

Contents

1 Preliminaries	1
1.1 A Brief Historical Overview	1
1.2 The Full Waveform Tomographic Inverse Problem – Probabilistic vs. Deterministic	3
1.3 Terminology: Full Language Confusion	4

Part I Numerical Solution of the Elastic Wave Equation

2 Introduction	9
2.1 Notational Conventions	9
2.2 The Elastic Wave Equation	11
2.2.1 Governing Equations	11
2.2.2 Formulations of the Elastic Wave Equation	13
2.3 The Acoustic Wave Equation	14
2.4 Discretisation in Space	15
2.5 Discretisation in Time or Frequency	16
2.5.1 Time-Domain Modelling	16
2.5.2 Frequency-Domain Modelling	18
2.6 Summary of Numerical Methods	19
3 Finite-Difference Methods	23
3.1 Basic Concepts in One Dimension	24
3.1.1 Finite-Difference Approximations	24
3.1.2 Discretisation of the 1D Wave Equation	30
3.1.3 von Neumann Analysis: Stability and Numerical Dispersion	34
3.2 Extension to the 3D Cartesian Case	38
3.2.1 The Staggered Grid	39
3.2.2 Anisotropy and Interpolation	43
3.2.3 Implementation of the Free Surface	45
3.3 The 3D Spherical Case	50

3.4	Point Source Implementation	53
3.5	Accuracy and Efficiency	55
4	Spectral-Element Methods	59
4.1	Basic Concepts in One Dimension	59
4.1.1	Weak Solution of the Wave Equation	60
4.1.2	Spatial Discretisation and the Galerkin Method	60
4.2	Extension to the 3D Case	66
4.2.1	Mesh Generation	66
4.2.2	Weak Solution of the Elastic Wave Equation	70
4.2.3	Discretisation of the Equations of Motion	71
4.2.4	Point Source Implementation	76
4.3	Variants of the Spectral-Element Method	79
4.4	Accuracy and Efficiency	81
5	Visco-elastic Dissipation	83
5.1	Memory Variables	83
5.2	Q Models	85
6	Absorbing Boundaries	89
6.1	Absorbing Boundary Conditions	89
6.1.1	Paraxial Approximations of the Acoustic Wave Equation	90
6.1.2	Paraxial Approximations as Boundary Conditions for Acoustic Waves	92
6.1.3	High-Order Absorbing Boundary Conditions for Acoustic Waves	94
6.1.4	Generalisation to the Elastic Case	96
6.1.5	Discussion	97
6.2	Gaussian Taper Method	98
6.3	Perfectly Matched Layers (PML)	99
6.3.1	General Development	99
6.3.2	Standard PML	103
6.3.3	Convolutional PML	104
6.3.4	Other Variants of the PML Method	108

Part II Iterative Solution of the Full Waveform Inversion Problem

7	Introduction to Iterative Non-linear Minimisation	113
7.1	Basic Concepts: Minima, Convexity and Non-uniqueness	114
7.1.1	Local and Global Minima	114
7.1.2	Convexity: Global Minima and (Non)Uniqueness	116
7.2	Optimality Conditions	121
7.3	Iterative Methods for Non-linear Minimisation	122

7.3.1	General Descent Methods	122
7.3.2	The Method of Steepest Descent	125
7.3.3	Newton's Method and Its Variants	126
7.3.4	The Conjugate-Gradient Method	128
7.4	Convergence	134
7.4.1	The Multi-Scale Approach	134
7.4.2	Regularisation	137
8	The Time-Domain Continuous Adjoint Method	141
8.1	Introduction	141
8.2	General Formulation	143
8.2.1	Fréchet Kernels	145
8.2.2	Translation to the Discretised Model Space	145
8.2.3	Summary of the Adjoint Method	146
8.3	Derivatives with Respect to the Source	147
8.4	Second Derivatives	148
8.4.1	Motivation: The Role of Second Derivatives in Optimisation and Resolution Analysis	149
8.4.2	Extension of the Adjoint Method to Second Derivatives	152
8.5	Application to the Elastic Wave Equation	157
8.5.1	Derivation of the Adjoint Equations	157
8.5.2	Practical Implementation	161
9	First and Second Derivatives with Respect to Structural and Source Parameters	163
9.1	First Derivatives with Respect to Selected Structural Parameters	163
9.1.1	Perfectly Elastic and Isotropic Medium	165
9.1.2	Perfectly Elastic Medium with Radial Anisotropy	167
9.1.3	Isotropic Visco-Elastic Medium: Q_μ and Q_κ	170
9.2	First Derivatives with Respect to Selected Source Parameters	172
9.2.1	Distributed Sources and the Relation to Time-Reversal Imaging	172
9.2.2	Moment Tensor Point Source	172
9.3	Second Derivatives with Respect to Selected Structural Parameters	173
9.3.1	Physical Interpretation and Structure of the Hessian	173
9.3.2	Practical Resolution of the Secondary Adjoint Equation	178
9.3.3	Hessian Recipe	179
9.3.4	Perfectly Elastic and Isotropic Medium	181
9.3.5	Perfectly Elastic Medium with Radial Anisotropy	183
9.3.6	Isotropic Visco-Elastic Medium	185
10	The Frequency-Domain Discrete Adjoint Method	189
10.1	General Formulation	189
10.2	Second Derivatives	191

11	Misfit Functionals and Adjoint Sources	193
11.1	Derivative of the Pure Wave Field and the Adjoint Greens Function	194
11.2	L_2 Waveform Difference	195
11.3	Cross-Correlation Time Shifts	197
11.4	L_2 Amplitudes	200
11.5	Time-Frequency Misfits	201
11.5.1	Definition of Phase and Envelope Misfits	202
11.5.2	Practical Implementation of Phase Difference Measurements	203
11.5.3	An Example	205
11.5.4	Adjoint Sources	207
12	Fréchet and Hessian Kernel Gallery	211
12.1	Body Waves	212
12.1.1	Cross-Correlation Time Shifts	213
12.1.2	L_2 Amplitudes	219
12.2	Surface Waves	221
12.2.1	Isotropic Earth Models	221
12.2.2	Radial Anisotropy	224
12.3	Hessian Kernels: Towards Quantitative Trade-Off and Resolution Analysis	225
12.4	Accuracy-Adaptive Time Integration	229

Part III Applications

13	Full Waveform Tomography on Continental Scales	233
13.1	Motivation	233
13.2	Solution of the Forward Problem	235
13.2.1	Spectral Elements in Natural Spherical Coordinates	235
13.2.2	Implementation of Long-Wavelength Equivalent Crustal Models	238
13.3	Quantification of Waveform Differences	246
13.4	Application to the Australasian Upper Mantle	249
13.4.1	Data Selection and Processing	251
13.4.2	Initial Model	253
13.4.3	Model Parameterisation	255
13.4.4	Tomographic Images and Waveform Fits	256
13.4.5	Resolution Analysis	260
13.5	Discussion	261
13.5.1	Forward Problem Solution	262
13.5.2	The Crust	262
13.5.3	Time-Frequency Misfits	262
13.5.4	Dependence on the Initial Model	263

13.5.5	Anisotropy	263
13.5.6	Resolution	264
14	Application of Full Waveform Tomography to Active-Source Surface-Seismic Data	267
14.1	Introduction	267
14.2	Data	268
14.3	Data Pre-conditioning and Weighting	271
14.4	Misfit Functional	272
14.5	Initial Model	272
14.6	Inversion and Results	274
14.7	Data Fit	276
14.8	Discussion	278
15	Source Stacking Data Reduction for Full Waveform Tomography at the Global Scale	281
15.1	Introduction	281
15.2	Data Reduction	282
15.3	The Source Stacked Inverse Problem	283
15.4	Validation Tests	284
15.4.1	Parameterisation	285
15.4.2	Experiment Setup and Input Models	285
15.4.3	Test in a Simple Two-Parameter Model	287
15.4.4	Tests in a Realistic Degree-6 Global Model	289
15.5	Towards Real Cases: Dealing with Missing Data	294
15.6	Discussion and Conclusions	298
Appendix A	Mathematical Background for the Spectral-Element Method	301
A.1	Orthogonal Polynomials	301
A.2	Function Interpolation	302
A.2.1	Interpolating Polynomial	302
A.2.2	Lagrange Interpolation	303
A.2.3	Lobatto Interpolation	305
A.2.4	Fekete Points	309
A.2.5	Interpolation Error	310
A.3	Numerical Integration	312
A.3.1	Exact Numerical Integration and the Gauss Quadrature ..	312
A.3.2	Gauss–Legendre–Lobatto Quadrature	314
Appendix B	Time–Frequency Transformations	317

References	321
Index	339