

Passive sensor imaging with cross correlations

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Collaboration with G. Papanicolaou.

Ref: J. Garnier and G. Papanicolaou, Passive sensor imaging using cross correlations of noisy signals in a scattering medium

<http://math.stanford.edu/~papanico/> or <http://www.proba.jussieu.fr/~garnier/>

Part I: cross correlation for travel time estimation

Part II: fourth-order cross correlation for travel time estimation

Part III: cross correlation for passive imaging

Part IV: fourth-order cross correlation for passive imaging

Part I: cross correlation for travel time estimation

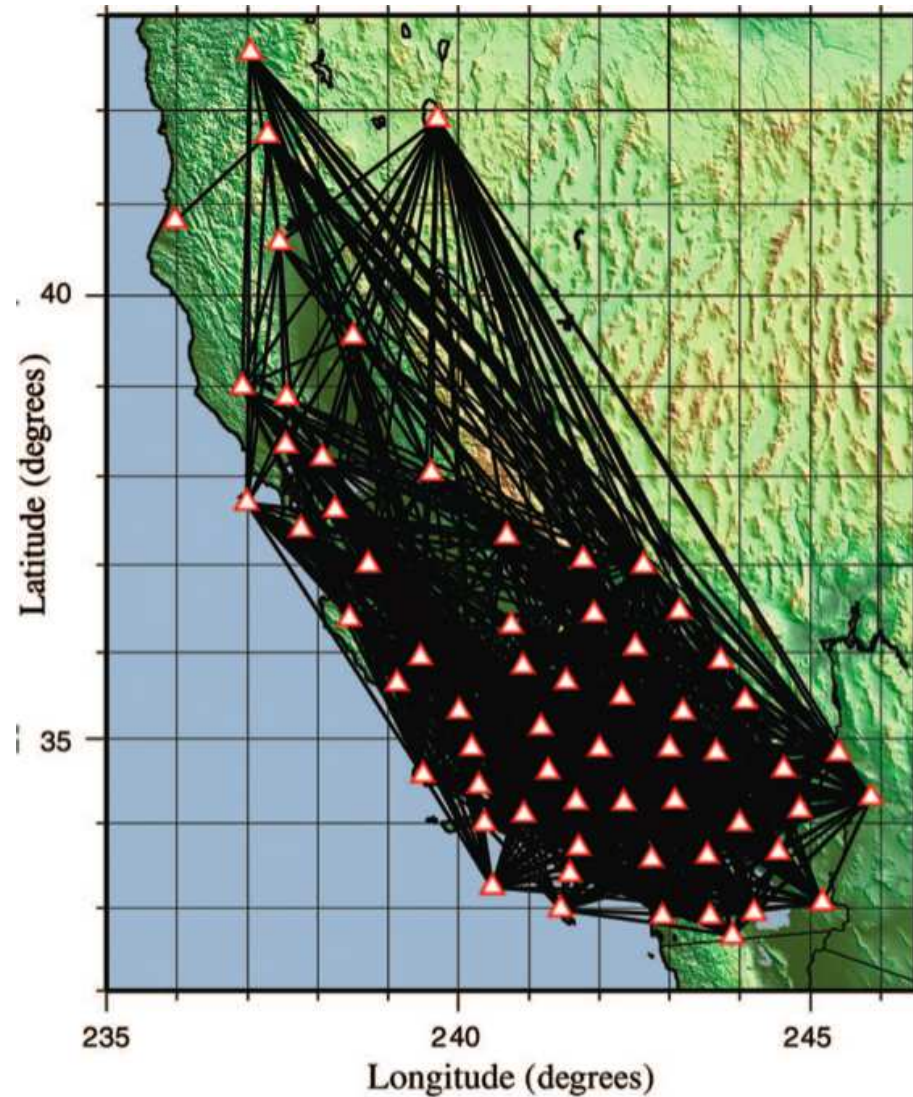
Use of **ambient noise** in order to estimate the travel time between two sensors \mathbf{x}_1 and \mathbf{x}_2 .

- Ambient noise sources emit stationary random signals.
- Record the noisy signals $u(t, \mathbf{x}_1)$ and $u(t, \mathbf{x}_2)$ at \mathbf{x}_1 and \mathbf{x}_2 .
- Compute the empirical cross correlation:

$$C_T(\tau, \mathbf{x}_1, \mathbf{x}_2) = \frac{1}{T} \int_0^T u(t, \mathbf{x}_1) u(t + \tau, \mathbf{x}_2) dt$$

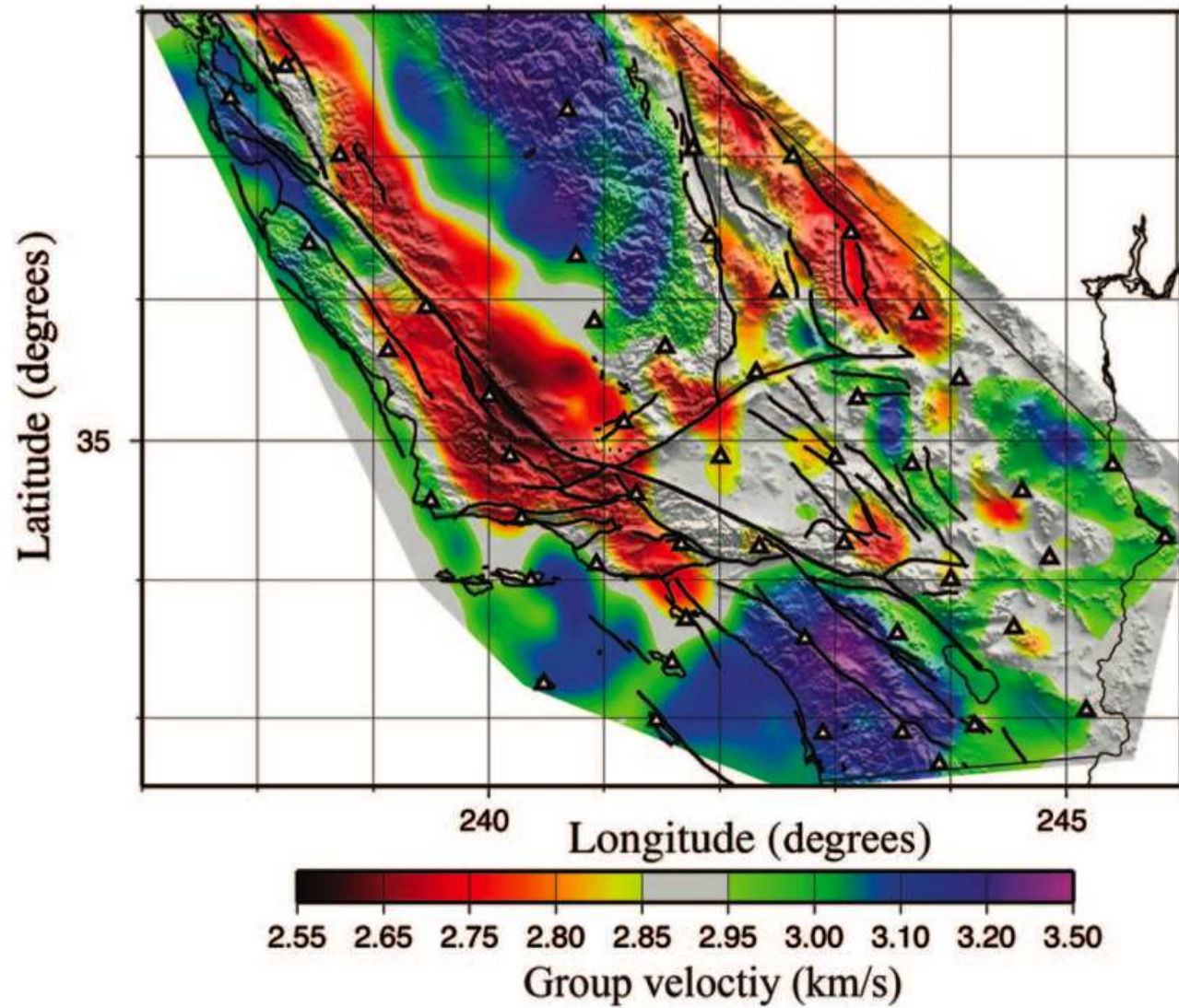
- $C_T(\tau, \mathbf{x}_1, \mathbf{x}_2)$ is related to the Green's function from \mathbf{x}_1 to \mathbf{x}_2 !
- The singular component of the Green's function from \mathbf{x}_1 to \mathbf{x}_2 gives the travel time from \mathbf{x}_1 to \mathbf{x}_2 .

Estimations of travel times between pairs of sensors



Surface (Rayleigh) waves [from Larose et al, Geophysics 71, 2006, SI11-SI21]

Background velocity estimation from travel time estimations



[from Larose et al, Geophysics 71, 2006, SI11-SI21]

Wave equation

$$\frac{1}{c^2(\mathbf{x})} \frac{\partial^2 u}{\partial t^2} - \Delta_{\mathbf{x}} u = n(t, \mathbf{x})$$

Sources $n(t, \mathbf{x})$: Gaussian process, with mean zero, stationary in time, with covariance function

$$\langle n(t_1, \mathbf{y}_1) n(t_2, \mathbf{y}_2) \rangle = F^\varepsilon(t_2 - t_1) \Gamma(\mathbf{y}_1, \mathbf{y}_2)$$

Assume

$$\Gamma(\mathbf{y}_1, \mathbf{y}_2) = \theta(\mathbf{y}_1) \delta(\mathbf{y}_1 - \mathbf{y}_2)$$

$$F^\varepsilon(t_2 - t_1) = F\left(\frac{t_2 - t_1}{\varepsilon}\right)$$

ε = ratio of the decoherence time of the noise sources over the typical travel times between sensors.

Solution u :

$$u(t, \mathbf{x}) = \int \int n(s, \mathbf{y}) G(t - s, \mathbf{x}, \mathbf{y}) ds d\mathbf{y}$$

Green's function:

$$\frac{1}{c^2(\mathbf{x})} \frac{\partial^2 G}{\partial t^2} - \Delta_{\mathbf{x}} G = \delta(t) \delta(\mathbf{x} - \mathbf{y})$$

starting from $G(0, \mathbf{x}, \mathbf{y}) = \partial_t G(0, \mathbf{x}, \mathbf{y}) = 0$.

Cross correlation

Empirical cross correlation:

$$C_T(\boldsymbol{\tau}, \mathbf{x}_1, \mathbf{x}_2) = \frac{1}{T} \int_0^T u(t, \mathbf{x}_1) u(t + \boldsymbol{\tau}, \mathbf{x}_2) dt$$

1. The expectation of C_T (with respect to the distribution of the sources) is independent of the integration time T :

$$\langle C_T(\boldsymbol{\tau}, \mathbf{x}_1, \mathbf{x}_2) \rangle = C^{(1)}(\boldsymbol{\tau}, \mathbf{x}_1, \mathbf{x}_2)$$

where $C^{(1)}$ is given by

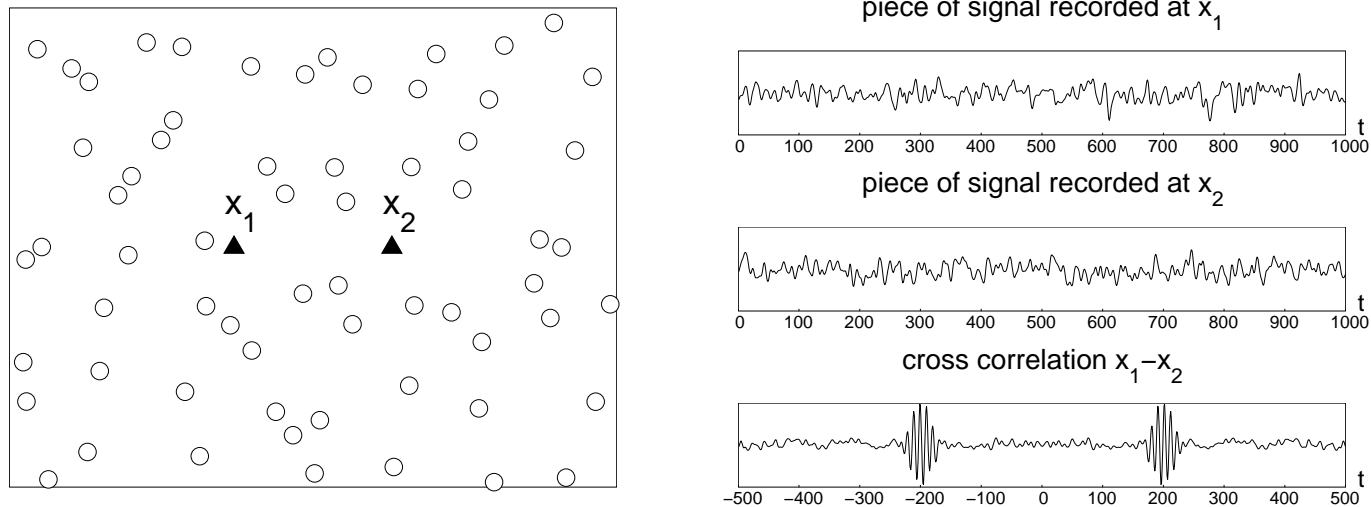
$$C^{(1)}(\boldsymbol{\tau}, \mathbf{x}_1, \mathbf{x}_2) = \int d\mathbf{y} \theta(\mathbf{y}) \int d\omega \overline{\hat{G}}(\omega, \mathbf{x}_1, \mathbf{y}) \hat{G}(\omega, \mathbf{x}_2, \mathbf{y}) \hat{F}^\varepsilon(\omega) e^{-i\omega\boldsymbol{\tau}}$$

2. The empirical cross correlation is a **self-averaging** quantity:

$$C_T(\boldsymbol{\tau}, \mathbf{x}_1, \mathbf{x}_2) \xrightarrow{T \rightarrow \infty} C^{(1)}(\boldsymbol{\tau}, \mathbf{x}_1, \mathbf{x}_2)$$

in probability. More precisely, the fluctuations of C_T around its expectation $C^{(1)}$ are of order $T^{-1/2}$.

Source distribution over all space, in a homogeneous medium



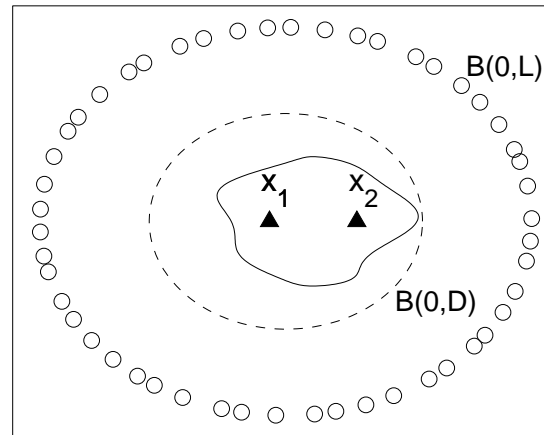
$$\frac{1}{c_0^2} \left(\frac{1}{T_a} + \frac{\partial}{\partial t} \right)^2 u - \Delta_{\mathbf{x}} u = n(t, \mathbf{x}), \quad \mathbf{x} \in \mathbb{R}^d$$

$$\langle n(t_1, \mathbf{y}_1) n(t_2, \mathbf{y}_2) \rangle = F^\varepsilon (t_2 - t_1) \delta(\mathbf{y}_2 - \mathbf{y}_1), \quad \mathbf{y}_1, \mathbf{y}_2 \in \mathbb{R}^d$$

We have (up to a multiplicative constant):

$$\frac{\partial}{\partial \tau} C^{(1)}(\tau, \mathbf{x}_1, \mathbf{x}_2) = e^{-\frac{|\mathbf{x}_1 - \mathbf{x}_2|}{c_0 T_a}} \left[F^\varepsilon * G(\tau, \mathbf{x}_1, \mathbf{x}_2) - F^\varepsilon * G(-\tau, \mathbf{x}_1, \mathbf{x}_2) \right]$$

Sources distributed on a closed surface



$$C^{(1)}(\tau, \mathbf{x}_1, \mathbf{x}_2) = \int d\omega \int_{\partial B(\mathbf{0},L)} dS(\mathbf{y}) \overline{\hat{G}}(\omega, \mathbf{x}_1, \mathbf{y}) \hat{G}(\omega, \mathbf{x}_2, \mathbf{y}) \hat{F}^\varepsilon(\omega) e^{-i\omega\tau}$$

Helmholtz-Kirchhoff theorem: If the medium is homogeneous (velocity c_e) outside $B(\mathbf{0},D)$, then $\forall \mathbf{x}_1, \mathbf{x}_2 \in B(\mathbf{0},D)$ we have for $L \gg D$:

$$\hat{G}(\omega, \mathbf{x}_1, \mathbf{x}_2) - \overline{\hat{G}}(\omega, \mathbf{x}_1, \mathbf{x}_2) = \frac{2i\omega}{c_e} \int_{\partial B(\mathbf{0},L)} dS(\mathbf{y}) \overline{\hat{G}}(\omega, \mathbf{x}_1, \mathbf{y}) \hat{G}(\omega, \mathbf{x}_2, \mathbf{y})$$

If 1) the medium is homogeneous outside $B(\mathbf{0},D)$,

2) the sources are distributed uniformly on the sphere $\partial B(\mathbf{0},L)$, with $L \gg D$.

Then for any $\mathbf{x}_1, \mathbf{x}_2 \in B(\mathbf{0},D)$ we have (up to a multiplicative constant):

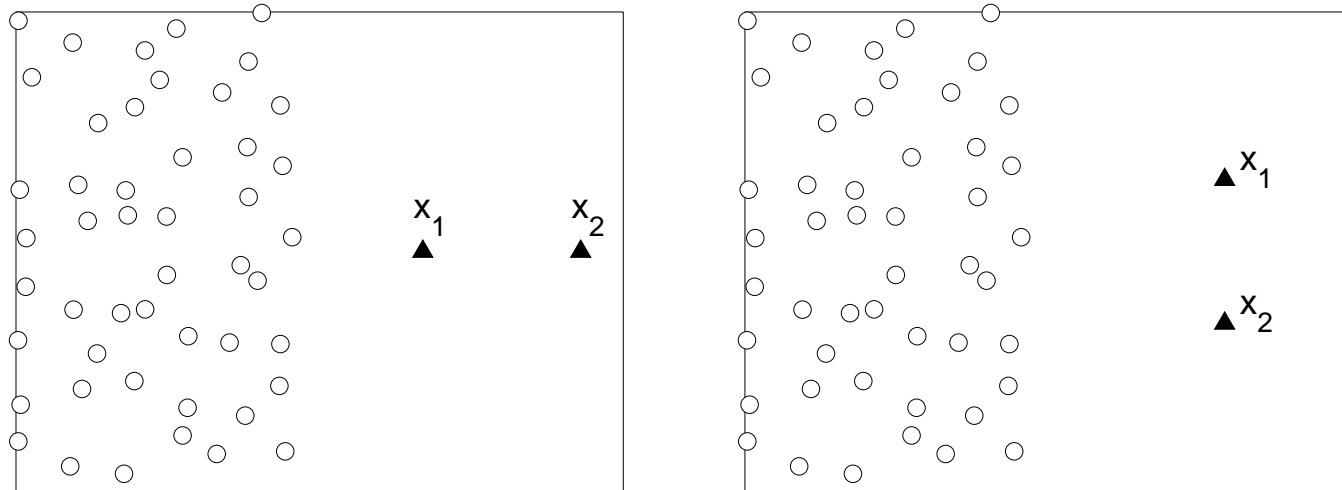
$$\frac{\partial}{\partial \tau} C^{(1)}(\tau, \mathbf{x}_1, \mathbf{x}_2) = F^\varepsilon * G(\tau, \mathbf{x}_1, \mathbf{x}_2) - F^\varepsilon * G(-\tau, \mathbf{x}_1, \mathbf{x}_2)$$

Summary: if the fields at the sensors are incoherent superpositions of waves coming from all directions, then

$$\frac{\partial}{\partial \tau} C^{(1)}(\tau, \mathbf{x}_1, \mathbf{x}_2) \simeq F^\varepsilon * G(\tau, \mathbf{x}_1, \mathbf{x}_2) - F^\varepsilon * G(-\tau, \mathbf{x}_1, \mathbf{x}_2)$$

Keyword: "Directional diversity"

What about situations such as



?

Simple geometry in a smoothly varying background

Simple geometry hypothesis: $c(\mathbf{x})$ is smooth and there is a unique ray between any pair of points (in the region of interest).

We use the WKB (geometric optics) approximation:

$$\hat{G}\left(\frac{\omega}{\varepsilon}, \mathbf{x}, \mathbf{y}\right) \sim a(\mathbf{x}, \mathbf{y}) e^{i\frac{\omega}{\varepsilon}\tau(\mathbf{x}, \mathbf{y})}$$

valid when $\varepsilon \ll 1$, where the travel time is

$$\tau(\mathbf{x}, \mathbf{y}) = \inf \left\{ T \text{ s.t. } \exists (\mathbf{X}_t)_{t \in [0, T]} \in C^1, \mathbf{X}_0 = \mathbf{x}, \mathbf{X}_T = \mathbf{y}, \left| \frac{d\mathbf{X}_t}{dt} \right| = c(\mathbf{X}_t) \right\}$$

Localized sources: stationary phase analysis

$$F^\varepsilon(t) = F\left(\frac{t}{\varepsilon}\right) \implies \hat{F}^\varepsilon(\omega) = \varepsilon \hat{F}(\varepsilon\omega).$$

$$\begin{aligned} C^{(1)}(\tau, \mathbf{x}_1, \mathbf{x}_2) &= \frac{1}{2\pi} \int d\mathbf{y} \theta(\mathbf{y}) \int d\omega \bar{\hat{G}}(\omega, \mathbf{x}_1, \mathbf{y}) \hat{G}(\omega, \mathbf{x}_2, \mathbf{y}) e^{-i\omega\tau} \varepsilon \hat{F}(\varepsilon\omega) \\ &= \frac{1}{2\pi} \int d\mathbf{y} \theta(\mathbf{y}) \int d\omega \bar{\hat{G}}\left(\frac{\omega}{\varepsilon}, \mathbf{x}_1, \mathbf{y}\right) \hat{G}\left(\frac{\omega}{\varepsilon}, \mathbf{x}_2, \mathbf{y}\right) e^{-i\frac{\omega}{\varepsilon}\tau} \hat{F}(\omega) \end{aligned}$$

WKB approximation for \hat{G} :

$$C^{(1)}(\tau, \mathbf{x}_1, \mathbf{x}_2) = \frac{1}{2\pi} \int d\mathbf{y} \theta(\mathbf{y}) \int d\omega \hat{F}(\omega) \bar{a}(\mathbf{x}_1, \mathbf{y}) a(\mathbf{x}_2, \mathbf{y}) e^{i\frac{\omega}{\varepsilon} \mathcal{T}(\mathbf{y})}$$

with the rapid phase

$$\omega \mathcal{T}(\mathbf{y}) = \omega [\tau(\mathbf{x}_2, \mathbf{y}) - \tau(\mathbf{x}_1, \mathbf{y}) - \tau]$$

Use of the stationary phase theorem. The dominant contribution comes from the stationary points (ω, \mathbf{y}) satisfying:

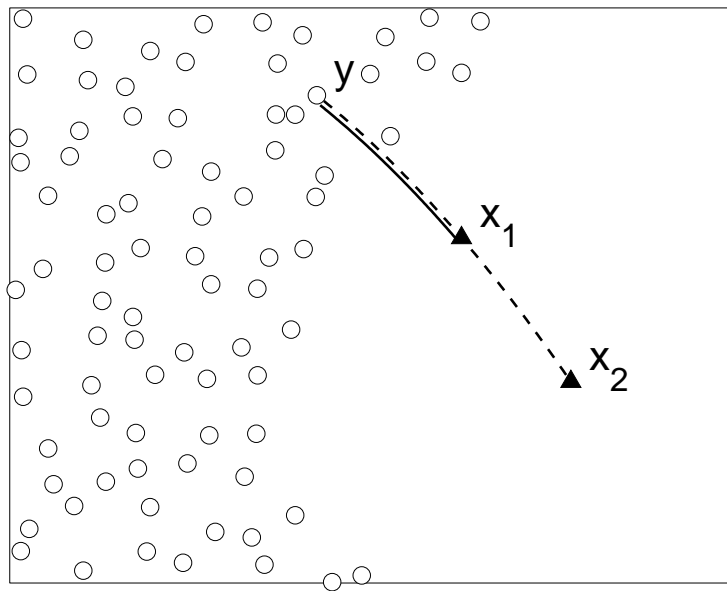
$$\partial_\omega (\omega \mathcal{T}(\mathbf{y})) = 0, \quad \nabla_{\mathbf{y}} (\omega \mathcal{T}(\mathbf{y})) = \mathbf{0}$$

\hookrightarrow two conditions:

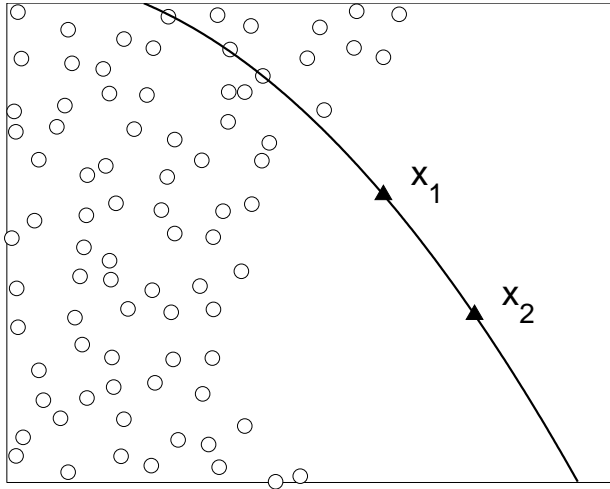
$$\tau(\mathbf{x}_2, \mathbf{y}) - \tau(\mathbf{x}_1, \mathbf{y}) = \tau, \quad \nabla_{\mathbf{y}} \tau(\mathbf{y}, \mathbf{x}_2) = \nabla_{\mathbf{y}} \tau(\mathbf{y}, \mathbf{x}_1)$$

$$\tau(\mathbf{x}_2, \mathbf{y}) - \tau(\mathbf{x}_1, \mathbf{y}) = \tau, \quad \nabla_{\mathbf{y}} \tau(\mathbf{y}, \mathbf{x}_2) = \nabla_{\mathbf{y}} \tau(\mathbf{y}, \mathbf{x}_1)$$

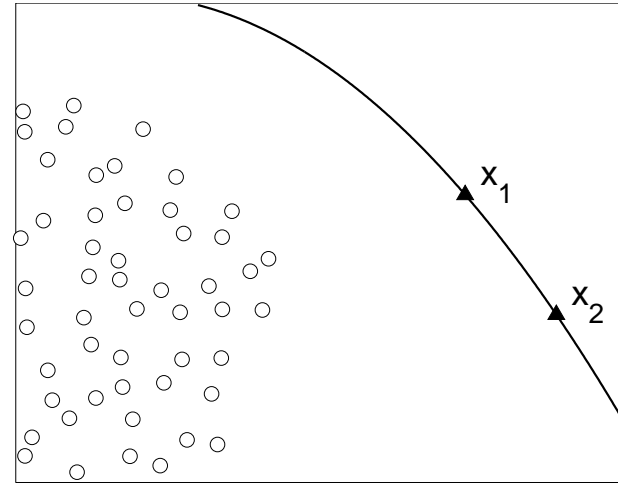
$\implies \mathbf{x}_1$ and \mathbf{x}_2 are on the same ray issuing from \mathbf{y} and $\tau = \pm \tau(\mathbf{x}_1, \mathbf{x}_2)$.



Also: \mathbf{y} should be in the support of θ



Singular component at $\tau(\mathbf{x}_1, \mathbf{x}_2)$



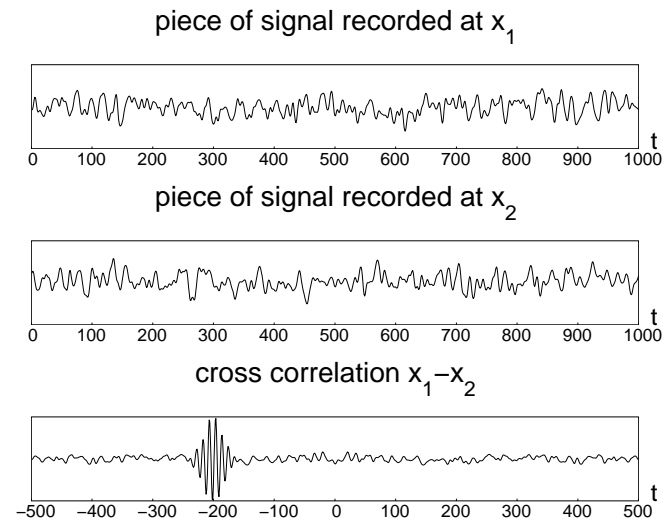
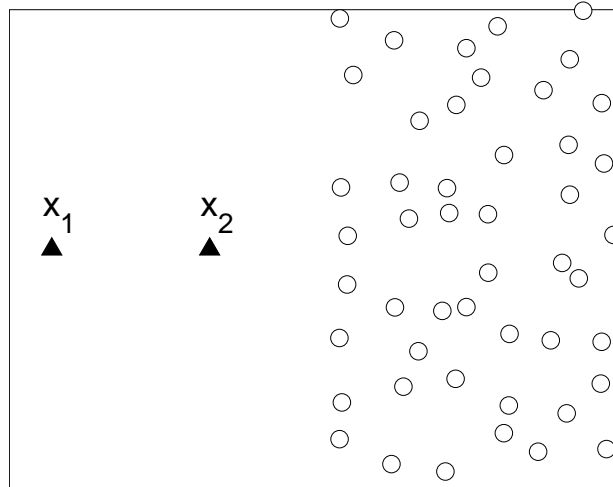
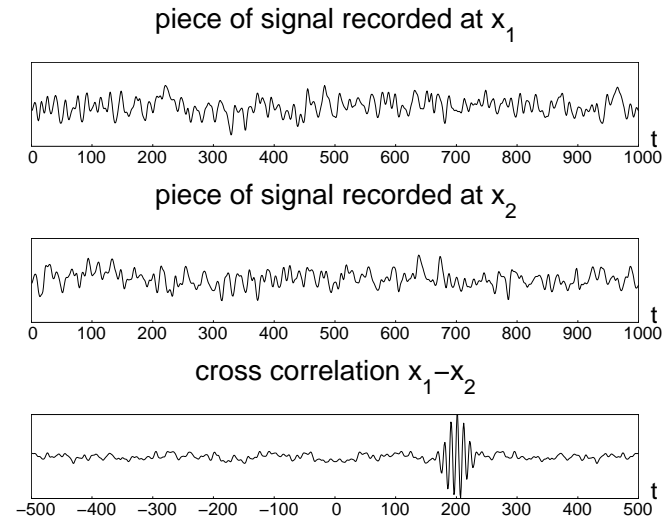
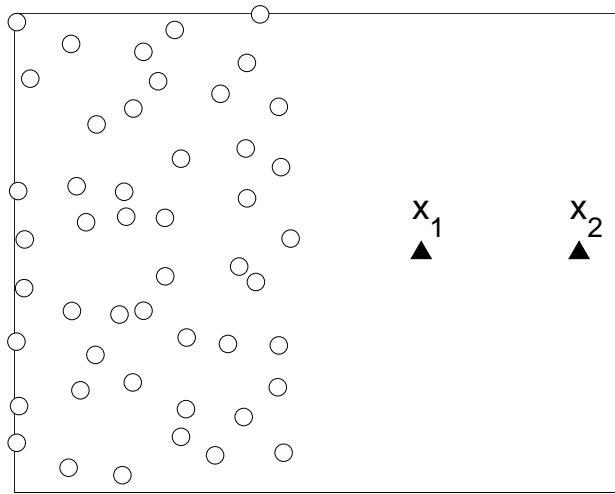
No singular component

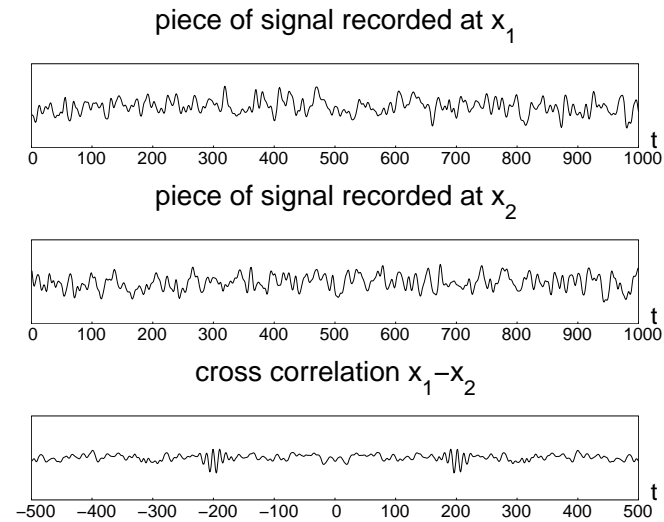
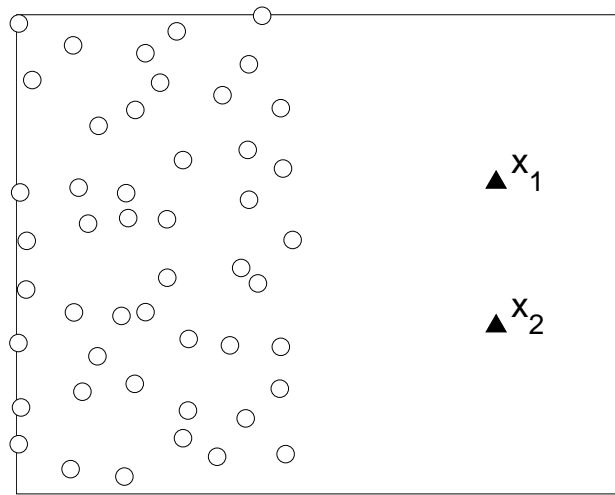
Conclusion: The cross correlation $C^{(1)}(\tau, \mathbf{x}_1, \mathbf{x}_2)$ has singular components **iff the ray joining \mathbf{x}_1 and \mathbf{x}_2 reaches into the source region** (i.e. the support of θ). Then there are one or two singular components at $\tau = \pm\tau(\mathbf{x}_1, \mathbf{x}_2)$.

More exactly:

the rays $\mathbf{y} \rightarrow \mathbf{x}_1 \rightarrow \mathbf{x}_2$ contribute to the singular component at $\tau = \tau(\mathbf{x}_1, \mathbf{x}_2)$,

the rays $\mathbf{y} \rightarrow \mathbf{x}_2 \rightarrow \mathbf{x}_1$ contribute to the singular component at $\tau = -\tau(\mathbf{x}_1, \mathbf{x}_2)$.



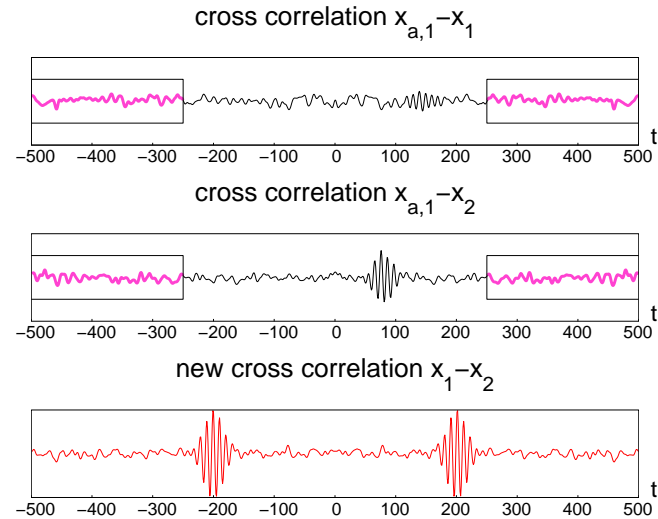
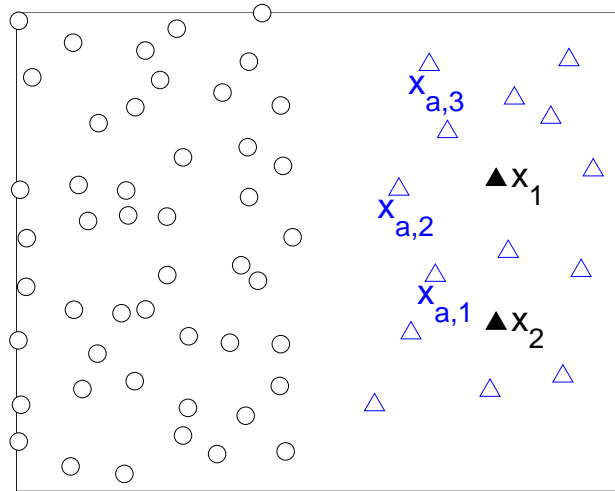


Here, the cross correlation method does not allow for travel time estimation, because there is not enough "directional diversity".

Idea: exploit the **scattering properties** of the medium.

- The scattered waves have more directional diversity than the direct waves from the noise sources.
- The contributions of the scattered waves are in the tails of the cross correlations.
- By cross correlating the tails of the cross correlations, it is possible to exploit scattered waves and their enhanced directional diversity (first suggested by M. Campillo).

Part II: Fourth-order cross correlations for travel time estimation



Use of auxiliary sensors $\mathbf{x}_{a,j}$, $j = 1, \dots, N$. Algorithm:

1) compute the cross correlations $C_T(\tau, \mathbf{x}_{a,j}, \mathbf{x}_1)$ and $C_T(\tau, \mathbf{x}_{a,j}, \mathbf{x}_2)$, for each j :

$$C_T(\tau, \mathbf{x}_{a,j}, \mathbf{x}_1) = \frac{1}{T} \int_0^T u(t, \mathbf{x}_{a,j})u(t + \tau, \mathbf{x}_1)dt, \quad C_T(\tau, \mathbf{x}_{a,j}, \mathbf{x}_2) = \frac{1}{T} \int_0^T u(t, \mathbf{x}_{a,j})u(t + \tau, \mathbf{x}_2)dt$$

2) consider the tails of $C_T(\tau, \mathbf{x}_{a,j}, \mathbf{x}_1)$ and $C_T(\tau, \mathbf{x}_{a,j}, \mathbf{x}_2)$:

$$C_{T,\text{coda}}(\tau, \mathbf{x}_{a,j}, \mathbf{x}_l) = C_T(\tau, \mathbf{x}_{a,j}, \mathbf{x}_l) [\mathbf{1}_{(-\infty, -T_{\text{coda}})}(\tau) + \mathbf{1}_{(T_{\text{coda}}, \infty)}(\tau)]$$

3) compute the cross correlations between the tails and sum over j :

$$C_{T',T}^{(3)}(\tau, \mathbf{x}_1, \mathbf{x}_2) = \sum_{j=1}^N \int_{-T'}^{T'} C_{T,\text{coda}}(\tau', \mathbf{x}_{a,j}, \mathbf{x}_1) C_{T,\text{coda}}(\tau' + \tau, \mathbf{x}_{a,j}, \mathbf{x}_2) d\tau'$$

Model for the scattering medium

Medium characterized by a smoothly varying background velocity $c_0(\mathbf{x})$ and a clutter, modeled by a collection of localized scatterers around $(\mathbf{z}_j)_{j \geq 1}$.

Full Green's function:

$$\hat{G}(\omega, \mathbf{x}, \mathbf{y}) = \hat{G}_0(\omega, \mathbf{x}, \mathbf{y}) + \hat{G}_1(\omega, \mathbf{x}, \mathbf{y})$$

with \hat{G}_0 the Green's function of the background medium c_0 :

$$\frac{\omega^2}{c_0^2(\mathbf{x})} \hat{G}_0 + \Delta_{\mathbf{x}} \hat{G}_0 = -\delta(\mathbf{x} - \mathbf{y})$$

and (Born approximation)

$$\hat{G}_1(\omega, \mathbf{x}, \mathbf{y}) = \omega^2 \sum_j \hat{G}_0(\omega, \mathbf{x}, \mathbf{z}_j) \sigma_j \hat{G}_0(\omega, \mathbf{z}_j, \mathbf{y})$$

We look for an estimate of c_0 , or an estimate of

$$\tau(\mathbf{x}, \mathbf{y}) = \inf \left\{ T \text{ s.t. } \exists (\mathbf{X}_t)_{t \in [0, T]} \in C^1, \mathbf{X}_0 = \mathbf{x}, \mathbf{X}_T = \mathbf{y}, \left| \frac{d\mathbf{X}_t}{dt} \right| = c_0(\mathbf{X}_t) \right\}$$

Simplifications:

1) The distribution of the auxiliary sensors $(\mathbf{x}_{a,j})_{j=1,\dots,N}$ is dense
→ continuous approximation with the density $\chi_a(\mathbf{x}_a)$.

$$\sum_j \psi(\mathbf{x}_{a,j}) \simeq \int d\mathbf{x}_a \chi_a(\mathbf{x}_a) \psi(\mathbf{x}_a)$$

for any test function ψ .

2) The distribution of the scatterers $(\mathbf{z}_j)_{j \geq 1}$ is dense
→ continuous approximation with the density $\chi_s(\mathbf{z}_s)$:

$$\sum_j \psi(\mathbf{z}_j) \simeq \int d\mathbf{z}_s \chi_s(\mathbf{z}_s) \psi(\mathbf{z}_s)$$

3) Scattering amplitudes $(\sigma_j)_{j \geq 1}$ of the scatterers are independent and identically distributed with $\mathbb{E}[\sigma_j^2] = \sigma^2$.

Stationary phase analysis of the cross correlation $C^{(3)}$

Using the Born approximation for $\hat{G} = \hat{G}_0 + \hat{G}_1$ and the WKB approximation for \hat{G}_0 :

$$C_1^{(3)}(\boldsymbol{\tau}, \mathbf{x}, \mathbf{y}) = \frac{\sigma^2}{2\pi} \int d\mathbf{x}_a d\mathbf{y}_1 d\mathbf{y}_2 d\mathbf{z}_s \chi_a(\mathbf{x}_a) \theta(\mathbf{y}_1) \theta(\mathbf{y}_2) \chi_s(\mathbf{z}_s) \int d\omega \omega^4 \hat{F}(\omega)^2 \\ \times a(\mathbf{x}_a, \mathbf{y}_1) \bar{a}(\mathbf{x}_1, \mathbf{z}_s) \bar{a}(\mathbf{z}_s, \mathbf{y}_1) \bar{a}(\mathbf{x}_a, \mathbf{y}_2) a(\mathbf{x}_2, \mathbf{z}_s) a(\mathbf{z}_s, \mathbf{y}_2) e^{i\frac{\omega}{\varepsilon} \mathcal{T}(\mathbf{x}_a, \mathbf{y}_1, \mathbf{y}_2, \mathbf{z}_s)}$$

with the rapid phase

$$\omega \mathcal{T}(\mathbf{x}_a, \mathbf{y}_1, \mathbf{y}_2, \mathbf{z}_s) = \omega \left[\tau(\mathbf{x}_a, \mathbf{y}_1) - \tau(\mathbf{x}_1, \mathbf{z}_s) - \tau(\mathbf{z}_s, \mathbf{y}_1) \right. \\ \left. - \tau(\mathbf{x}_a, \mathbf{y}_2) + \tau(\mathbf{x}_2, \mathbf{z}_s) + \tau(\mathbf{z}_s, \mathbf{y}_2) - \tau \right]$$

Stationary points:

$$\left(\partial_\omega, \nabla_{\mathbf{x}_a}, \nabla_{\mathbf{y}_1}, \nabla_{\mathbf{y}_2}, \nabla_{\mathbf{z}_s} \right) \left(\omega \mathcal{T}(\mathbf{x}_a, \mathbf{y}_1, \mathbf{y}_2, \mathbf{z}_s) \right) = (0, \mathbf{0}, \mathbf{0}, \mathbf{0}, \mathbf{0})$$

↪ five conditions:

$$\tau(\mathbf{x}_a, \mathbf{y}_1) - \tau(\mathbf{x}_1, \mathbf{z}_s) - \tau(\mathbf{z}_s, \mathbf{y}_1) - \tau(\mathbf{x}_a, \mathbf{y}_2) + \tau(\mathbf{x}_2, \mathbf{z}_s) + \tau(\mathbf{z}_s, \mathbf{y}_2) = \tau$$

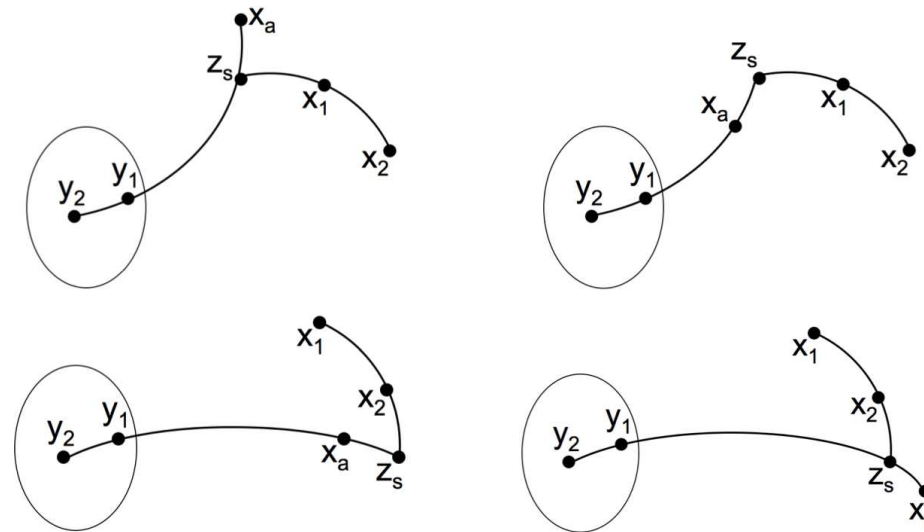
$$\nabla_{\mathbf{x}_a} \tau(\mathbf{x}_a, \mathbf{y}_1) = \nabla_{\mathbf{x}_a} \tau(\mathbf{x}_a, \mathbf{y}_2)$$

$$\nabla_{\mathbf{y}_1} \tau(\mathbf{y}_1, \mathbf{x}_a) = \nabla_{\mathbf{y}_1} \tau(\mathbf{y}_1, \mathbf{z}_s)$$

$$\nabla_{\mathbf{y}_2} \tau(\mathbf{y}_2, \mathbf{x}_a) = \nabla_{\mathbf{y}_2} \tau(\mathbf{y}_2, \mathbf{z}_s)$$

$$\nabla_{\mathbf{z}_s} \tau(\mathbf{z}_s, \mathbf{y}_1) + \nabla_{\mathbf{z}_s} \tau(\mathbf{z}_s, \mathbf{x}_1) = \nabla_{\mathbf{z}_s} \tau(\mathbf{z}_s, \mathbf{y}_2) + \nabla_{\mathbf{z}_s} \tau(\mathbf{z}_s, \mathbf{x}_2)$$

There are stationary points:

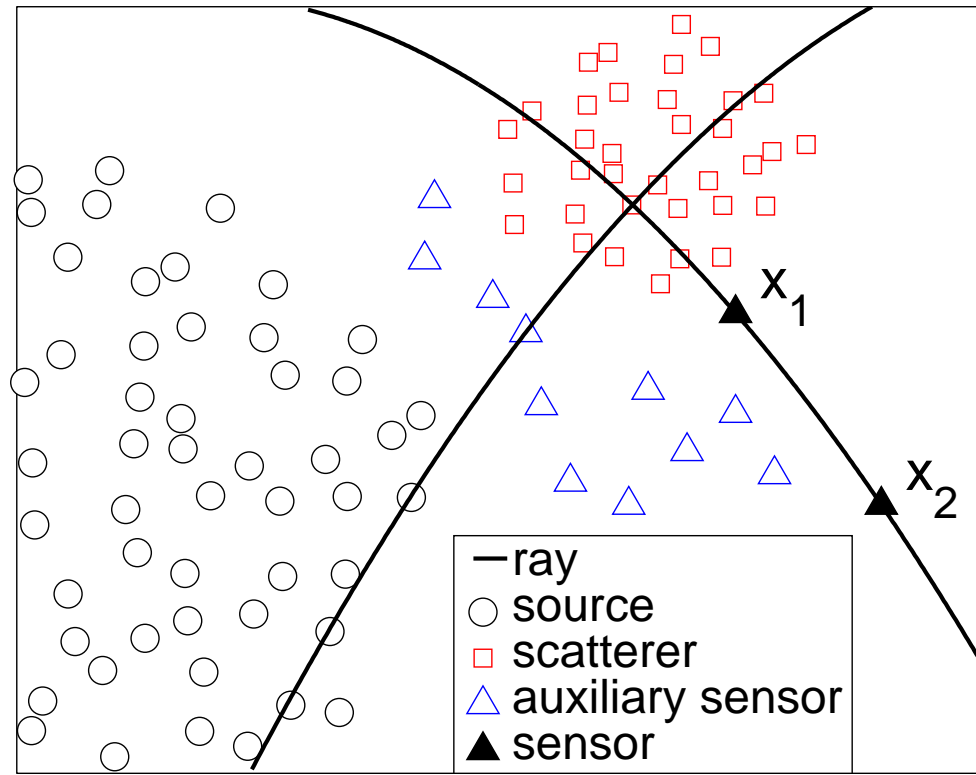


Conclusion: $C^{(3)}$ has singular components if:

- 1) there are scatterers z_s along the ray joining x_1 and x_2 (but not between x_1 and x_2).
- 2) there are auxiliary sensors x_a along rays joining sources y_1, y_2 and scatterers z_s .

These singular components are at $\tau = \pm\tau(\mathbf{x}_1, \mathbf{x}_2)$.

It is not required that the ray joining x_1 and x_2 reaches into the source region !



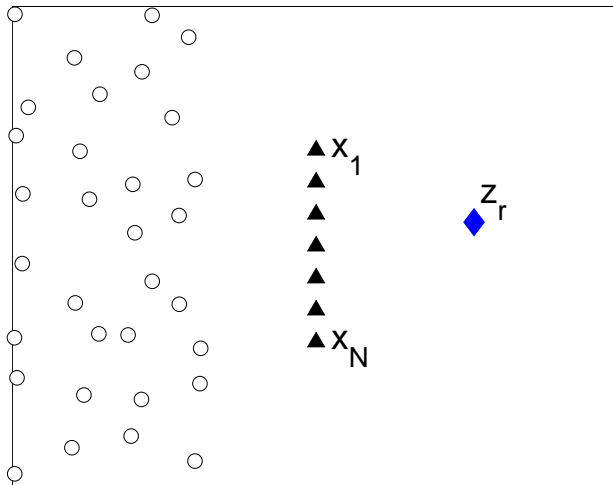
Here:

It is **not possible** to extract the travel time $\tau(\mathbf{x}_1, \mathbf{x}_2)$ from $\mathbf{C}^{(1)}$

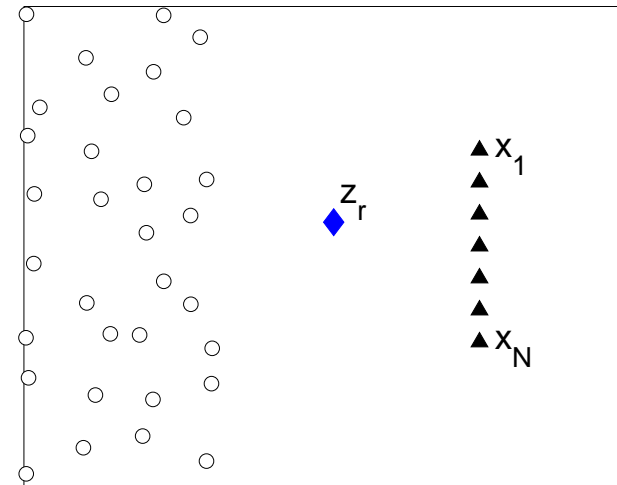
It is **possible** to extract the travel time $\tau(\mathbf{x}_1, \mathbf{x}_2)$ from $\mathbf{C}^{(3)}$

Part III: Passive imaging by cross correlation of noisy signals

- Network or array of passive sensors $\mathbf{x}_j, j = 1, \dots, N$
- Ambient noise sources emitting stationary random signals
- Target (small reflector) at \mathbf{z}_r
- Different light configurations



Daylight configuration



Backlight configuration

- Two types of situations:
- Data in the absence (C_0) and in the presence (C) of the reflector
- Data only in the presence of the reflector
- We know the background medium: the travel times between the sensors and points in the region around \mathbf{z}_r are known.

Identification of the singular components of the cross correlations

Using Born and WKB approximations

$$\hat{G}_0\left(\frac{\omega}{\varepsilon}, \mathbf{x}_1, \mathbf{x}_2\right) \sim a(\mathbf{x}_1, \mathbf{x}_2) e^{i\frac{\omega}{\varepsilon}\tau(\mathbf{x}_1, \mathbf{x}_2)}$$

$$\hat{G}\left(\frac{\omega}{\varepsilon}, \mathbf{x}_1, \mathbf{x}_2\right) \sim a(\mathbf{x}_1, \mathbf{x}_2) e^{i\frac{\omega}{\varepsilon}\tau(\mathbf{x}_1, \mathbf{x}_2)} + \omega^2 a(\mathbf{x}_1, \mathbf{x}_r) \sigma_r a(\mathbf{z}_r, \mathbf{x}_2) e^{i\frac{\omega}{\varepsilon}[\tau(\mathbf{x}_1, \mathbf{z}_r) + \tau(\mathbf{z}_r, \mathbf{x}_2)]}$$

Differential cross correlation

$$C^{(1)}(\tau, \mathbf{x}_1, \mathbf{x}_2) - C_0^{(1)}(\tau, \mathbf{x}_1, \mathbf{x}_2) = \frac{\sigma_r}{2\pi} \int d\mathbf{y} \theta(\mathbf{y}) \int d\omega \omega^2 \hat{F}(\omega) \bar{a}(\mathbf{x}_1, \mathbf{y}) a(\mathbf{x}_2, \mathbf{z}_r) a(\mathbf{z}_r, \mathbf{y}) e^{i\frac{\omega}{\varepsilon}\mathcal{T}(\mathbf{y})} + \dots$$

with the rapid phase

$$\omega\mathcal{T}(\mathbf{y}) = \omega[\tau(\mathbf{y}, \mathbf{x}_2) - \tau(\mathbf{y}, \mathbf{z}_r) - \tau(\mathbf{z}_r, \mathbf{x}_1) - \tau]$$

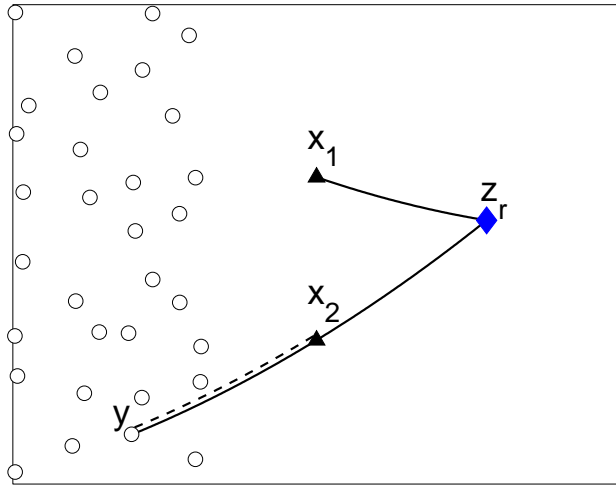
The dominant contribution comes from the stationary points (ω, \mathbf{y}) satisfying

$$\partial_\omega(\omega\mathcal{T}(\mathbf{y})) = 0, \quad \nabla_{\mathbf{y}}(\omega\mathcal{T}(\mathbf{y})) = \mathbf{0}$$

which gives the conditions

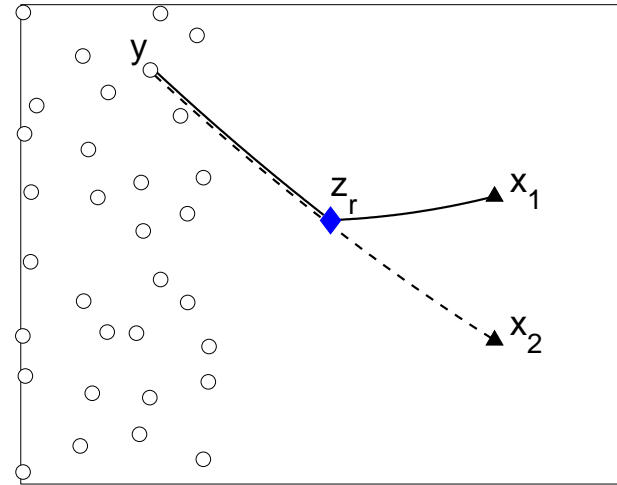
$$\tau(\mathbf{y}, \mathbf{x}_2) - \tau(\mathbf{y}, \mathbf{z}_r) - \tau(\mathbf{z}_r, \mathbf{x}_1) = \tau, \quad \nabla_{\mathbf{y}}\tau(\mathbf{y}, \mathbf{x}_2) = \nabla_{\mathbf{y}}\tau(\mathbf{y}, \mathbf{z}_r)$$

$$\tau(\mathbf{y}, \mathbf{x}_2) - \tau(\mathbf{y}, \mathbf{z}_r) - \tau(\mathbf{z}_r, \mathbf{x}_1) = \tau, \quad \nabla_{\mathbf{y}}\tau(\mathbf{y}, \mathbf{x}_2) = \nabla_{\mathbf{y}}\tau(\mathbf{y}, \mathbf{z}_r)$$



Daylight

$$-\tau(\mathbf{x}_2, \mathbf{z}_r) - \tau(\mathbf{z}_r, \mathbf{x}_1) = \tau$$



Backlight

$$\tau(\mathbf{x}_2, \mathbf{z}_r) - \tau(\mathbf{z}_r, \mathbf{x}_1) = \tau$$

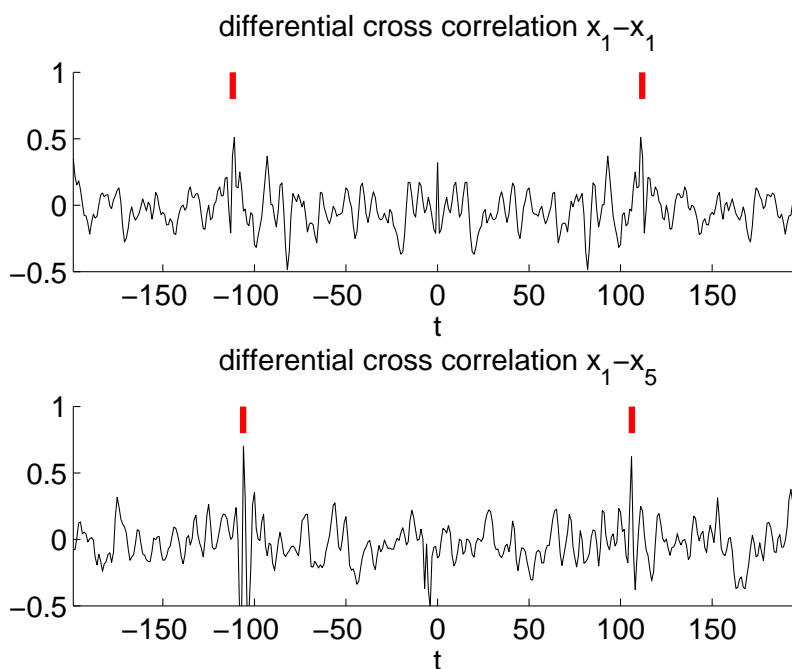
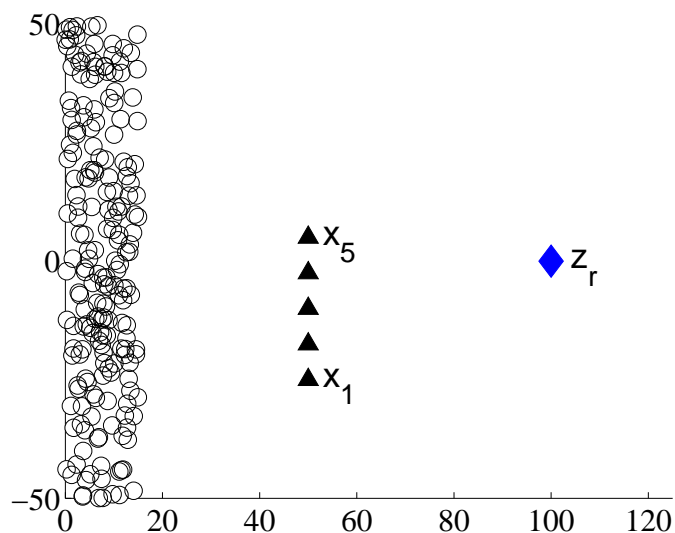
Conclusion:

1) In a daylight imaging configuration, the singular components of $C^{(1)} - C_0^{(1)}$ are at $\tau = \pm(\tau(\mathbf{x}_1, \mathbf{z}_r) + \tau(\mathbf{x}_2, \mathbf{z}_r))$.

2) In a backlight imaging configuration, the singular component of $C^{(1)} - C_0^{(1)}$ is at $\tau = \tau(\mathbf{x}_2, \mathbf{z}_r) - \tau(\mathbf{x}_1, \mathbf{z}_r)$.

Daylight configuration

- Data in the absence ($C_0(\tau, \mathbf{x}_j, \mathbf{x}_l)$, $j, l = 1, \dots, 5$) and in the presence ($C(\tau, \mathbf{x}_j, \mathbf{x}_l)$, $j, l = 1, \dots, 5$) of the reflector



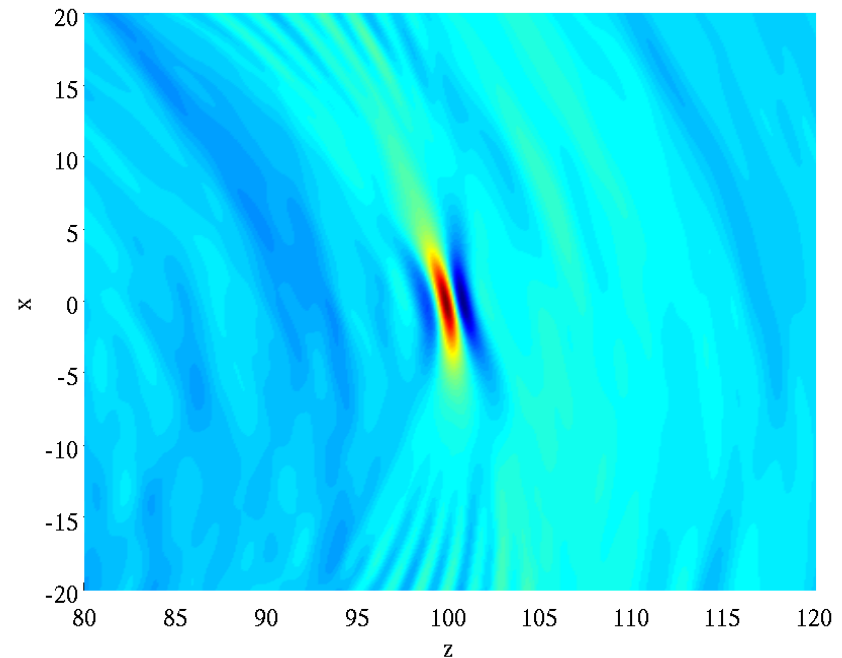
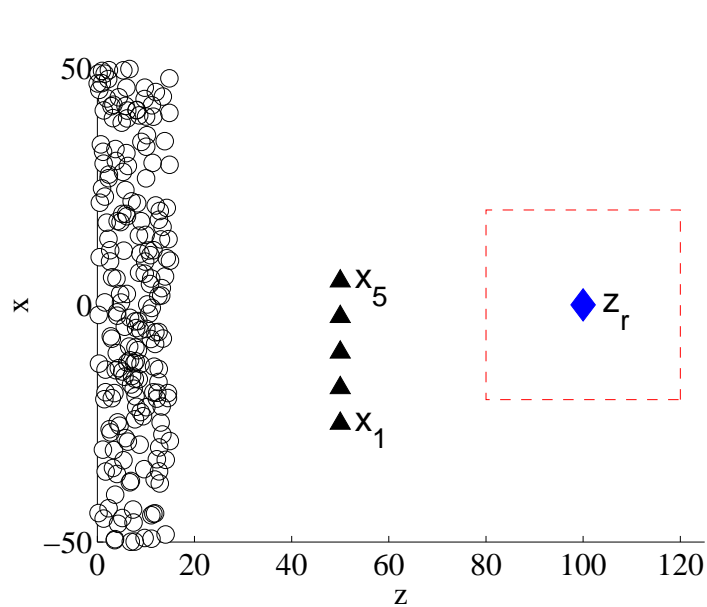
Differential cross correlations:

$$\Delta C(\tau, \mathbf{x}_j, \mathbf{x}_l) = (C - C_0)(\tau, \mathbf{x}_j, \mathbf{x}_l)$$

Daylight configuration - migration

Theory: ΔC has singular components at $\tau = \pm[\tau(\mathbf{x}_j, \mathbf{z}_r) + \tau(\mathbf{x}_l, \mathbf{z}_r)]$.

- Migration of the differential cross correlations $\Delta C = C - C_0$



Kirchhoff Migration (KM) functional (image) for the search point \mathbf{z}^S :

$$I(\mathbf{z}^S) = \int d\omega \sum_{j,l=1}^N e^{-i\omega[\tau(\mathbf{z}^S, \mathbf{x}_j) + \tau(\mathbf{z}^S, \mathbf{x}_l)]} \widehat{\Delta C}^+(\omega, \mathbf{x}_j, \mathbf{x}_l) + e^{i\omega[\tau(\mathbf{z}^S, \mathbf{x}_j) + \tau(\mathbf{z}^S, \mathbf{x}_l)]} \widehat{\Delta C}^-(\omega, \mathbf{x}_j, \mathbf{x}_l)$$

$$\Delta C^-(\tau, \mathbf{x}_j, \mathbf{x}_l) = (C - C_0)(\tau, \mathbf{x}_j, \mathbf{x}_l) \mathbf{1}_{(-\infty, 0)}(\tau), \quad \Delta C^+(\tau, \mathbf{x}_j, \mathbf{x}_l) = (C - C_0)(\tau, \mathbf{x}_j, \mathbf{x}_l) \mathbf{1}_{(0, \infty)}(\tau)$$

Daylight configuration - resolution

KM functional (image):

$$I(\mathbf{z}^S) \simeq \int d\omega \sum_{j,l=1}^N e^{-i\omega[\tau(\mathbf{z}^S, \mathbf{x}_j) + \tau(\mathbf{z}^S, \mathbf{x}_l)]} \widehat{\Delta C}(\omega, \mathbf{x}_j, \mathbf{x}_l)$$

Equivalent to KM for array imaging using an array of **active** sensors $(\mathbf{x}_j)_{j=1,\dots,N}$ emitting broadband pulses. The data is then the **impulse response matrix** $(P(t, \mathbf{x}_j, \mathbf{x}_l))_{j,l=1,\dots,N}$ and the KM functional is

$$I^{\text{KM}}(\mathbf{z}^S) = \int d\omega \sum_{j,l=1}^N e^{-i\omega[\tau(\mathbf{z}^S, \mathbf{x}_j) + \tau(\mathbf{z}^S, \mathbf{x}_l)]} \widehat{P}(\omega, \mathbf{x}_j, \mathbf{x}_l)$$

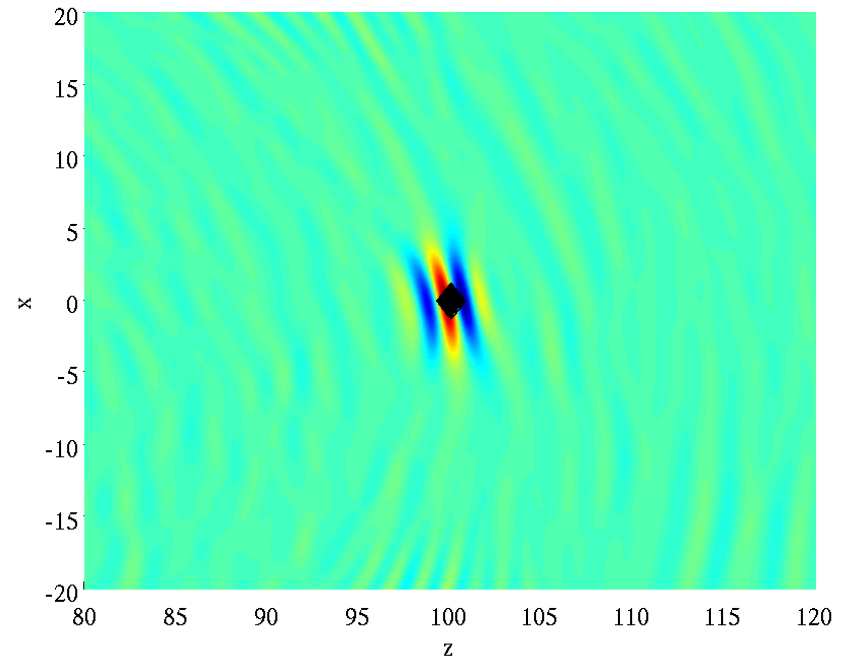
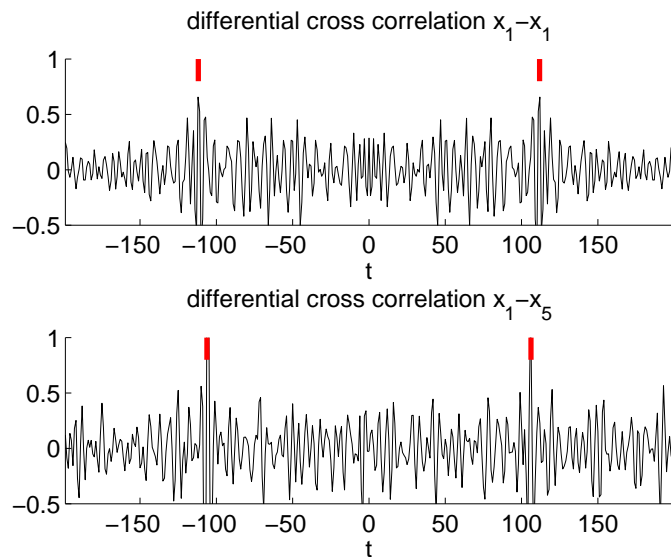
Range resolution $\simeq c_0/B$, where B is the bandwidth.

Cross range resolution (for a linear array) $\simeq \lambda_0 L/a$, where λ_0 is the carrier frequency, L is the distance from the array to the reflector, a the diameter of the array.

Cross range resolution (for a network) $\simeq c_0/B$ (triangulation).

Daylight configuration - bandwidth 50%

- Migration of the differential cross correlations $\Delta C = C - C_0$

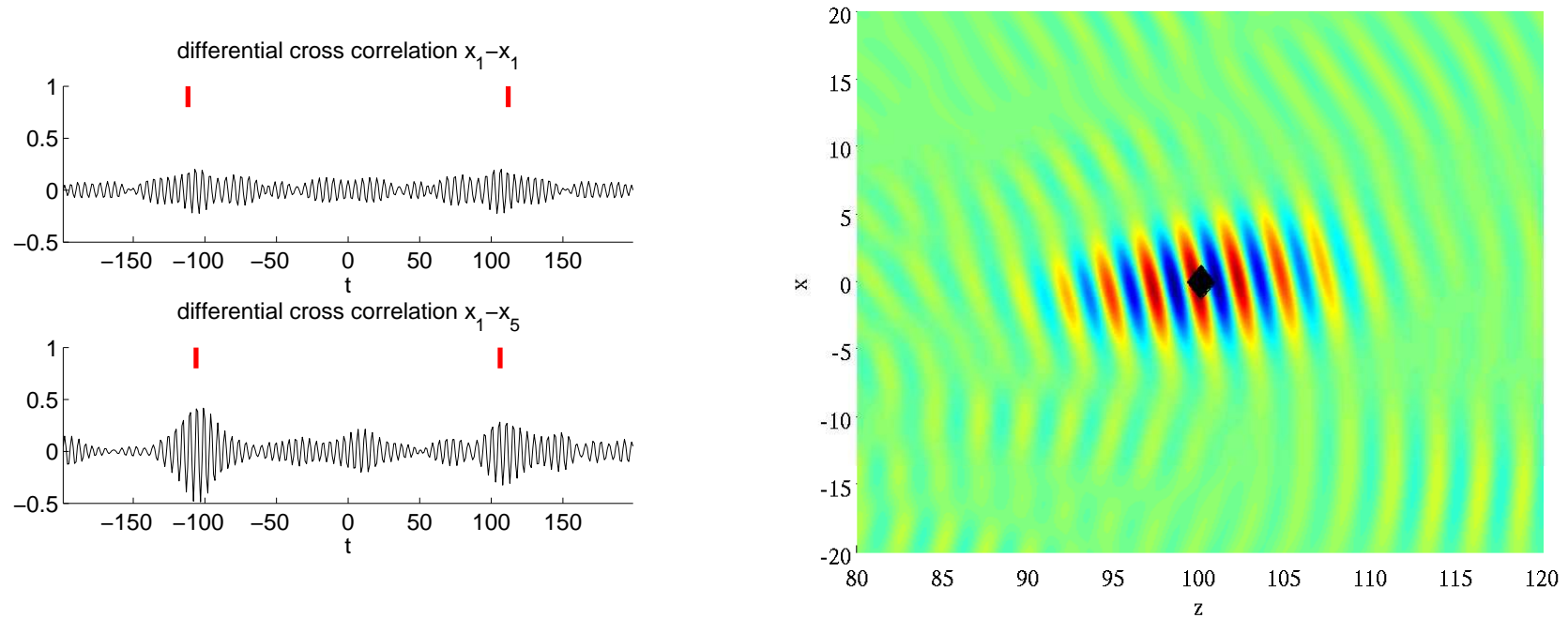


KM functional (image):

$$I(\mathbf{z}^S) = \int d\omega \sum_{j,l=1}^N e^{-i\omega[\tau(\mathbf{z}^S, \mathbf{x}_j) + \tau(\mathbf{z}^S, \mathbf{x}_l)]} \widehat{\Delta C}^+(\omega, \mathbf{x}_j, \mathbf{x}_l) + e^{i\omega[\tau(\mathbf{z}^S, \mathbf{x}_j) + \tau(\mathbf{z}^S, \mathbf{x}_l)]} \widehat{\Delta C}^-(\omega, \mathbf{x}_j, \mathbf{x}_l)$$

Daylight configuration - bandwidth 10%

- Migration of the differential cross correlations $\Delta C = C - C_0$

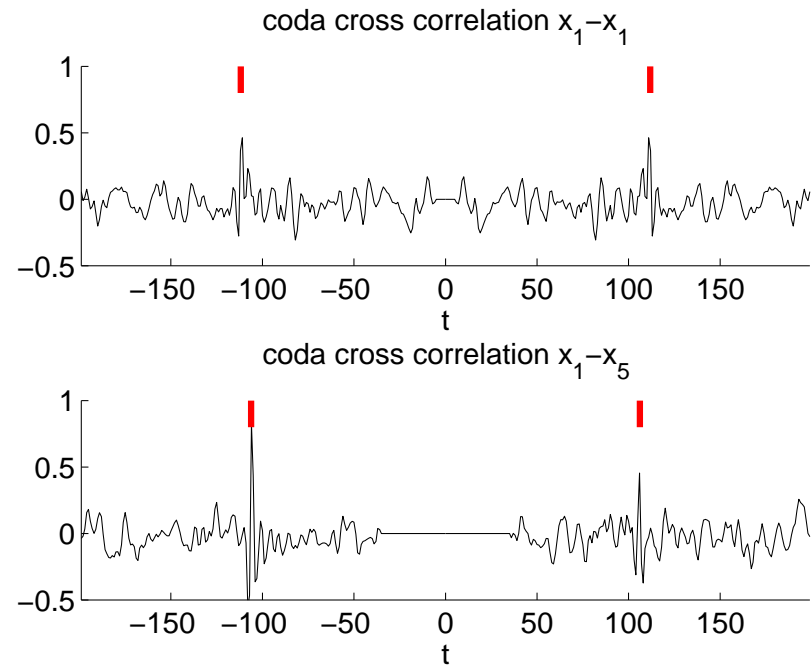
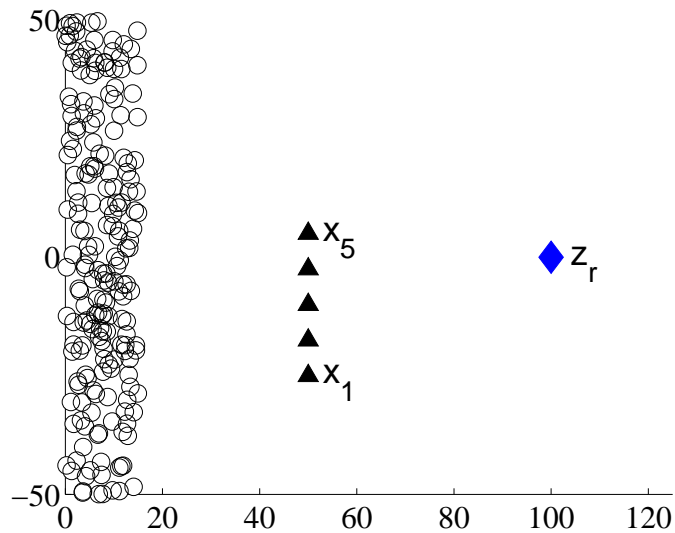


KM functional (image):

$$I(\mathbf{z}^S) = \int d\omega \sum_{j,l=1}^N e^{-i\omega[\tau(\mathbf{z}^S, \mathbf{x}_j) + \tau(\mathbf{z}^S, \mathbf{x}_l)]} \widehat{\Delta C}^+(\omega, \mathbf{x}_j, \mathbf{x}_l) + e^{i\omega[\tau(\mathbf{z}^S, \mathbf{x}_j) + \tau(\mathbf{z}^S, \mathbf{x}_l)]} \widehat{\Delta C}^-(\omega, \mathbf{x}_j, \mathbf{x}_l)$$

Daylight configuration

- Data *only* in the presence of the reflector: $C(\tau, \mathbf{x}_j, \mathbf{x}_l)$, $j, l = 1, \dots, 5$.



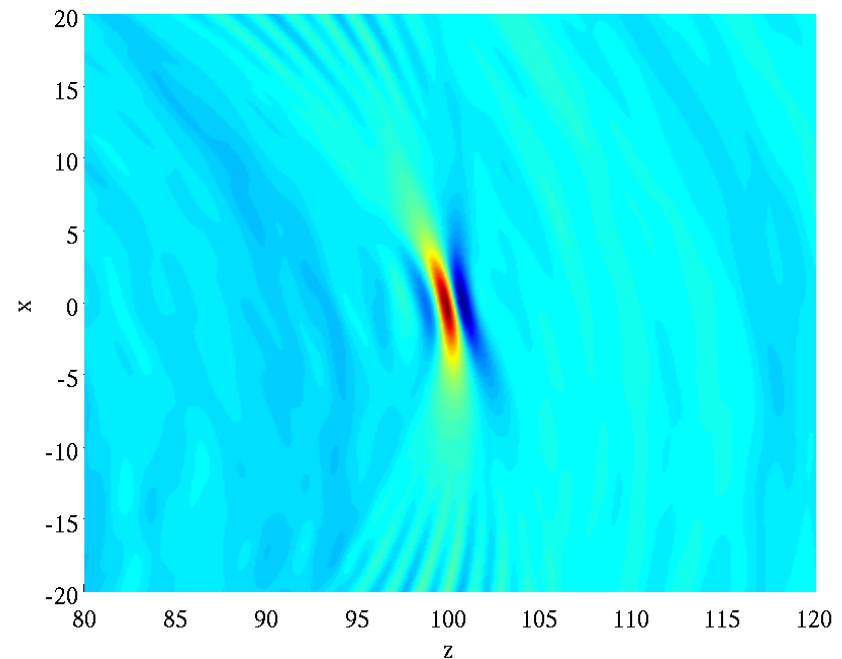
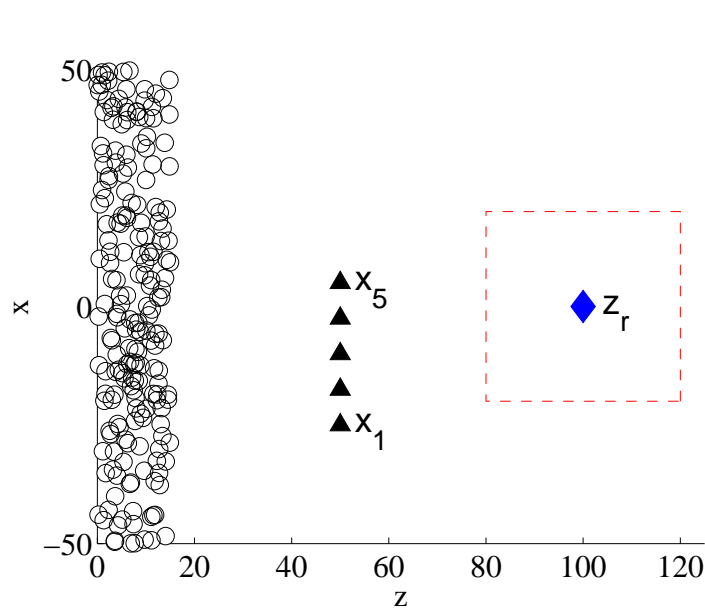
$$C_{\text{coda}}(\tau, \mathbf{x}_j, \mathbf{x}_l) = C(\tau, \mathbf{x}_j, \mathbf{x}_l) \left[\mathbf{1}_{(-\infty, -\tau(\mathbf{x}_j, \mathbf{x}_l))}(\tau) + \mathbf{1}_{(\tau(\mathbf{x}_j, \mathbf{x}_l), \infty)}(\tau) \right]$$

Daylight configuration - migration

Theory: $C_{\text{coda}}(\tau, \mathbf{x}_j, \mathbf{x}_l)$ has singular components at $\tau = \pm[\tau(\mathbf{x}_j, \mathbf{z}_r) + \tau(\mathbf{x}_l, \mathbf{z}_r)]$.

Triangular inequality: $|\tau(\mathbf{x}_j, \mathbf{z}_r) + \tau(\mathbf{x}_l, \mathbf{z}_r)| \geq \tau(\mathbf{x}_j, \mathbf{x}_l) \implies$ singular components in C_{coda} .

- Migration of the coda cross correlations



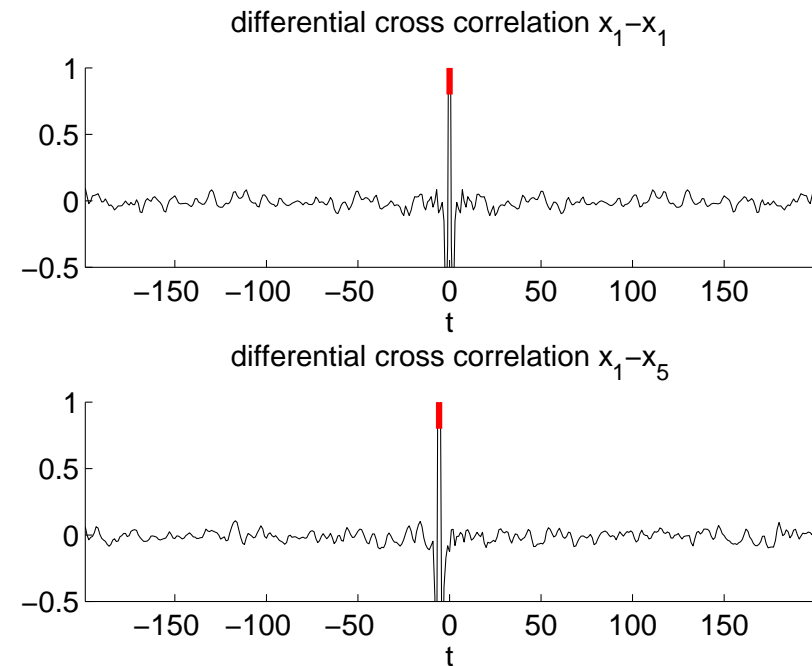
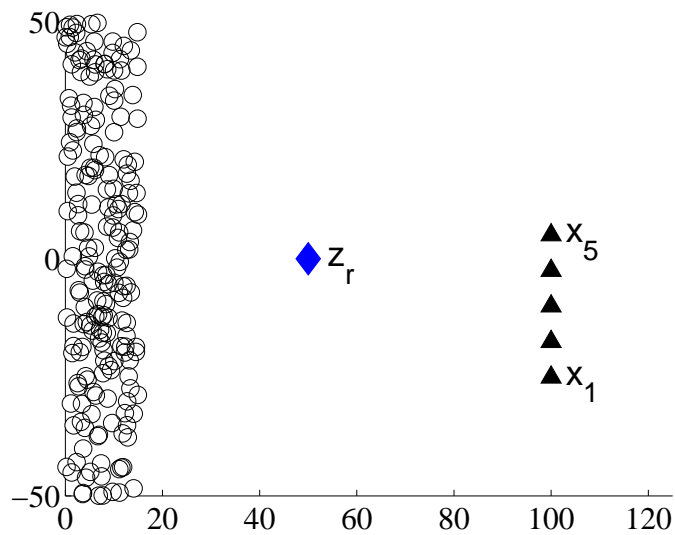
KM functional (image):

$$I(\mathbf{z}^S) = \int d\omega \sum_{j,l=1}^N e^{-i\omega[\tau(\mathbf{z}^S, \mathbf{x}_j) + \tau(\mathbf{z}^S, \mathbf{x}_l)]} \widehat{C}_{\text{coda}}^+(\omega, \mathbf{x}_j, \mathbf{x}_l) + e^{i\omega[\tau(\mathbf{z}^S, \mathbf{x}_j) + \tau(\mathbf{z}^S, \mathbf{x}_l)]} \widehat{C}_{\text{coda}}^-(\omega, \mathbf{x}_j, \mathbf{x}_l)$$

$$C_{\text{coda}}^-(\tau, \mathbf{x}_j, \mathbf{x}_l) = C(\tau, \mathbf{x}_j, \mathbf{x}_l) \mathbf{1}_{(-\infty, -\tau(\mathbf{x}_j, \mathbf{x}_l))}(\tau), \quad C_{\text{coda}}^+(\tau, \mathbf{x}_j, \mathbf{x}_l) = C(\tau, \mathbf{x}_j, \mathbf{x}_l) \mathbf{1}_{(\tau(\mathbf{x}_j, \mathbf{x}_l), \infty)}(\tau)$$

Backlight configuration

- Data in the absence (C_0) and in the presence (C) of the reflector

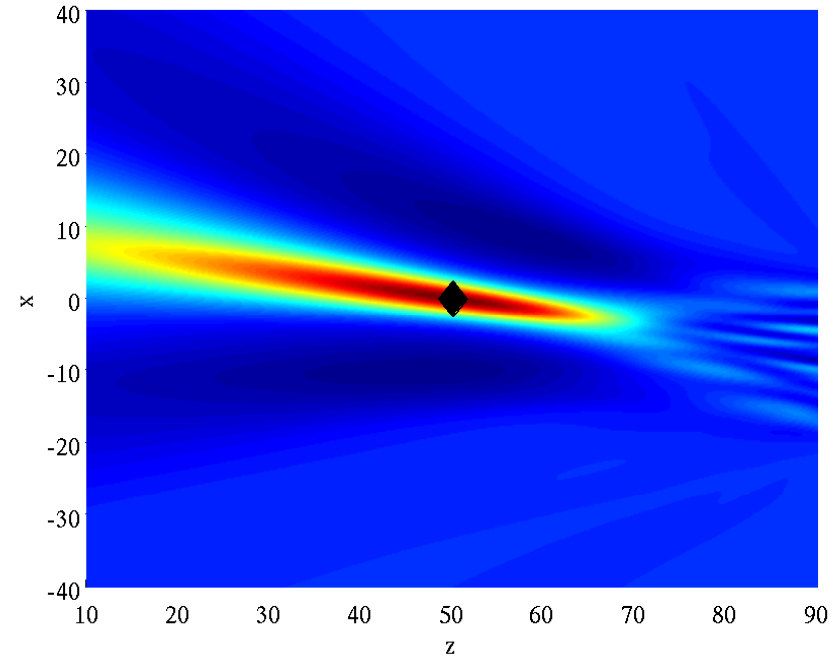
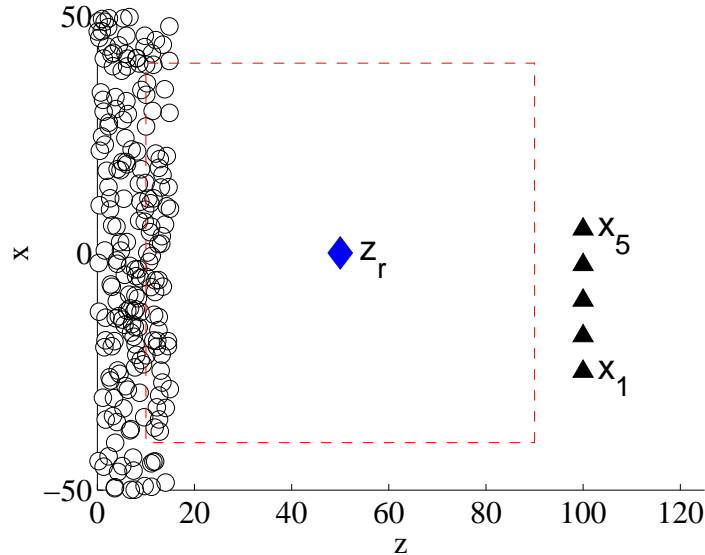


$$\Delta C(\tau, \mathbf{x}_j, \mathbf{x}_l) = (C - C_0)(\tau, \mathbf{x}_j, \mathbf{x}_l)$$

Backlight configuration - migration

Theory: $\Delta C(\tau, \mathbf{x}_j, \mathbf{x}_l)$ has singular components at $\tau = \tau(\mathbf{x}_l, \mathbf{z}_r) - \tau(\mathbf{x}_j, \mathbf{z}_r)$.

- Migration of the differential cross correlations $\Delta C = C - C_0$



KM functional (image):

$$I(\mathbf{z}^S) = \int d\omega \sum_{j,l=1}^N e^{-i\omega[\tau(\mathbf{z}^S, \mathbf{x}_l) - \tau(\mathbf{z}^S, \mathbf{x}_j)]} \widehat{\Delta C}^+(\omega, \mathbf{x}_j, \mathbf{x}_l) \mathbf{1}_{(0, \infty)}(\tau(\mathbf{z}^S, \mathbf{x}_l) - \tau(\mathbf{z}^S, \mathbf{x}_j)) \\ + e^{i\omega[\tau(\mathbf{z}^S, \mathbf{x}_l) - \tau(\mathbf{z}^S, \mathbf{x}_j)]} \widehat{\Delta C}^-(\omega, \mathbf{x}_j, \mathbf{x}_l) \mathbf{1}_{(-\infty, 0)}(\tau(\mathbf{z}^S, \mathbf{x}_l) - \tau(\mathbf{z}^S, \mathbf{x}_j))$$

$$\Delta C^-(\tau, \mathbf{x}_j, \mathbf{x}_l) = (C - C_0)(\tau, \mathbf{x}_j, \mathbf{x}_l) \mathbf{1}_{(-\infty, 0)}(\tau), \quad \Delta C^+(\tau, \mathbf{x}_j, \mathbf{x}_l) = (C - C_0)(\tau, \mathbf{x}_j, \mathbf{x}_l) \mathbf{1}_{(0, \infty)}(\tau)$$

Backlightlight configuration - resolution

KM functional

$$I(\mathbf{z}^S) \simeq \int d\omega \sum_{j,l=1}^N e^{-i\omega[\tau(\mathbf{z}^S, \mathbf{x}_l) - \tau(\mathbf{z}^S, \mathbf{x}_j)]} \widehat{C}(\omega, \mathbf{x}_j, \mathbf{x}_l)$$

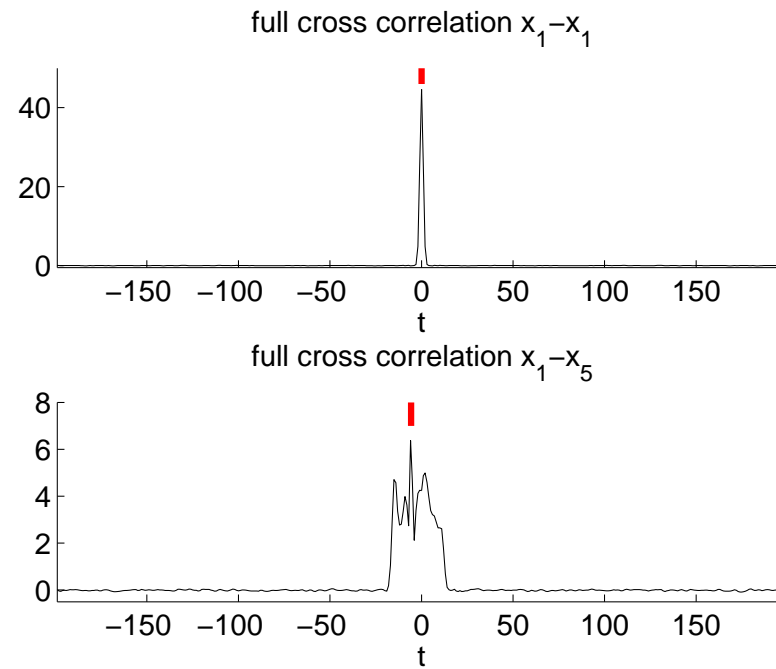
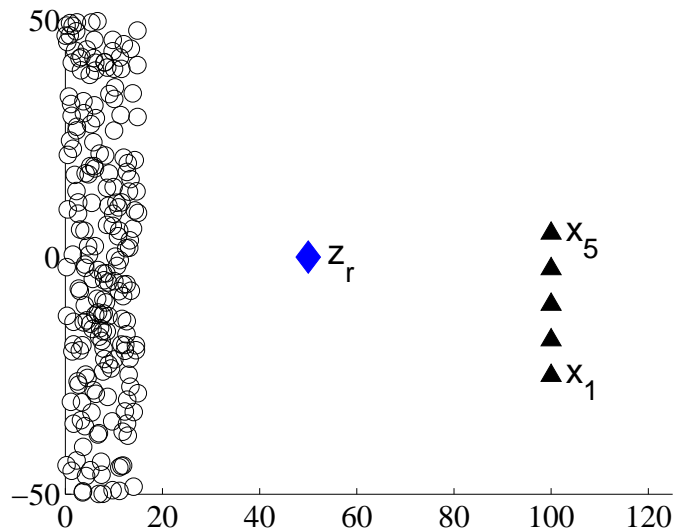
Same form as the Matched Filter (MF) imaging functional used when \mathbf{z}_r is a **source** emitting an impulse that is recorded by **passive** sensors at $(\mathbf{x}_j)_{j=1,\dots,N}$ and the data is the vector $P(t, \mathbf{x}_j)$. The MF functional is

$$\begin{aligned} I^{\text{MF}}(\mathbf{z}^S) &= \frac{1}{2\pi} \int d\omega \left| \sum_{l=1}^N e^{-i\omega\tau(\mathbf{z}^S, \mathbf{x}_l)} \widehat{P}(\omega, \mathbf{x}_l) \right|^2 \\ &= \frac{1}{2\pi} \int d\omega \sum_{j,l=1}^N e^{-i\omega[\tau(\mathbf{z}^S, \mathbf{x}_l) - \tau(\mathbf{z}^S, \mathbf{x}_j)]} \widehat{P}(\omega, \mathbf{x}_l) \overline{\widehat{P}(\omega, \mathbf{x}_j)}, \end{aligned}$$

Backlight cross correlation imaging with passive sensor arrays provides poor range resolution, as in MF imaging.

Backlight configuration

- Data only in the presence (C) of the reflector
- Migration of the full cross correlations

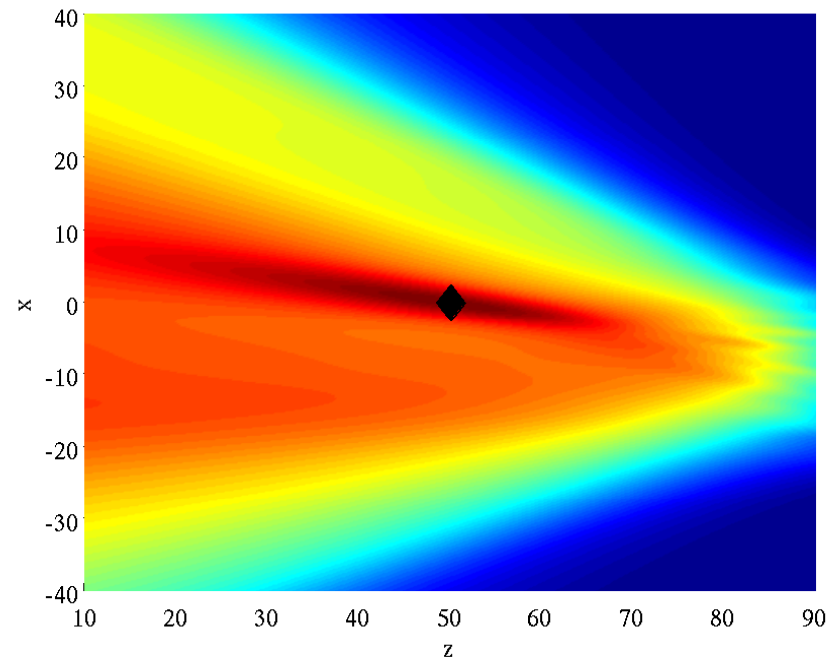
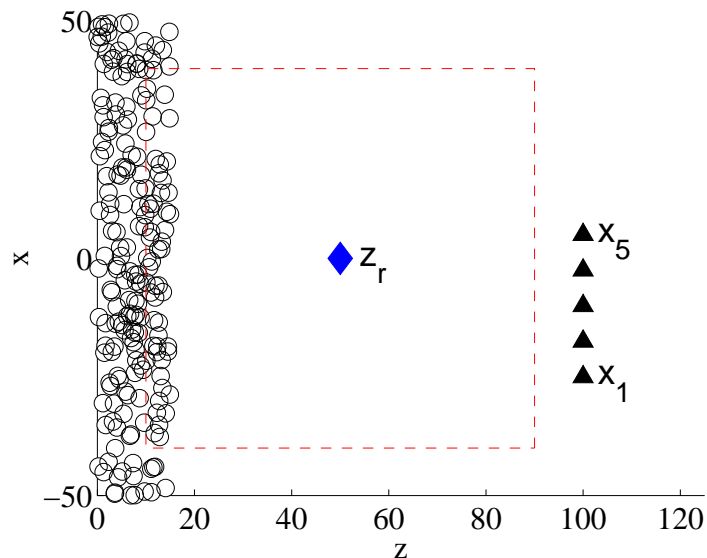


Singular components at $\tau = \tau(\mathbf{x}_l, \mathbf{z}_r) - \tau(\mathbf{x}_j, \mathbf{z}_r)$.

Triangular inequality $|\tau(\mathbf{x}_l, \mathbf{z}_r) - \tau(\mathbf{x}_j, \mathbf{z}_r)| \leq \tau(\mathbf{x}_j, \mathbf{x}_l) \implies$ singular components buried in the main (singular and non-singular) components, the coda cross correlation technique cannot be applied.

Backlight configuration

- Migration of the full cross correlations



KM functional (image):

$$\begin{aligned}
 I(\mathbf{z}^S) = & \int d\omega \sum_{j,l=1}^N e^{-i\omega[\tau(\mathbf{z}^S, \mathbf{x}_l) - \tau(\mathbf{z}^S, \mathbf{x}_j)]} \widehat{C}^+(\omega, \mathbf{x}_j, \mathbf{x}_l) \mathbf{1}_{(0, \infty)}(\tau(\mathbf{z}^S, \mathbf{x}_l) - \tau(\mathbf{z}^S, \mathbf{x}_j)) \\
 & + e^{i\omega[\tau(\mathbf{z}^S, \mathbf{x}_l) - \tau(\mathbf{z}^S, \mathbf{x}_j)]} \widehat{C}^-(\omega, \mathbf{x}_j, \mathbf{x}_l) \mathbf{1}_{(-\infty, 0)}(\tau(\mathbf{z}^S, \mathbf{x}_l) - \tau(\mathbf{z}^S, \mathbf{x}_j))
 \end{aligned}$$

Perspectives:

- Use the sensor network for travel time estimation and background velocity estimation (to be used in migration)
- Exploit the scattering properties of the medium and apply Coherent Interferometry (CINT), which amounts to cross correlate the coda cross correlations

CINT

- Key idea in CINT with arrays of sensors in active imaging: migrate cross correlations of the impulse response matrix, rather than the impulse response itself.
- Here: migrate cross correlations of the coda/differential cross correlations $C(\tau, \mathbf{x}_j, \mathbf{x}_l)$, which means that we use fourth-order cross correlations.
- It is important to compute these fourth-order cross correlations *locally* in time and space, and not over the whole time interval and the whole set of pairs of sensors.

CINT 1

Consider the square of the KM functional:

$$|I^{\text{KM}}(\mathbf{z}^S)|^2 = \sum_{j,j',l,l'=1}^N \iint \hat{C}(\omega, \mathbf{x}_j, \mathbf{x}_l) \bar{\hat{C}}(\omega', \mathbf{x}_{j'}, \mathbf{x}_{l'}) \\ \times e^{-i\omega[\tau(\mathbf{x}_j, \mathbf{z}^S) + \tau(\mathbf{x}_l, \mathbf{z}^S)]} e^{i\omega'[\tau(\mathbf{x}_{j'}, \mathbf{z}^S) + \tau(\mathbf{x}_{l'}, \mathbf{z}^S)]} d\omega d\omega'$$

Decoherence frequency Ω_d : frequency gap beyond which the coda are not correlated.

Remark: The reciprocal of the decoherence frequency is the delay spread (duration of the coda).

$$I^{\text{CINT}}(\mathbf{z}^S, \Omega_d) = \sum_{j,j',l,l'=1}^N \iint_{|\omega - \omega'| \leq \Omega_d} \hat{C}(\omega, \mathbf{x}_j, \mathbf{x}_l) \bar{\hat{C}}(\omega', \mathbf{x}_{j'}, \mathbf{x}_{l'}) \\ \times e^{-i\omega[\tau(\mathbf{x}_j, \mathbf{z}^S) + \tau(\mathbf{x}_l, \mathbf{z}^S)]} e^{i\omega'[\tau(\mathbf{x}_{j'}, \mathbf{z}^S) + \tau(\mathbf{x}_{l'}, \mathbf{z}^S)]} d\omega d\omega'$$

Compare with the square of the KM functional: The CINT functional and the square of the KM functional differ only in that the frequencies $|\omega - \omega'| > \Omega_d$ are eliminated in CINT.

CINT 2

Decoherence length X_d : distance between sensors beyond which the coda that can be recorded at them are not correlated.

$$I^{\text{CINT}}(\mathbf{z}^S, \Omega_d, X_d) = \sum_{\substack{j, j', l, l'=1 \\ |\mathbf{x}_j - \mathbf{x}_{j'}| \leq X_d, |\mathbf{x}_l - \mathbf{x}_{l'}| \leq X_d}}^N \iint_{|\omega - \omega'| \leq \Omega_d} d\omega d\omega' \hat{C}(\omega, \mathbf{x}_j, \mathbf{x}_l) \overline{\hat{C}}(\omega', \mathbf{x}_{j'}, \mathbf{x}_{l'}) \\ \times e^{-i\omega[\tau(\mathbf{x}_j, \mathbf{z}^S) + \tau(\mathbf{x}_l, \mathbf{z}^S)]} e^{i\omega'[\tau(\mathbf{x}_{j'}, \mathbf{z}^S) + \tau(\mathbf{x}_{l'}, \mathbf{z}^S)]}$$

- The range resolution of CINT is of the order of c_0/Ω_d and the cross range resolution of the order of $\lambda_0 L/X_d$.
- An adaptive procedure for estimating optimally the unknown parameters Ω_d and X_d is based on minimizing a suitable norm of the image to improve its quality, both in terms of resolution and signal-to-noise ratio.