp} = t_n^{ps} = t_n^{sp} = t_n'^{ps} = t_n'^{sp} = 0 \quad (49)$$

Derivation of a 2-D Point Source Seismogram

In the previous section we developed a NNI seismogram for a plane wave source with an incident angle  $\theta_0$ . Although a plane wave source physically can be approximated by a group of point sources, an exact plane wave source doesn't exist. Most of the sources used in exploration geophysics are point sources. Consequently plane wave source techniques are not suitable for practical problems and are mostly of a theoretical value.

As the first step towards obtaining a more realistic seismogram, we introduce the idea of 2-D point source. The derivation of a 3-D point source seismogram from a 2-D point source seismogram remains to be studied.

In this section we obtain a two-dimensional point source seismogram from our NNI plane wave seismogram. A complete algorithm for obtaining our 2-D point source synthetic seismogram is given at the end of this section.

To obtain the 2-D point source synthetic seismogram, we use a theorem similar to one which is given by Sommerfield [Ref. 6] which expresses a point source as a superposition of line sources.

Theorem 1: A cylindrical line source can be considered as the superposition of plane waves, whose incident angles range from  $-\frac{\pi}{2}$  to  $\frac{\pi}{2}$ , and refractive waves which can be thought of as plane waves with complex incident angles.

Before proving this theorem we present three different representations of a wave for a pressure field, the first in spherical coordinates, the second in cylindrical coordinates and the third in cartesian coordinates:

$$\psi_1(t,R) = \frac{e^{-ik_a R}}{R} e^{i\omega t} \tag{50}$$

$$\psi_2(t,z,r) = J_0(k_a r) e^{-v|z|} e^{i\omega t} \tag{51}$$

$$\psi_3(t,x,y,z) = e^{ik(ct-x-ay-bz)} \tag{52}$$



Ewing et al [6] have shown that  $\psi_1(t,R)$  given by Eq. (50) can be expressed in terms of  $\psi_2(t,z,r)$  given by Eq. (51), using weighted travel times; i.e.

$$\frac{1}{R} e^{-ik_\alpha R} = \int_0^\infty J_0(kr) e^{-v|z|} F(k) dk \quad (53)$$

where

$$F(k) = \frac{k}{\sqrt{k^2 - k_\alpha^2}} = \frac{k}{v} \quad (54)$$

Theorem 1 demonstrates the possibilities of relating  $\psi_2(t,r,z)$  to  $\psi_3(t,x,y,z)$ , through a superposition relationship.

Proof of Theorem 1: We start with the following representation of a cylindrical wave-front

$$\psi_0(r,t) = H_0^2(k_\alpha r) e^{ikct} \quad (55)$$

where  $H_0^2(k_\alpha r)$  is a Hankel function of the second kind that is related to Bessel functions of the first and second kind. (To see the relationship refer to [8].)

The time-varying part of Eq. (55) appears in the plane wave representation too, so we exclude that term in our derivation, and show that

$$H_0^2(k_\alpha r) = \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \exp [ik_\alpha (-x \sin \theta - z \cos \theta)] d\theta + \left[ \frac{2i}{\pi} \int_{k_\alpha}^\infty e^{-vz-ikx} \frac{dk}{v} \right] \quad (56)$$

The first term in the r.h.s. of Eq. (56) represents a sum of plane waves with incident angles which range from  $-\frac{\pi}{2}$  to  $\frac{\pi}{2}$  (the reflection terms), while the second term can be considered due to so-called non-real incident-angle plane waves with real  $v$ , which are attenuated as  $z$  increases (refracted waves).

According to [Ref. 7], from the definition of Hankel function, we can write

$H_0^2(k_\alpha r)$  in the following form

$$H_0^2(k_\alpha r) = -\frac{2}{i\pi} \int_0^\infty e^{-v|z|} \cos kx \frac{dk}{v} \quad (57)$$

For  $z > 0$  we have

$$\begin{aligned} H_0^2(k_\alpha r) &= -\frac{2}{i\pi} \int_0^\infty e^{-vz} \cos kx \frac{dk}{v} \\ &= -\frac{2}{i\pi} \int_0^k e^{-vz} \cos kx \frac{dk}{v} + \frac{2i}{\pi} \int_{k_\alpha}^\infty e^{-vz} \cos kx \frac{dk}{v} \\ &= -\frac{1}{i\pi} \int_{-k_\alpha}^{k_\alpha} e^{-vz-ikx} \frac{dk}{v} + \frac{2i}{\pi} \int_{k_\alpha}^\infty e^{-vz} \cos kx \frac{dk}{v} \\ &= \frac{1}{\pi} \int_{\frac{\pi}{2}}^{\frac{\pi}{2}} e^{-ik_\alpha(-X \sin \theta - z \cos \theta)} d\theta + \frac{2i}{\pi} \int_{k_\alpha}^\infty e^{-vz} \cos kx \frac{dk}{v} \end{aligned}$$

where we have made use of the fact that  $k = k_\alpha \sin \theta$  and  $v^2 = k^2 - k_\alpha^2$ . This completes the proof of theorem 1.

Our seismogram consists only of the first term of Eq. (56) and so it is called a 2-D point source reflection synthetic seismogram (2D-PSRSS). The term in brackets in Eq. (56) is the refractional component because it is due to so-called complex incident angles. These waves are known as inhomogeneous plane waves.

Next we summarize the algorithm used to obtain a two-dimensional point source reflection synthetic seismogram (2D-PSRSS) from a NNI plane wave seismogram.

Figure 4 shows the different steps of the following algorithm.

Step 1: (Initialization): Set  $j = 1$  and  $\theta_j = -\frac{\pi}{2}$  and  $\sum_1 = 0$ ,  $i = 1, 2, \dots, K$ .  $\theta_j$  is the incident angle of the plane wave source and  $\sum_1$  is the 2D-PSRSS in the

final step for offset  $x = x_1$ ;  $K$  is the total number of traces.

Step 2: Obtain a NNI plane wave seismogram for  $\theta_j$ , measured at  $n = 0$ . Call this seismogram  $F(t, \theta_j, 0)$ . Set  $k = 1$ .

Step 3: Use the shifting property to obtain the output  $F(t, \theta_j, n_k)$  at  $x = x_k$ . Set  $\sum_k = \sum_k + F(t, \theta_j, x_k)$ .

Step 4: Set  $k = k+1$ . If  $k$  is less than or equal to  $K$  go to step 3.

Step 5: Set  $j = j+1$  and  $\theta_j = \theta_{j-1} + \Delta\theta$  ( $\Delta\theta$  is an angle increment chosen a priori). If  $\theta_j$  is less than  $\frac{\pi}{2}$  go to step 1.

Step 6: Set  $J = j-1$ , divide  $\sum_k$  by  $J$ ,  $k = 1, 2, \dots, K$ .

When we reach step 6 we have  $K$  traces each one of which is the 2D-PSRSS for offsets  $x = x_k$ ,  $k = 1, 2, \dots, K$ .

Note. Because of the given structure of the subsurface we might reach the critical angle  $\hat{\theta}$  for  $|\theta| < \frac{\pi}{2}$ . In that case we have to modify our algorithm to exclude any possible imaginary angle in some layers.

#### Simulation Results

We have used our algorithm to obtain a NNI plane wave seismogram and a 2-D point source reflection seismogram for an acoustic medium as well as an elastic medium. The simulation results for acoustic and elastic cases are for models with specifications given in Tables 1 and 2, respectively.

Figures 5 and 6 are the NNI plane wave seismograms for incident angles  $0., 2.5, \dots, 22.5^\circ$  for acoustic and elastic media, respectively. We notice that the plane wave seismogram for the acoustic case is identical for different incident angles except for a change in arrival times (the variation of reflection coefficients is not considerable). In the elastic case as we increase the incident angle some new reflections which are due to mode conversion appear in the seismogram. The NNI plane wave seismogram in the

x direction, for the elastic case, is shown in Figure 7. We also notice that for zero incident angle the results of acoustic and elastic cases in the z direction (the first trace in Figures 5 and 6) are identical. Also the x direction component of elastic model for NI is identically zero.

We have also generated 2-D point source synthetic seismograms for both acoustic and elastic models. The measurements are assumed to be at  $x = 0, 100, \dots, 800$  ft. Figures 8 and 9 are the results of the simulation for a 2- and 3-layer acoustic model. As we notice from Figures 8 and 9 the set of peaks of each arrival (primary or multiple) has a hyperbolic form in the x-z plane. The exponential decay for each arrival is in accordance with the results given by Dampney [10] for a 2-D point source.

Figures 10 and 11 are the results of simulation for a 2-layer elastic model in z- and x-directions, respectively. The hyperbolic characteristics of peaks in the x-z plane is still recognizable. If the travel times of P and S waves were not too close we could have seen hyperbolas with different concavity for P and S waves, more clearly.

Table 1 The specification of the  
acoustic model used in our simulations

<u>layer number</u>	<u>velocity (ft/sec)</u>	<u>density gm/cm<sup>3</sup></u>	<u>NI travel time (sec)</u>
0	10000	12	-
1	2000	3	0.14
2	1900	2.4	0.26
3	1200	2.1	0.18
4	1700	2.7	-

Table 2 The specification of  
the elastic model used in our simulation

<u>layer number</u>	<u>P wave velocity ft/sec</u>	<u>S wave velocity ft/sec</u>	<u>density gm/cm<sup>3</sup></u>	<u>NI travel time sec</u>
0	10000	9000	12	----
1	2000	1700	3	0.14
2	1900	1600	2.4	0.26
3	1200	1000	2.1	0.18
4	1700	1400	2.7	----

### Conclusions

In this paper we have presented a state space approach for obtaining a NNI plane wave synthetic seismogram. This method compared to Haskell's frequency-domain [2] approach and Frasier's transfer function approach [4] has more potential flexibility in applying new seismic data processing techniques such as Kalman filtering and optimal smoothing [Ref. 8], Bremner series decomposition [Ref. 1] and multiple suppression [Ref. 9]. Furthermore, our NNI synthetic seismogram is in a suitable form to derive the 2-D point source synthetic seismogram.

Our 2-D point source synthetic seismogram, to the best of our knowledge, is an original one.

We have applied the idea of Bremner series decomposition [Ref. 1] to our NNI plane wave as well as our 2-D point source seismogram. These results as well as suppression of multiples for a NNI plane wave synthetic seismogram are the subject of another paper.

We are also planning to use some parameter estimation techniques to estimate the parameters of the system by minimizing the square of the difference between the output of the two-dimensional point source reflection synthetic seismogram and the output of a seismogram which is obtained using estimated parameters. We will also use the synthetic seismogram obtained by our algorithm for the design of a new multichannel optimal smoother, the general case of the one given by Mendel and Kormylo [Ref. 8]. The output of such a multichannel smoother is a set of deconvolved, noise free estimates of the reflectivity sequence for different offsets. Other seismic data processing techniques such as, stacking, NMO correction, multiple suppression and velocity estimation can be applied to the output of the multichannel optimal smoother. The results of this study will also be the subject of a future paper.

ACKNOWLEDGEMENT

The work reported on in this paper was performed at the University of Southern California, Los Angeles, California, under National Science Foundation Grant NSF ENG 74-02297 A01, Air Force Office of Scientific Research Grant AFOSR 75-2797, Chevron Oil Field Research Co. Contract-76, and U. S. Geological Survey, Department of the Interior, under USGS Grant No. 14-08-0001-G-553.

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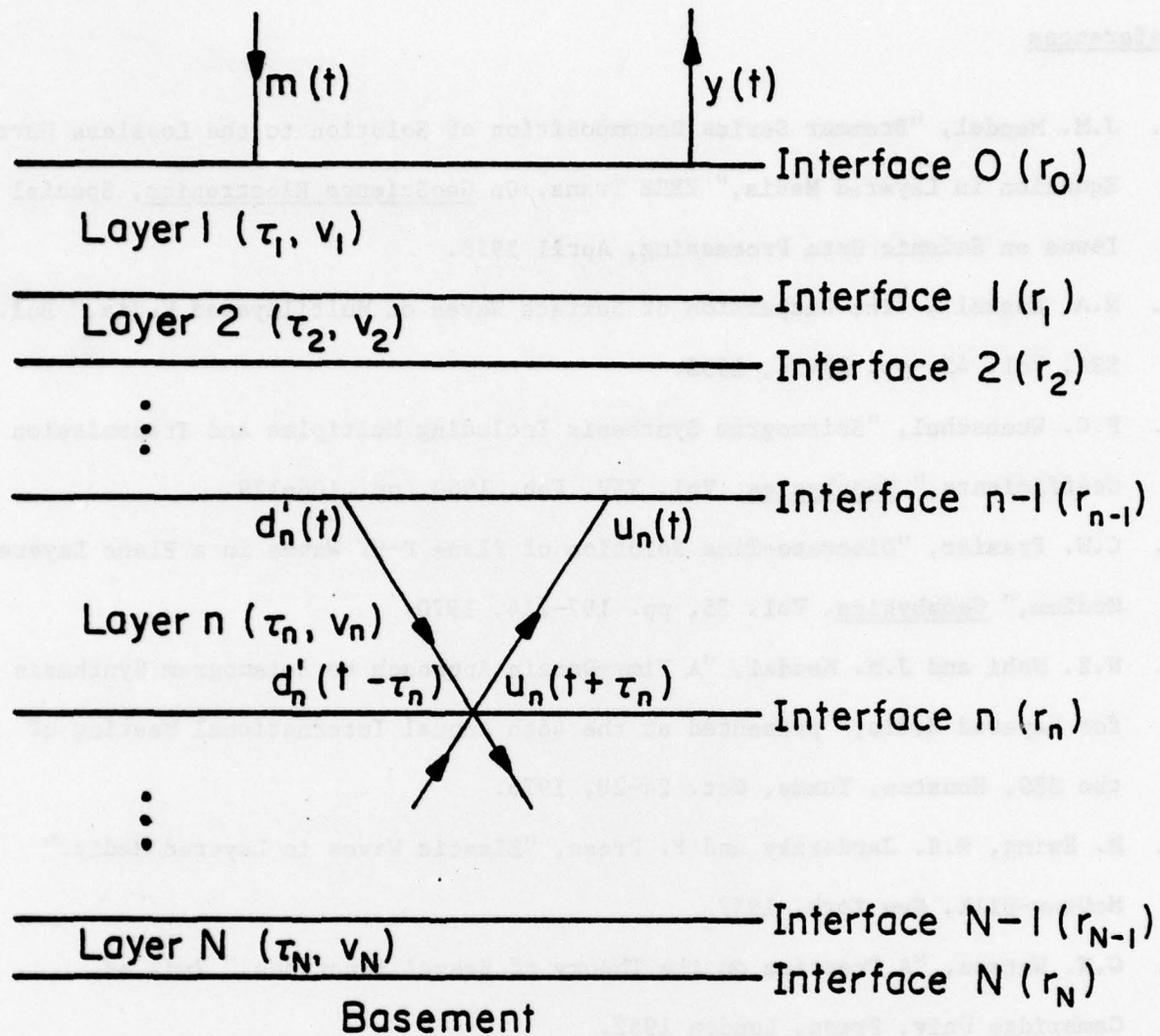


FIG. 1 System of N Layered Media with reflected and transmitted waves at interface n

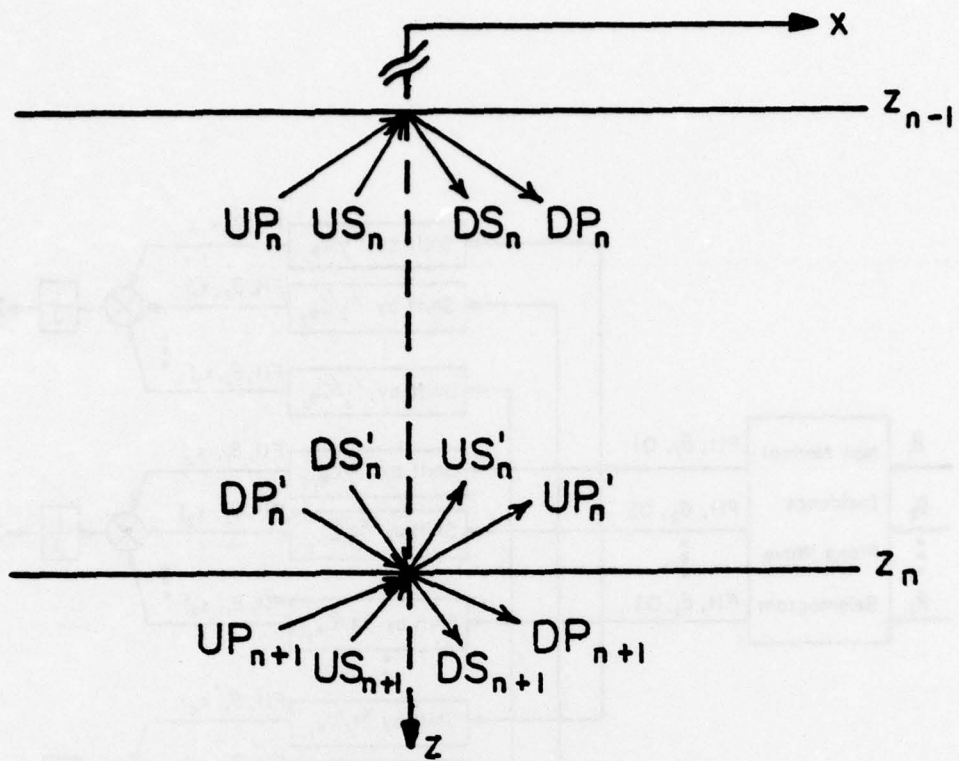


FIG.2 A representation of upgoing and downgoing P and S waves at  $n^{\text{th}}$  interface

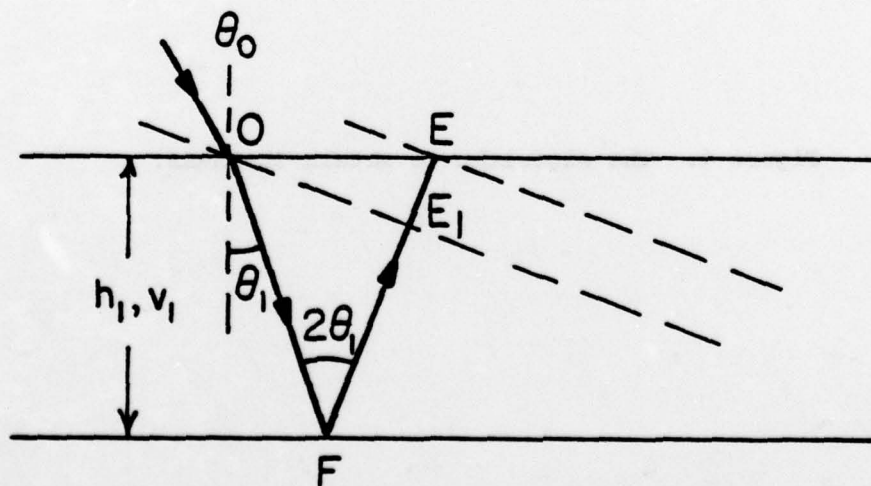


FIG. 3 Wavefronts at a frozen instant of time

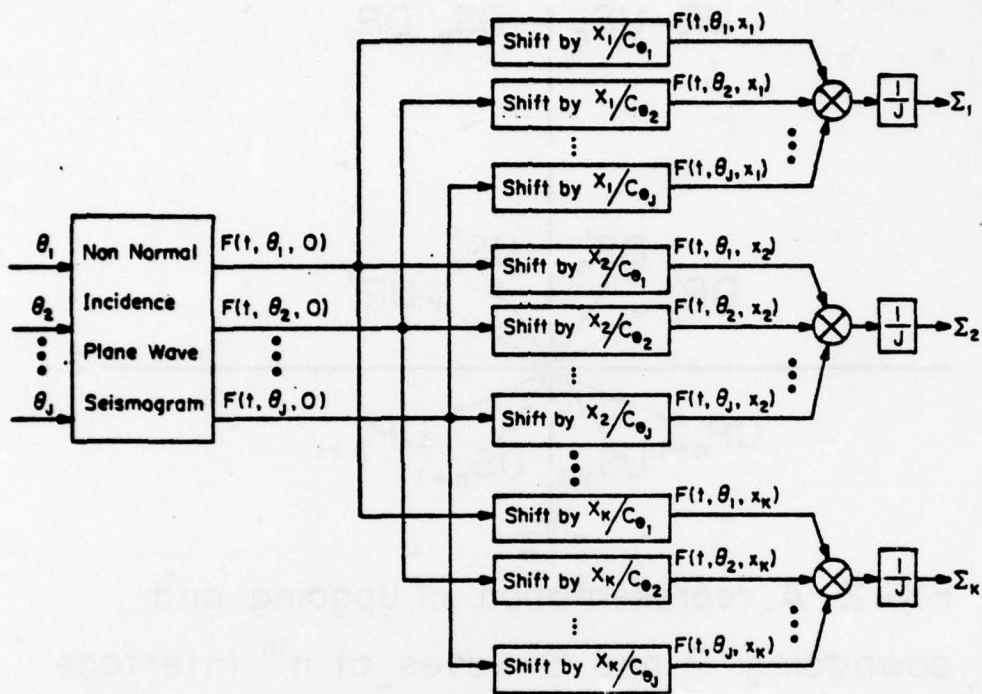


Figure 4. The algorithm to obtain 2D-PSRSS.

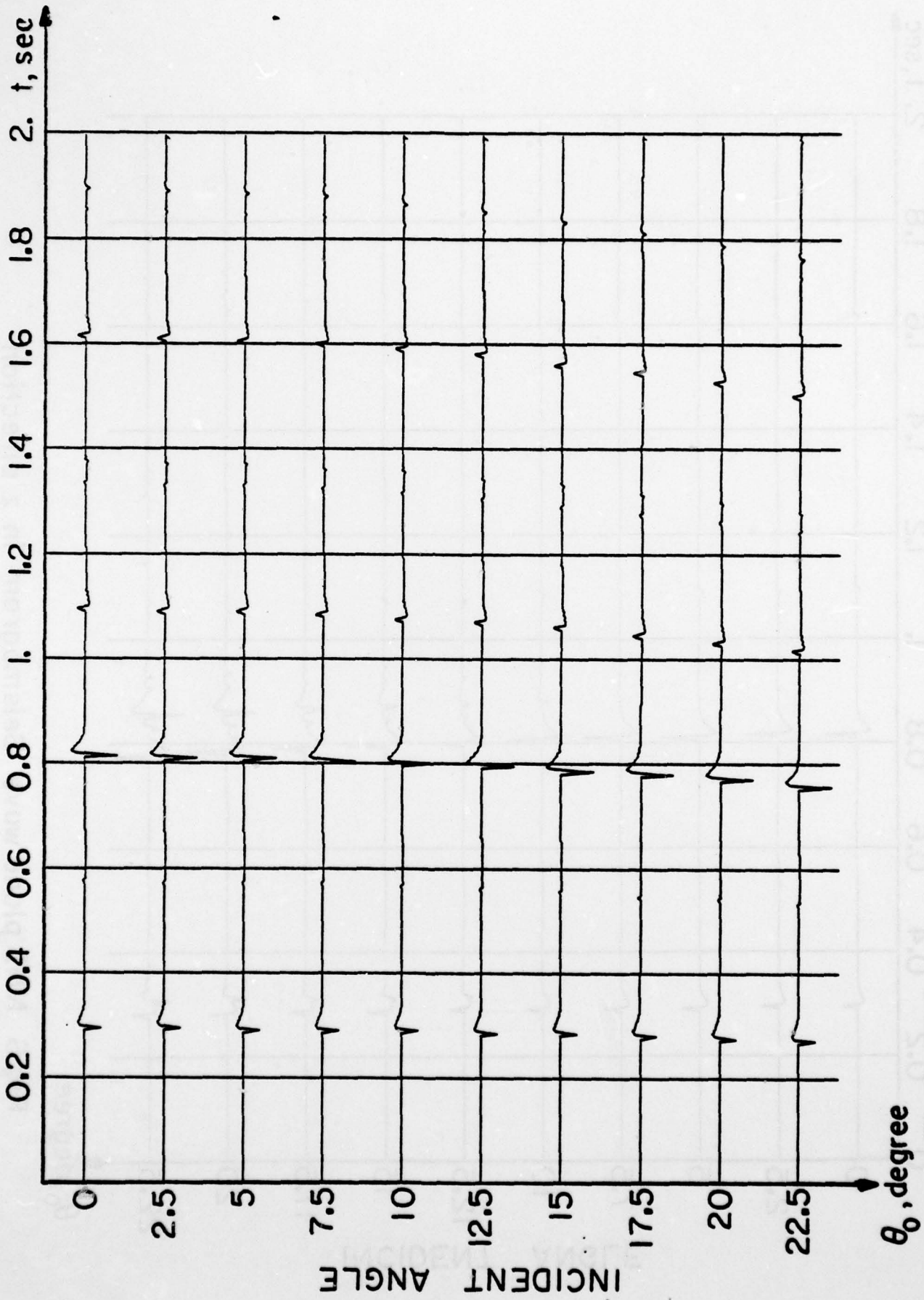


Fig5 NNI plane wave Seismogram for a 2-layer acoustic model

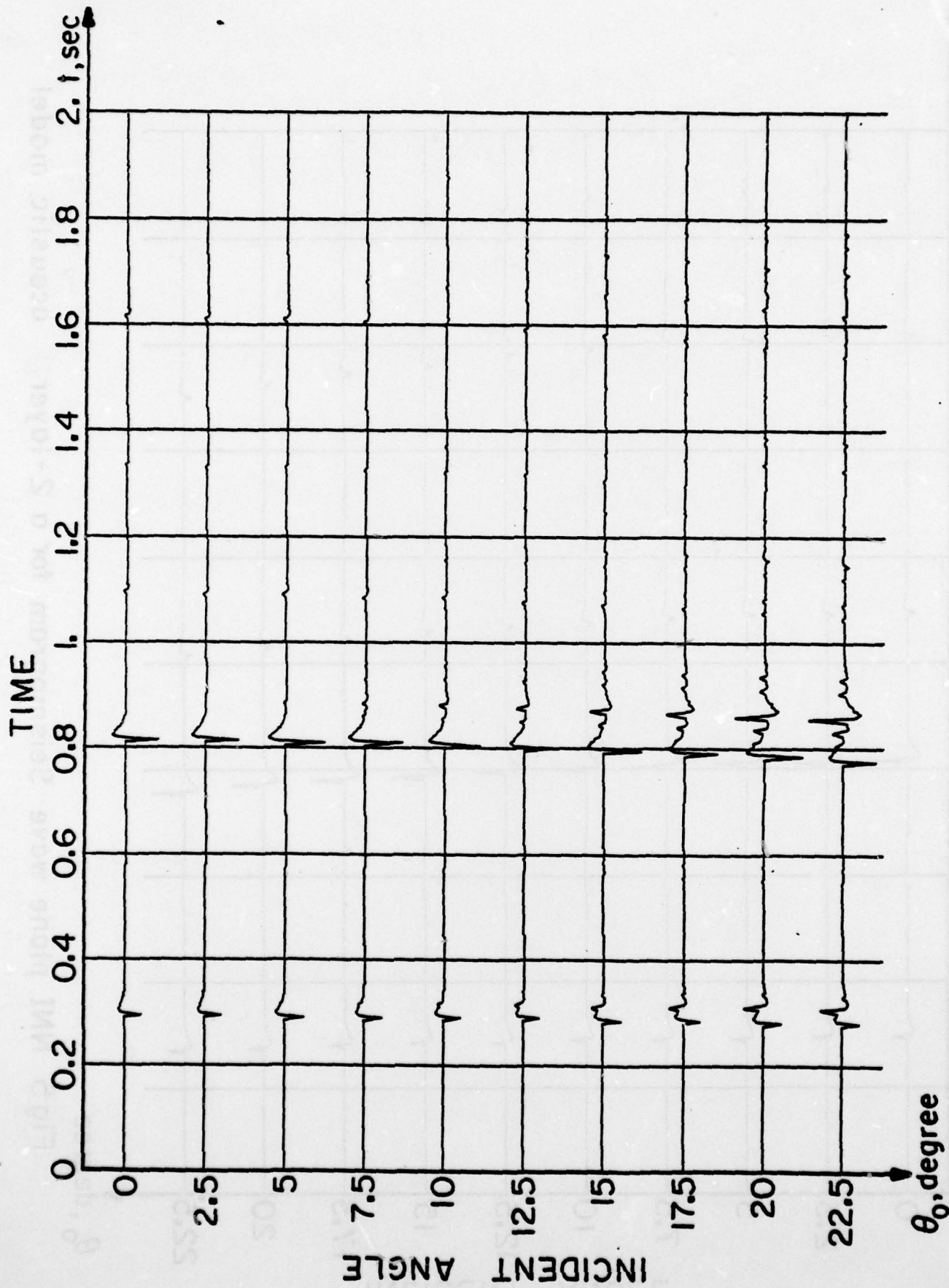


Fig 6 NNI plane wave Seismogram in z direction  
for a 2-layer elastic model

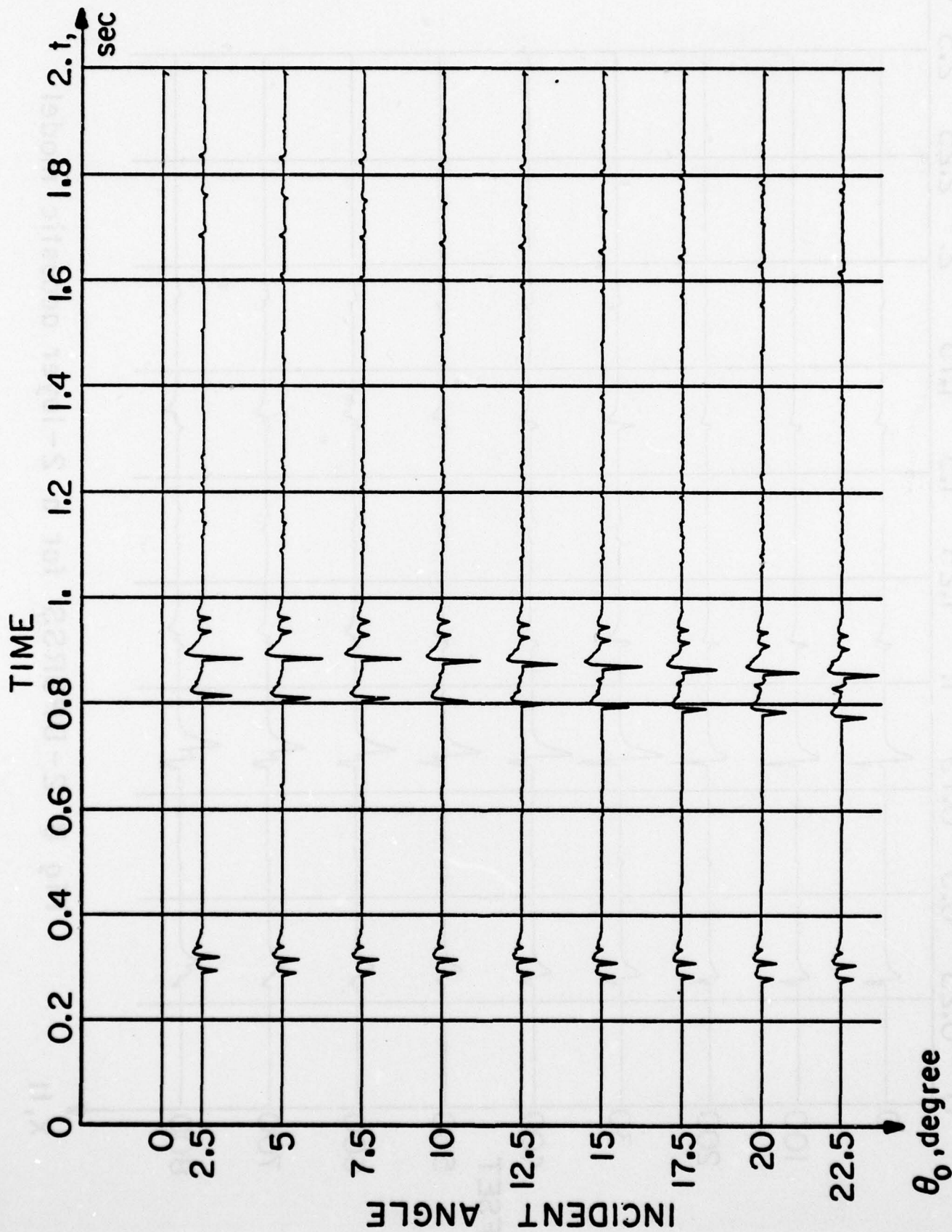


Fig 7 NNI plane wave Seismogram in x direction  
for a 2-layer elastic model

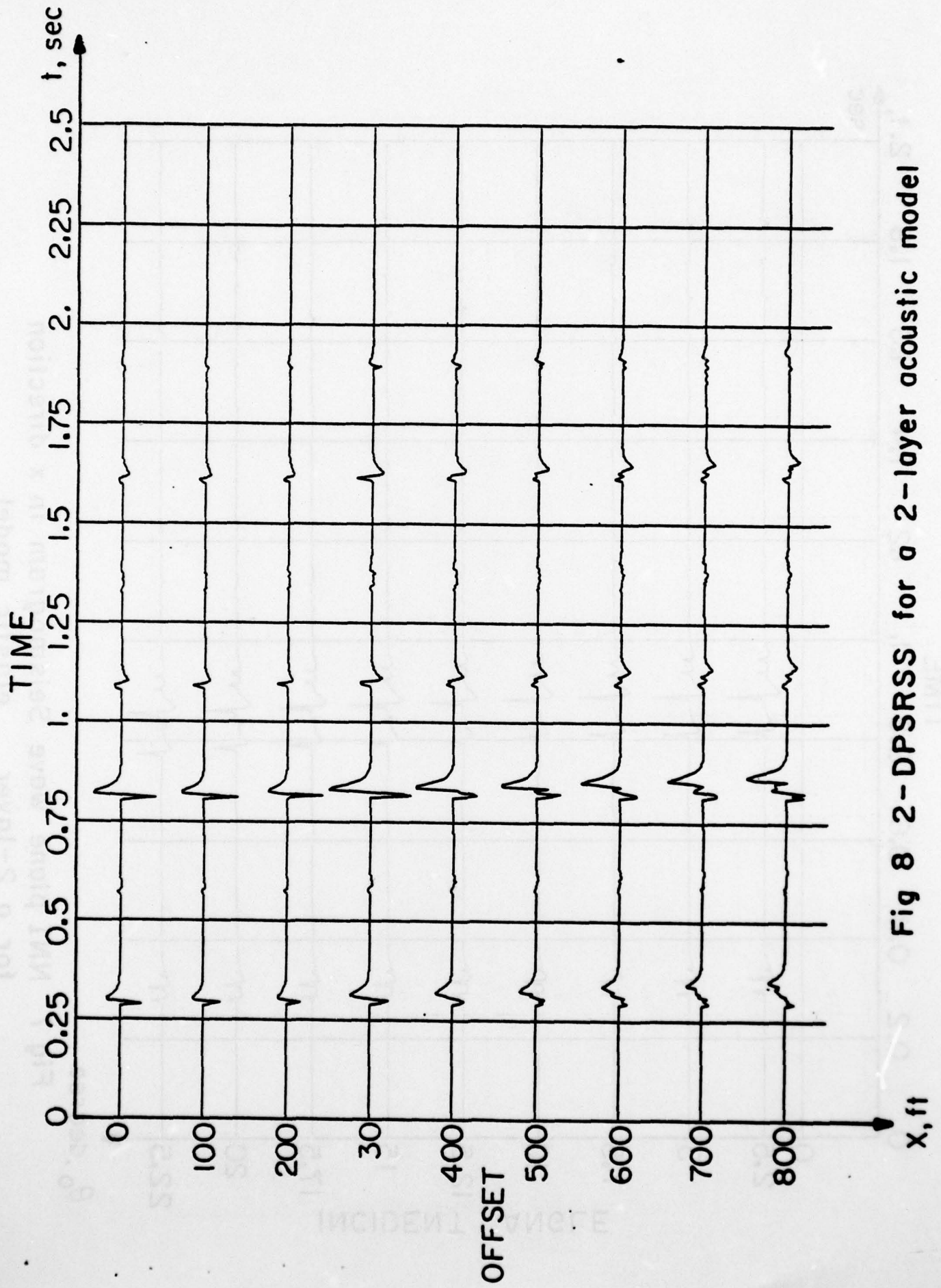


Fig 8 2-DPSRSS for a 2-layer acoustic model

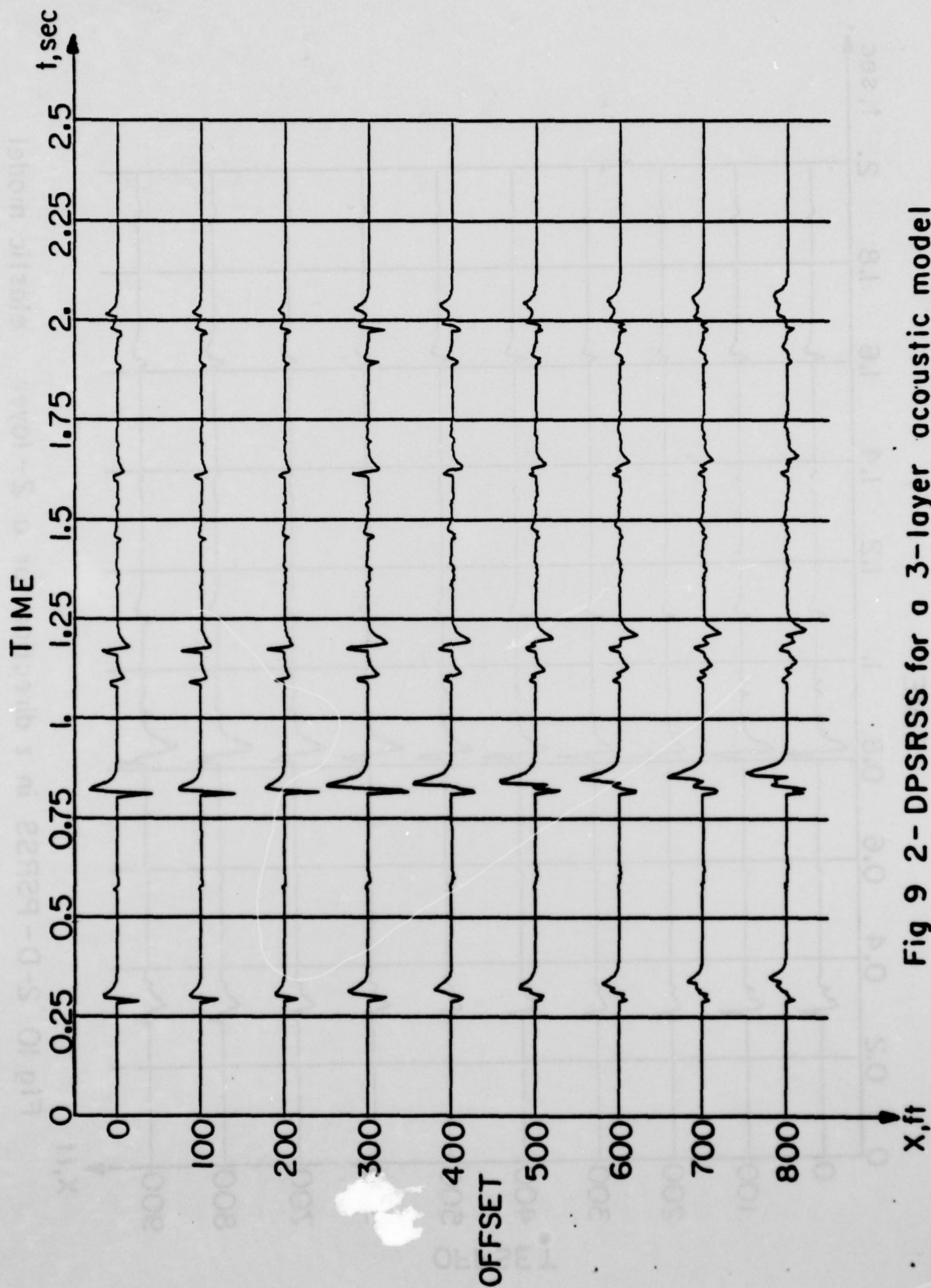


Fig 9 2- DPSRSS for a 3-layer acoustic model



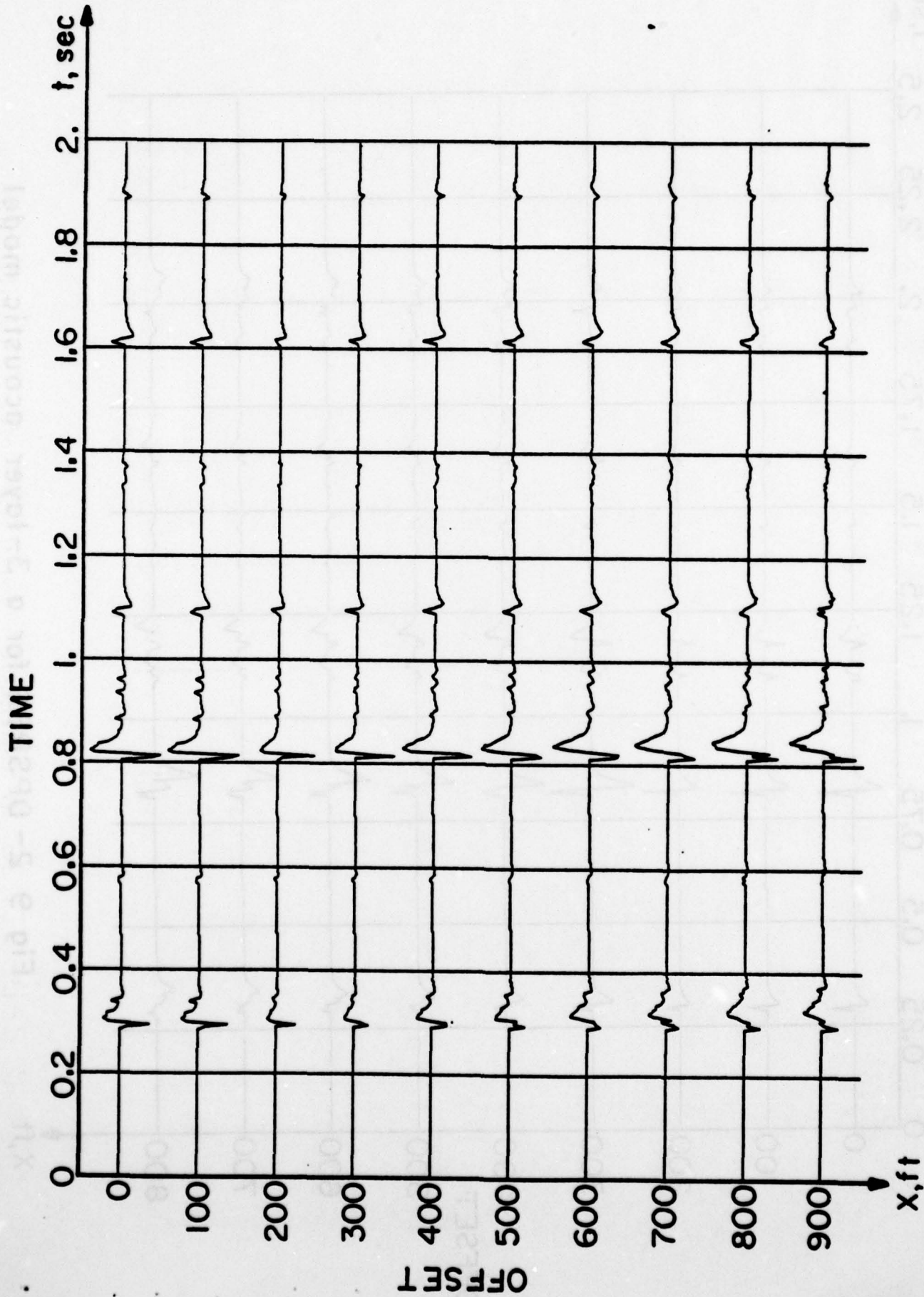


Fig 10 2-D-PSRSS in z direction for a 2-layer elastic model

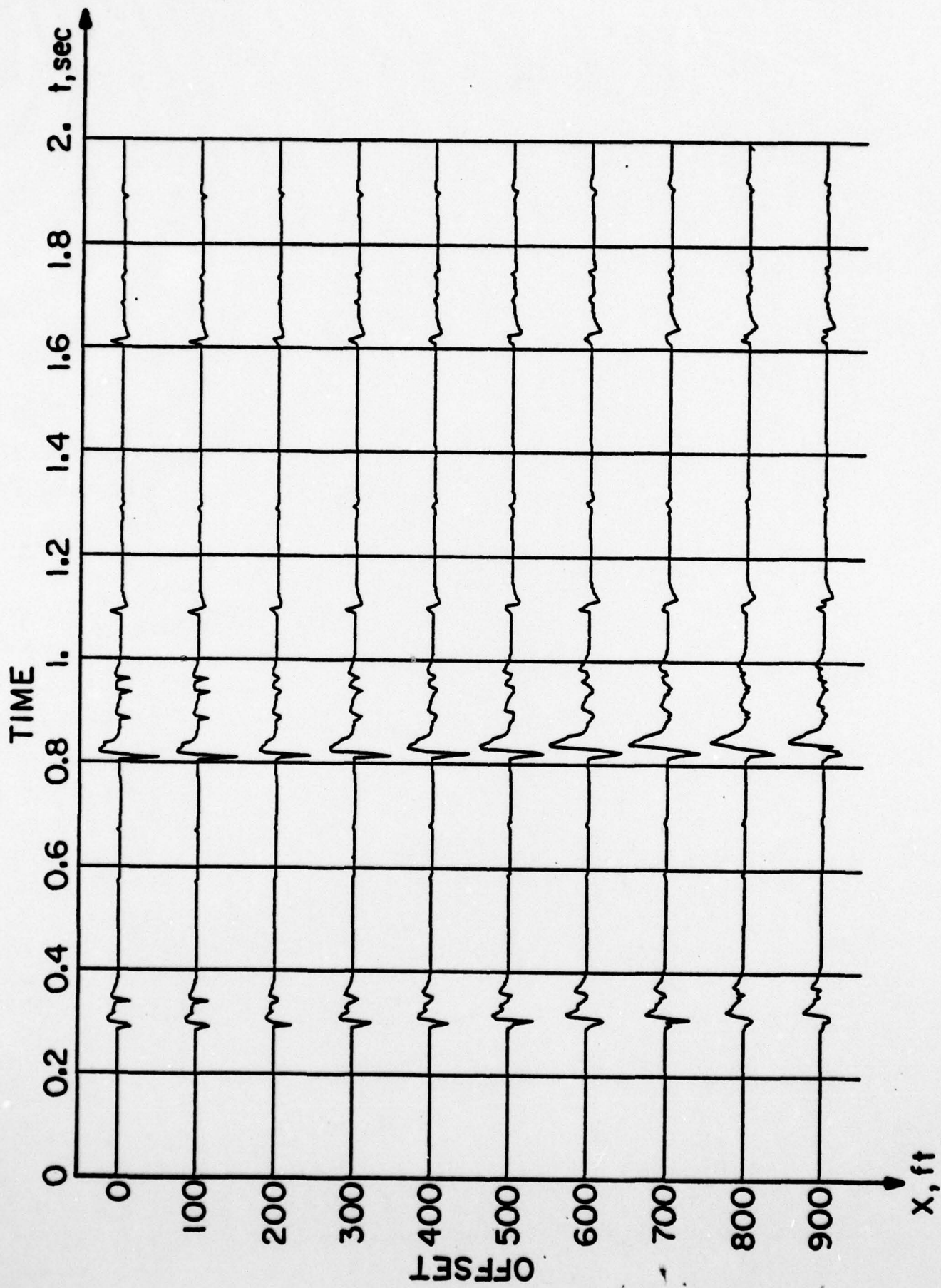


Fig 11 2-D-PSRSS in x direction for a 2-layer elastic model

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6 NON-NORMAL INCIDENCE STATE SPACE MODEL.		9 Interim rept.	
7. AUTHOR(s)		6. PERFORMING ORG. REPORT NUMBER	
10 F. Aminzadeh and J.M. Mendel Fereydoun/Aminzadeh Jerry M./Mendel		8. CONTRACT OR GRANT NUMBER(s)	
		15 AFOSR-75-2797 INSF-ENG 74-02297	
9. PERFORMING ORGANIZATION NAME AND ADDRESS		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS	
University of Southern California Department of Electrical Engineering Los Angeles, CA 90007		16 61102F 2304 A1 17 A1	
11. CONTROLLING OFFICE NAME AND ADDRESS		12. REPORT DATE	
Air Force Office of Scientific Research/NM Bldg. 410 Bolling Air Force Base, D. C. 20332		11 1978	
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		13. NUMBER OF PAGES	
		33	
		15. SECURITY CLASS. (of this report)	
12 35p.		UNCLASSIFIED	
		15a. DECLASSIFICATION/DOWNGRADING SCHEDULE	
16. DISTRIBUTION STATEMENT (of this Report)			
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<p>The primary purpose of this paper is to extend a newly published normal incidence state space model [Ref. 1] to a non-normal incidence case. It also provides a synthetic seismogram for a two-dimensional point source and different offsets. The non-normal incidence state space model is structurally the same as the normal incidence state space model except that it has twice as many state variables. Because of the mode conversion in non-normal incidence, the scalar upgoing and downgoing waves and travel</p>			

*See next page*

20. Abstract continued.

times in each layer as well as reflection and transmission coefficients at each interface are replaced by a vector of upgoing and downgoing waves, a vector of travel time, and matrices of reflection and transmission coefficients respectively. To obtain a two-dimensional point source synthetic seismogram we apply a new version of Sommerfeld's theorem, which is generally used to express a three-dimensional point source in terms of a superposition of line sources.

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