

# The computation aspects of the equivalent-layer technique: review and perspective

Diego Takahashi  $^{1,*}$ , André L. A. Reis  $^2$ , Vanderlei C. Oliveira Jr.  $^1$  and Valéria C. F. Barbosa  $^1$ 

Correspondence\*: Valéria C.F. Barbosa valcris@on.br

<sup>&</sup>lt;sup>1</sup>Observatório Nacional, Department of Geophysics, Rio de Janeiro, Brasil

<sup>&</sup>lt;sup>2</sup> Universidade do Estado do Rio de Janeiro, Department of Applied Geology, Rio de Janeiro, Brasil

#### **FUNDAMENTALS** 1

- $d_i^o$ 2
- 3  $(x_i, y_i, z_i)$
- $i \in \{1:D\}$ 4
- approximate  $d_i^o$  by a harmonic function 5

$$d_i^p = \sum_{j=1}^P g_{ij} \, p_j \,, \quad i \in \{1 : D\} \,, \tag{1}$$

- where,
- 7  $p_i$
- $(x_j, y_i, z_i)$ 8
- $j \in \{1 : P\}$

$$g_{ij} \equiv g(x_i - x_j, y_i - y_j, z_i - z_j), \quad z_i < \min\{z_j\}, \quad \forall i \in \{1 : D\},$$
 (2)

10 where  $\min\{z_i\}$  denotes the minimum  $z_i$  (or the vertical coordinate of the shallowest equivalent source).

$$\mathbf{d}_p = \mathbf{G}\mathbf{p} \,, \tag{3}$$

- where p is a  $P \times 1$  vector with j-th element  $p_j$  representing the scalar physical property of the j-th equivalent source and G is a  $D \times P$  matrix with element  $g_{ij}$  given by equation 2. 12
- The equivalent-layer technique consists in solving a linear inverse problem to determine a parameter 13
- vector **p** leading to a predicted data vector  $\mathbf{d}_p$  (equation 3) sufficiently close to the observed data vector  $\mathbf{d}_o$ , 14
- whose i-th element  $d_i^o$  is the observed potential field at  $(x_i, y_i, z_i)$ . The notion of closeness is intrinsically
- related to the concept of vector norm (e.g., Golub and Loan, 2013, p. 68) or measure of length (e.g., Menke,
- 2018, p. 41). Because of that, almost all methods for determining p actually estimate a parameter vector  $\tilde{\mathbf{p}}$ 17
- minimizing a length measure of the difference between  $d_p$  and  $d_o$  (see subsection 1.3). Given an estimate 18
- $\tilde{\mathbf{p}}$ , it is then possible to compute a potential field transformation

$$\mathbf{d}_t = \mathbf{T}\tilde{\mathbf{p}} \,, \tag{4}$$

where  $\mathbf{d}_t$  is a  $T \times 1$  vector with k-th element  $d_k^t$  representing the transformed potential field at the position 21  $(x_k, y_y, z_k), k \in \{1:T\}$ , and

$$(x_k, y_y, z_k), \kappa \in \{1:1\}, \text{ and }$$

$$t_{kj} \equiv t(x_k - x_j, y_k - y_j, z_k - z_j), \quad z_k < \min\{z_j\}, \quad \forall k \in \{1 : T\},$$
 (5)

is a harmonic function representing the kj-th element of the  $T \times P$  matrix **T**.

#### 1.1 Spatial distribution and total number of equivalent sources 23

There is no well-established criteria to define the optimum number P or the spatial distribution of the 24 equivalent sources. We know that setting an equivalent layer with more (less) sources than potential-field 25

- 26 data usually leads to an underdetermined (overdetermined) inverse problem (e.g., Menke, 2018, p. 52–53).
- 27 Concerning the spatial distribution of the equivalent sources, the only condition is that they must rely on a
- 28 surface that is located below and does not cross that containing the potential field data. Soler and Uieda
- 29 (2021) present a practical discussion about this topic.
- From a theoretical point of view, the equivalent layer reproducing a given potential field data set cannot
- 31 cross the true gravity or magnetic sources. This condition is a consequence of recognizing that the equivalent
- 32 layer is essentially an indirect solution of a boundary value problem of potential theory (e.g., Roy, 1962;
- 33 Zidarov, 1965; Dampney, 1969; Li et al., 2014; Reis et al., 2020). In practical applications, however, there
- 34 is no guarantee that this condition is satisfied. Actually, its is widely known from practical experience (e.g.,
- 35 Gonzalez et al., 2022) that the equivalent-layer technique works even for the case in which the layer cross
- 36 the true sources.
- 37 CRITÉRIOS PARA DEFINIR A PROFUNDIDADE DA CAMADA: DAMPNEY (ESPAÇAMENTO
- 38 DO GRID) E REIS (ESPAÇAMENTO DAS LINHAS)

# 39 1.2 Sensitivity matrix A

Generally, the harmonic function  $g_{ij}$  (equation 2) is defined in terms of the inverse distance between the

41 observation point  $(x_i, y_i, z_i)$  and the j-th equivalent source at  $(x_j, y_j, z_j)$ ,

$$\frac{1}{r_{ij}} \equiv \frac{1}{\sqrt{(x_i - x_j)^2 + (y_i - y_j)^2 + (z_i - z_j)^2}},$$
(6)

42 or by its partial derivatives of first and second orders, respectively given by

$$\partial_{\alpha} \frac{1}{r_{ij}} \equiv \frac{-(\alpha_i - \alpha_j)}{r_{ij}^3} , \quad \alpha \in \{x, y, z\} , \tag{7}$$

43 and

$$\partial_{\alpha\beta} \frac{1}{r_{ij}} \equiv \begin{cases} \frac{3(\alpha_i - \alpha_j)^2}{r_{ij}^5} , & \alpha = \beta ,\\ \frac{3(\alpha_i - \alpha_j)(\beta_i - \beta_j)}{r_{ij}^5} - \frac{1}{r_{ij}^3} , & \alpha \neq \beta , \end{cases} \quad \alpha, \beta \in \{x, y, z\} . \tag{8}$$

- In this case, the equivalent layer is formed by punctual sources representing monopoles or dipoles (e.g.,
- 45 Dampney, 1969; Emilia, 1973; Leão and Silva, 1989; Cordell, 1992; Oliveira Jr. et al., 2013; Siqueira et al.,
- 46 2017; Reis et al., 2020; Takahashi et al., 2020; Soler and Uieda, 2021; Takahashi et al., 2022). Another
- 47 common approach consists in not defining  $g_{ij}$  by using equations 6–8, but other harmonic functions
- 48 obtained by integrating them over the volume of regular prisms (e.g., Li and Oldenburg, 2010; Barnes and
- 49 Lumley, 2011; Li et al., 2014; Jirigalatu and Ebbing, 2019). There are also some less common approaches
- 50 defining the harmonic function  $g_{ij}$  (equation 2) as the potential field due to plane faces with constant
- 51 physical property (Hansen and Miyazaki, 1984), doublets (Silva, 1986) or by computing the double
- 52 integration of the inverse distance function with respect to z (Guspí and Novara, 2009).
- A common assumption for most of the equivalent-layer methods is that the harmonic function  $g_{ij}$
- 54 (equation 2) is independent on the actual physical relationship between the observed potential field and
- 55 their true sources (e.g., Cordell, 1992; Guspí and Novara, 2009; Li et al., 2014). Hence,  $g_{ij}$  can be
- 56 defined according to the problem. The only condition imposed to this function is that it decays to zero
- 57 as the observation point  $(x_i, y_i, z_i)$  goes away from the position  $(x_j, y_j, z_j)$  of the j-th equivalent source.

- However, several methods use a function  $g_{ij}$  that preserves the physical relationship between the observed
- 59 potential field and their true sources. For the case in which the observed potential field is gravity data,  $g_{ij}$
- 60 is commonly defined as a component of the gravitational field produced at  $(x_i, y_i, z_i)$  by a point mass or
- 61 prism located at  $(x_i, y_i, z_i)$ , with unit density. On the other hand,  $g_{ij}$  is commonly defined as a component
- of the magnetic induction field produced at  $(x_i, y_i, z_i)$  by a dipole or prism located at  $(x_i, y_i, z_i)$ , with unit
- 63 magnetization intensity, when the observed potential field is magnetic data.
- For all harmonic functions discussed above, the sensitivity matrix G (equation 3) is always dense. For
- 65 scattered potential-field data, G does not have a well-defined structure, regardless of whether the spatial
- 66 distribution of the equivalent sources is set. Nevertheless, for the particular case in which (i) there is a
- 67 single equivalent source right below each potential-field datum and (ii) both data and sources rely on
- 68 planar and regularly spaced grids, Takahashi et al. (2020, 2022) show that G assumes a block-Toeplitz
- 69 Toeplitz-block (BTTB) structure. In this case, the product of G and an arbitrary vector can be efficiently
- 70 computed via 2D fast Fourier transform as a discrete convolution.

#### 71 1.3 General formulation

A general formulation for almost all equivalent-layer methods can be achieved by first considering that the  $P \times 1$  parameter vector  $\mathbf{p}$  (equation 3) can be reparameterized into a  $Q \times 1$  vector  $\mathbf{q}$  according to:

$$\mathbf{p} = \mathbf{H} \mathbf{q} \,, \tag{9}$$

74 where **H** is a  $P \times Q$  matrix. This reparameterization is usually defined with Q << P to reduce the original

number of parameters. The predicted data vector  $\mathbf{d}_p$  (equation 3) can then be rewritten as follows:

$$\mathbf{d}_p = \mathbf{G} \,\mathbf{H} \,\mathbf{q} \,. \tag{10}$$

Then, the problem of estimating a parameter vector  $\tilde{\mathbf{p}}$  minimizing a length measure of the difference

between  $\mathbf{d}_p$  (equation 3) and  $\mathbf{d}_o$  is replaced by that of estimating an auxiliary vector  $\tilde{\mathbf{q}}$  minimizing the goal

78 function

$$\Gamma(\mathbf{q}) = \Phi(\mathbf{q}) + \mu \,\Theta(\mathbf{q}) \,, \tag{11}$$

79 which is a combination of particular measures of length given by

$$\Phi(\mathbf{q}) = \|\mathbf{W}_d \left(\mathbf{d}_o - \mathbf{G} \mathbf{H} \mathbf{q}\right)\|_2^2, \tag{12}$$

80 and

$$\Theta(\mathbf{q}) = \|\mathbf{W}_q \left(\mathbf{q} - \mathbf{q}_a\right)\|_2^2, \tag{13}$$

81 where  $\mu$  is a positive scalar controlling the trade-off between  $\Phi(\mathbf{q})$  and  $\Theta(\mathbf{q})$ ;  $\|\cdot\|_2$  is the 2-norm (or

Euclidean norm);  $\mathbf{W}_q$  is a matrix imposing prior information on  $\mathbf{q}$  given by

$$\mathbf{W}_{q} = \mathbf{W}_{p} \mathbf{H} \,, \tag{14}$$

83 with  $W_p$  being a matrix imposing prior information on p;  $q_a$  is a  $Q \times 1$  vector of reference values for q

84 satisfying

$$\mathbf{p}_a = \mathbf{H} \, \mathbf{q}_a \,, \tag{15}$$

- with  $p_a$  being a  $P \times 1$  vector containing reference values for the original parameter vector p and  $W_d$  is an
- 86  $D \times D$  matrix defining the relative importance of each observed datum  $d_i^o$ . After obtaining an estimate  $\tilde{\mathbf{q}}$
- 87 for the reparameterized parameter vector  $\mathbf{q}$  (equation 9) minimizing  $\Gamma(\mathbf{q})$  (equation 11), the estimate  $\tilde{\mathbf{p}}$  for
- 88 the original parameter vector (equation 3) is computed by

$$\tilde{\mathbf{p}} = \mathbf{H}\,\tilde{\mathbf{q}}\,. \tag{16}$$

The reparameterized vector  $\tilde{\mathbf{q}}$  is obtained by first computing the gradient of  $\Gamma(\mathbf{q})$ ,

$$\nabla\Gamma(\mathbf{q}) = -2\mathbf{H}^{\top}\mathbf{G}^{\top}\mathbf{W}_{d}^{\top}\mathbf{W}_{d}(\mathbf{d}_{o} - \mathbf{d}_{p}) + 2\mu\mathbf{H}^{\top}\mathbf{W}_{p}^{\top}\mathbf{W}_{p}\mathbf{H}(\mathbf{q} - \mathbf{q}_{a}).$$
(17)

- Then, by considering that  $\nabla \Gamma(\tilde{\mathbf{q}}) = \mathbf{0}$  (equation 17), where  $\mathbf{0}$  is a vector of zeros, as well as adding and
- 91 subtracting the term  $(\mathbf{H}^{\top}\mathbf{G}^{\top}\mathbf{W}_{d}^{\top}\mathbf{W}_{d}\mathbf{G}\mathbf{H})\mathbf{q}_{a}$ , we obtain

$$\tilde{\mathbf{q}} = \mathbf{q}_a + \mathbf{B} \left( \mathbf{d}_o - \mathbf{G} \,\mathbf{H} \,\mathbf{q}_a \right) \,, \tag{18}$$

92 where

$$\mathbf{B} = \left(\mathbf{H}^{\top} \mathbf{G}^{\top} \mathbf{W}_{d}^{\top} \mathbf{W}_{d} \mathbf{G} \mathbf{H} + \mu \mathbf{H}^{\top} \mathbf{W}_{p}^{\top} \mathbf{W}_{p} \mathbf{H}\right)^{-1} \mathbf{H}^{\top} \mathbf{G}^{\top} \mathbf{W}_{d}^{\top} \mathbf{W}_{d},$$
(19)

93 or, equivalently (Menke, 2018, p. 62),

$$\mathbf{B} = \left(\mathbf{H}^{\top} \mathbf{W}_{p}^{\top} \mathbf{W}_{p} \mathbf{H}\right)^{-1} \mathbf{H}^{\top} \mathbf{G}^{\top} \left[ \mathbf{G} \mathbf{H} \left(\mathbf{H}^{\top} \mathbf{W}_{p}^{\top} \mathbf{W}_{p} \mathbf{H}\right)^{-1} \mathbf{H}^{\top} \mathbf{G}^{\top} + \mu \left(\mathbf{W}_{d}^{\top} \mathbf{W}_{d}\right)^{-1} \right]^{-1} . \quad (20)$$

- Evidently, we have considered that all inverses exist in equations 19 and 20. Matrix B defined by equation
- 95 19 is commonly used for the cases in which D > P, i.e., when there are more data  $d_i^o$  than parameters  $p_i$
- 96 (overdetermined problems). On the other hand, for the cases in which there are more parameters than data
- 97 (underdetermined problems), matrix B is usually defined according to equation 20.
- 98 PAREI AQUI
- The great majority of equivalent-layer methods use non-null  $p_r$ ,  $\mu$ , P and D (equations ??-??) to
- 100 regularize the inverse problem, impose some constraint on the estimated parameter vector  $\tilde{\mathbf{p}}$  and define
- 101 weights for the observed data according to their (presumed) experimental error. Nonetheless, we limit our
- analysis to the cases in which  $\mathbf{p}_r$  have null elements, matrices  $\mathbf{D}$  and  $\mathbf{P}$  are equal to the identity and  $\mu = 0$
- 103 because these terms do not significantly impact the computational performance. Hence, we consider that
- 104 the estimate  $\tilde{p}$  for overdetermined problems (I > J) is obtained by solving the linear system

$$\left(\mathbf{A}^{\top}\mathbf{A}\right)\tilde{\mathbf{p}} = \mathbf{A}^{\top}\mathbf{d}\,,\tag{21}$$

- whereas the solution for underdetermined problems (I < J) is obtained in two steps by first solving a
- 106 linear system and then computing a matrix-vector product as follows

$$(\mathbf{A} \mathbf{A}^{\top}) \mathbf{u} = \mathbf{d}$$

$$\tilde{\mathbf{p}} = \mathbf{A}^{\top} \mathbf{u}$$
(22)

107 where u is a dummy vector.

Let us first consider the following generic linear system

$$Hv = h, (23)$$

109 where **H** is a square matrix and **v** is a vector of unknowns. Here, we set  $\mathbf{H} = \mathbf{A}^{\top} \mathbf{A}$  and  $\mathbf{h} = \mathbf{A}^{\top} \mathbf{d}$  for

- solving the overdetermined system (equation 21) or  $\mathbf{H} = \mathbf{A} \mathbf{A}^{\top}$  and  $\mathbf{h} = \mathbf{d}$  for solving the underdetermined
- 111 system (equation 22).
- An estimate  $\tilde{\mathbf{v}}$  for the unknown vector  $\mathbf{v}$  can be obtained by using direct methods, such as LU, Cholesky
- or QR factorization (Golub and Loan, 2013, p. 111, 163, 246), or iterative methods, such as Gauss-Seidel,
- 114 Successive Over-Relaxation (SOR) or Conjugate Gradient (Golub and Loan, 2013, p. 612, 619, 625), for
- example. Here, we briefly discuss the Cholesky factorization and some general aspects of iterative methods.
- The Cholesky factorization (Golub and Loan, 2013, p. 163) presumes the existence of an upper triangular
- matrix G (the Cholesky factor) such that  $\mathbf{H} = \mathbf{G} \mathbf{G}^{\top}$ . Given G, an estimate  $\tilde{\mathbf{v}}$  for the vector of unknowns
- 118 v (equation 23) can be obtained by first solving the triangular system

$$\mathbf{G}\,\mathbf{w} = \mathbf{h}\,\,,\tag{24}$$

119 where w is a dummy vector, and then computing

$$\mathbf{G}^{\mathsf{T}}\mathbf{w} = \tilde{\mathbf{v}} \ . \tag{25}$$

120 Iterative methods can be roughly defined as a process that starts with an initial approximation  $\tilde{\mathbf{v}}_0$  and

- 121 then produces ever-better approximations  $\tilde{\mathbf{v}}_\ell$  for the unknown vector  $\mathbf{v}$  (equation 23). At each iteration,
- 122 it is necessary to evaluate a predefined convergence criterion (CC). If the CC is satisfied, the current
- approximation is considered as the solution  $\tilde{\mathbf{v}}$  of the linear system and the algorithm stops. Otherwise, the
- current approximation  $\tilde{\mathbf{v}}_{\ell}$  is used to compute a new approximation  $\tilde{\mathbf{v}}_{\ell+1}$  and the CC is evaluated again. A pseudo-code for this generic iterative method can be defined as follows:

#### **Algorithm 1:** Generic pseudo-code for iterative methods.

```
Initialization: 1 \ \ell = 0 \ ; 2 \ \tilde{\mathbf{v}}_{\ell} \leftarrow \tilde{\mathbf{v}}_{0} \ ; 3 \ \text{Compute auxiliary variables} \ ; 4 \ \text{while } CC \ is \ not \ satisfied \ \mathbf{do} 5 \ \mid \ \text{Compute } \tilde{\mathbf{v}}_{\ell+1} \ ; 6 \ \mid \ \text{Compute auxiliary variables} \ ; 7 \ \mid \ \tilde{\mathbf{v}}_{\ell} \leftarrow \tilde{\mathbf{v}}_{\ell+1} \ ; 8 \ \mid \ \ell \leftarrow \ell+1 \ ; 9 \ \mathbf{end} 10 \ \tilde{\mathbf{v}} \leftarrow \tilde{\mathbf{v}}_{\ell}
```

125

# 2 COMPUTATIONAL STRATEGIES

- 126 Two important factors affecting the efficiency of a given matrix algorithm are the storage and amount of
- 127 required arithmetic. Here, we quantify this last factor by counting flops. A flop is a floating point addition,
- 128 subtraction, multiplication or division (Golub and Loan, 2013, p. 12–14).

- NÃO SEI SE TÁ BOM AQUI: To investigate the efficiency of equivalent-layer methods, we consider
- 130 how they (i) set up and (ii) solve the linear inverse problem to estimate the physical property distribution
- on the equivalent layer, as well as (iii) perform potential field transformations (equation 4).
- We focus on the overall strategies used by the selected methods

# 133 2.1 Moving-data windows

- Split the observed data  $d_i$ ,  $i \in \{1, ..., I\}$ , into M overlapping subsets (or data windows) formed by  $I^m$
- 135 data each,  $m \in \{1, ..., M\}$ .
- The number of data  $I^m$  forming the data windows are not necessarily equal to each other.
- 137 The data forming a given window are usually adjacent to each other.
- Each window has an  $I^m \times 1$  observed data vector  $\mathbf{d}^m$ .
- Let each data window be approximated by a local equivalent layer composed of  $J^m$  sources, so that its
- 140 predicted data vector is given by

$$\mathbf{f}^m = \mathbf{A}^m \mathbf{p}^m \,, \tag{26}$$

- 141 where  $\mathbf{p}^m$  is a  $J^m \times 1$  vector containing the scalar physical properties of the equivalent sources in the m-th
- subset and  $A^m$  is an  $I^m \times J^m$  matrix whose elements are computed with equation ?? by using only the
- 143 coordinates of the observed data and equivalent sources in the m-th subset.
- The main advantage of this approach is that the estimated parameter vector  $\tilde{\mathbf{p}}$  is not obtained by solving
- the full linear system, but several smaller ones.
- Leão and Silva (1989) presented a pioneer work using this approach.
- Their method requires a regularly-spaced grid of observed data on a horizontal plane  $z_0$ .
- The data windows are defined by square local grids of  $\sqrt{I'} \times \sqrt{I'}$  adjacent points, all of them having the
- 149 same number of points I'.
- The equivalent sources in the m-th data window are located below the observation plane, at a constant
- 151 vertical distance  $\Delta z_0$ . They are arranged on a regular grid of  $\sqrt{J'} \times \sqrt{J'}$  adjacent points following the same
- 152 grid pattern of the observed data. The local grid of sources for all data windows have the same number
- 153 of elements J'. Besides, they are vertically aligned, but expands the limits of their corresponding data
- 154 windows, so that J' > I'.
- Because of this spatial configuration of observed data and equivalent sources, we have that  $A^m = A'$
- 156 (equation 26) for all data windows, where A' is a constant matrix.
- By omitting the regularization and normalization strategies used by Leão and Silva (1989), their method
- 158 consists in combining equations 22 and 4 to directly compute the transformed potential field  $t_c^m$  at the
- 159 central point of each data window as follows:

$$t_c^m = \left(\mathbf{A}'\mathbf{b}'\right)^{\top} \left[\mathbf{A}' \left(\mathbf{A}'\right)^{\top}\right]^{-1} \mathbf{d}^m, \quad m \in \{1, \dots, M\},$$
(27)

- where b' is a  $J' \times 1$  vector with elements computed by equation ?? by using all equivalent sources in the
- 161 m-th subset and only the coordinate of the central point in the m-th data window. Due to the presumed
- spatial configuration of the observed data and equivalent sources, b' is the same for all data windows.

Their method can be outlined by the following pseudo-code:

Algorithm 2: Generic pseudo-code for the method proposed by Leão and Silva (1989).

```
Initialization:
```

- 1 Set the  $\mathbf{d}^m$  for each data window,  $m \in \{1, \dots, M\}$ ;
- 2 Set the constant depth  $z_0 + \Delta z_0$  for all equivalent sources;
- 3 Compute the vector b' associated with the desired potential-field transformation;
- 4 Compute the matrix A';
- 5 Compute the matrix  $\mathbf{A}$ ,  $\mathbf{5}$  Compute  $(\mathbf{A}'\mathbf{b}')^{\top} \left[ \mathbf{A}' \ (\mathbf{A}')^{\top} \right]^{-1}$ ;  $\mathbf{6} \ \ell = 1$ ;  $\mathbf{7} \ \mathbf{while} \ \ell < M \ \mathbf{do}$  8 | Compute  $t_c^m$  (equation 27);  $\mathbf{9} \ \mid \ \ell \leftarrow \ell + 1$ ;  $\mathbf{10} \ \mathbf{end}$

163

- Note that Leão and Silva (1989) directly compute the transformed potential  $t_c^m$  at the central point of each
- data window without explicitly computing and storing  $p^m$  (equation 26). It means that their method allows
- 166 computing a single potential-field transformation. A different transformation or the same one evaluated at
- 167 different points require running their moving-data window method again.
- Soler and Uieda (2021) generalized the method proposed by Leão and Silva (1989) for irregularly spaced
- 169 data on an undulating surface.

The overall steps of their method are defined by the following pseudo-code:

# **Algorithm 3:** Generic pseudo-code for the method proposed by Soler and Uieda (2021).

```
Initialization:
```

- 1 Set the  $\mathbf{d}^m$  for each data window,  $m \in \{1, \dots, M\}$ ;
- 2 Set the depth scheme for all equivalent sources;
- 3 Compute the vector b' associated with the desired potential-field transformation;
- 4 Compute the matrix A';

```
5 Compute (\mathbf{A}'\mathbf{b}')^{\top} \left[ \mathbf{A}' \ (\mathbf{A}')^{\top} \right]^{-1}; 6 \ell=1; 7 while \ell < M do 8 | Compute t_c^m (equation 27); 9 | \ell \leftarrow \ell+1; 10 end
```

170

- 171 PAREI AQUI
- 172 2.2 Column update
- 173 Cordell (1992)
- 174 Guspí and Novara (2009)

#### 175 **2.3 Row update**

- 176 Algebraic reconstruction techniques (ART) van der Sluis and van der Vorst (2004)
- 177 Mendonça and Silva (1994)

# 178 2.4 Reparameterization

- 179 Barnes and Lumley (2011)
- 180 Oliveira Jr. et al. (2013)
- 181 Mendonça (2020)

#### 182 2.5 Wavelet compression

Li and Oldenburg (2010)

# 184 2.6 Iterative methods using the original A

- 185 Xia and Sprowl (1991)
- 186 Xia et al. (1993)
- 187 Siqueira et al. (2017)
- 188 Jirigalatu and Ebbing (2019)

#### 189 2.7 Discrete convolution

- 190 Takahashi et al. (2020)
- 191 Takahashi et al. (2022)

#### 3 TEXTO ANTIGO

- 192 Leão and Silva (1989) reduced the total processing time and memory usage of equivalent-layer technique
- 193 by means of a moving data-window scheme. A small moving data window with  $N_w$  observations and
- 194 a small equivalent layer with  $M_w$  equivalent sources  $(M_w > N_w)$  located below the observations are
- 195 established. For each position of a moving-data window, Leão and Silva (1989) estimate a stable solution
- 196  $p_{\mathbf{w}}^*$  by using a data-space approach with the zeroth-order Tikhonov regularization (?), i.e.,

$$\left(\mathbf{A}_{\mathbf{w}}\mathbf{A}_{\mathbf{w}}^{\top} + \mu \mathbf{I}\right)\mathbf{w} = \mathbf{d}_{\mathbf{w}}^{o}, \qquad (28a)$$

$$\mathbf{A}_{\mathbf{w}}^{\top} \mathbf{w} = \mathbf{p}_{\mathbf{w}}^{*}, \qquad (28b)$$

- 197 where w is a dummy vector,  $\mu$  is a regularizing parameter,  $\mathbf{d_w}^o$  is an  $N_w$ -dimensional vector containing
- 198 the observed potential-field data,  ${f A}_{f w}$  is an  $N_w imes M_w$  sensitivity matrix related to a moving-data window,  ${f I}$
- 199 is an identity matrix of order  $N_w$  and the superscript  $\top$  stands for a transpose. After estimating an  $M_w \times 1$
- 200 parameter vector  $\mathbf{p_w}^*$  (equation 28b) the desired transformation of the data is only calculated at the central

205

206207

208

229

237

238239

240

241

201 point of each moving-data window, i.e.:

$$\hat{t}_k = \mathbf{t}_k^{\top} \ \mathbf{p_w}^* \,, \tag{29}$$

where  $\hat{t}_k$  is the transformed data calculated at the central point k of the data window and  $\mathbf{t}_k$  is an  $M_w \times 1$  vector whose elements form the kth row of the  $N_w \times N_w$  matrix of Green's functions  $\mathbf{T}$  (equation  $\mathbf{??}$ ) of the desired linear transformation of the data.

By shifting the moving-data window with a shift size of one data spacing, a new position of a data window is set up. Next, the aforementioned process (equations 28b and 29) is repeated for each position of a moving-data window, until the entire data have been processed. Hence, instead of solving a large inverse problem, Leão and Silva (1989) solve several much smaller ones.

To reduce the size of the linear system to be solved, Soler and Uieda (2021) adopted the same strategy 209 210 proposed, originally, by Leão and Silva (1989) of using a small moving-data window sweeping the whole data. In Leão and Silva (1989), a moving-data window slides to the next adjacent data window following a 211 sequential movement, the predicted data is calculated inside the data window and the desired transformation 212 are only calculated at the center of the moving-data window. Unlike Leão and Silva (1989), Soler and 213 Uieda (2021) do not adopt a sequential order of the data windows; rather, they adopt a randomized order of 214 windows in the iterations of the gradient-boosting algorithm (?, ? and ?). The gradient-boosting algorithm 215 in Soler and Uieda (2021) estimates a stable solution using the data and the equivalent sources that fall 216 within a moving-data window; however, it calculates the predicted data and the residual data in the whole 217 218 survey data. Next, the residual data that fall within a new position of the data window is used as input data to estimate a new stable solution within the data window which in turn is used to calculated a new 219 predicted data and a new residual data in the whole survey data. Finally, unlike Leão and Silva (1989), 220 in Soler and Uieda (2021) neither the data nor the equivalent sources need to be distributed in regular 221 grids. Indeed, Leão and Silva (1989) built their method using regular grids, but in fact regular grids are not 222 necessary. Regarding the equivalent-source layout, Soler and Uieda (2021) proposed the block-averaged 223 sources locations in which the survey area is divided into horizontal blocks and one single equivalent 224 source is assigned to each block. Each single source per block is placed over the layer with its horizontal 225 coordinates given by the average horizontal positions of observation points. According to Soler and Uieda 226 227 (2021), the block-averaged sources layout reduces the number of equivalent sources significantly and the gradient-boosting algorithm provides even greater efficiency in terms of data fitting. 228

#### 3.0.1 The equivalent-data concept

To reduced the total processing time and memory usage of equivalent-layer technique, Mendonça and Silva (1994) proposed a strategy called 'equivalent data concept'. The equivalent data concept is grounded on the principle that there is a subset of redundant data that does not contribute to the final solution and thus can be dispensed. Conversely, there is a subset of observations, called equivalent data, that contributes effectively to the final solution and fits the remaining observations (redundant data). Iteractively, Mendonça and Silva (1994) selected the subset of equivalent data that is substantially smaller than the original dataset. This selection is carried out by incorporating one data point at a time.

According to Mendonça and Silva (1994), the number of equivalent data is about one-tenth of the total number of observations. These authors used the equivalent data concept to carry out an interpolation of gravity data. They showed a reduction of the total processing time and memory usage by, at least, two orders of magnitude as opposed to using all observations in the interpolation process via the classical equivalent-layer technique.

#### The wavelet compression and lower-dimensional subspace

For large data sets, the sensitivity matrix A (equation 3) is a drawback in applying the equivalent-layer 243 technique because it is a large and dense matrix. 244

245 ? transformed a large and full sensitivity matrix into a sparse one by using fast wavelet transforms. In the wavelet domain, ? applyied a 2D wavelet transform to each row and column of the original sensitivity 246 matrix A to expand it in the wavelet bases. This operation can be done by premultiplying the original 247 248 sensitivity matrix A by a matrix representing the 2D wavelet transform  $W_2$  and then the resulting is postmultiplied by the transpose of  $\mathbf{W_2}$  (i.e.,  $\mathbf{W_2}^{\top}$ ). 249

$$\tilde{\mathbf{A}} = \mathbf{W_2} \, \mathbf{A} \, \mathbf{W_2}^{\top} \,, \tag{30}$$

where A is the expanded original sensitivity matrix in the wavelet bases with many elements zero or close 250 to zero. Next, the matrix  $\hat{\bf A}$  is replaced by its sparse version  $\hat{\bf A}_{\rm s}$  in the wavelet domain which in turn 251 is obtained by retaining only the large elements of the  $\tilde{A}$ . Thus, the elements of  $\tilde{A}$  whose amplitudes 252 fall below a relative threshold are discarded. In ?, the original sensitivity matrix A is high compressed 253 254 resulting in a sparce matrix A<sub>s</sub> with a few percent of nonzero elements and the the inverse problem is solved in the wavelet domain by using  $\tilde{A}_s$  and a incomplete conjugate gradient least squares, without an 255 explicit regularization parameter and a limited number of iterations. The solution is obtained by solving the 256 following linear system 257

$$\tilde{\mathbf{A}}_{\mathbf{L}}^{\top} \tilde{\mathbf{A}}_{\mathbf{L}} \tilde{\mathbf{p}}_{\mathbf{L}}^{*} = \tilde{\mathbf{A}}_{\mathbf{L}}^{\top} \tilde{\mathbf{d}}^{o}, \tag{31}$$

where  $\mathbf{\tilde{p}_{L}^{*}}$  is obtained by solving the linear system given by equation 31,

$$\tilde{\mathbf{A}}_{\mathbf{L}} = \tilde{\mathbf{A}}_{\mathbf{s}} \tilde{\mathbf{L}}^{-1}, \tag{32a}$$

$$\tilde{\mathbf{p}}_{\mathbf{L}} = \tilde{\mathbf{L}}\tilde{\mathbf{p}}, \tag{32b}$$

$$\tilde{\mathbf{d}}^{o} = \mathbf{W}_{\mathbf{2}} \mathbf{d}^{o}, \tag{32c}$$

$$\mathbf{d}^o = \mathbf{W_2} \, \mathbf{d}^o, \tag{32c}$$

where  $ilde{\mathbf{L}}$  is a diagonal and invertible weighting matrix representing the finite-difference approximation in 259 the wavelet domain. Finally, the distribution over the equivalent layer in the space domain p is obtained by 260 261 applying an inverse wavelet transform in two steps, i.e.:

$$\tilde{\mathbf{p}} = \tilde{\mathbf{L}}^{-1} \, \tilde{\mathbf{p}}_{\mathbf{L}}^* \,, \tag{33}$$

262 and

266

267

268

269

270

$$\mathbf{p} = \mathbf{W_2} \, \tilde{\mathbf{p}} \,. \tag{34}$$

Although the data misfit quantifying the difference between the observed and predicted data by the 263 equivalent source is calculated in the wavelet domain, we understand that the desired transformation is 264 calculated via equation ?? which uses a full matrix of Green's functions T. 265

? used the equivalent-layer technique with a wavelet compression to perform an upward continuation of total-field anomaly between uneven surfaces. For regularly spaced grid of data, ? reported that high compression ratios are achived with insignificant loss of accuracy. As compared to the upward-continued total-field anomaly by equivalent layer using the dense matrix, ?'s (?) approach, using the Daubechies wavelet, decreased CPU (central processing unit) time by up to two orders of magnitude.

? overcame the solution of intractable large-scale equivalent-layer problem by using the subspace method (e.g., ?, ?; ?, ?; ?, ?; ?, ?). The subspace method reduces the dimension of the linear system of equations to be solved. Given a higher-dimensional space (e.g., M-dimensional model space,  $\mathbb{R}^M$ ), there exists many lower-dimensional subspaces (e.g., Q-dimensional subspace) of  $\mathbb{R}^M$ . The linear inverse problem related to the equivalent-layer technique consists in finding an M-dimension parameter vector  $\mathbf{p} \in \mathbb{R}^M$  which adequately fits the potential-field data. The subspace method looks for a parameter vector who lies in a Q-dimensional subspace of  $\mathbb{R}^M$  which, in turn, is spanned by a set of Q vectors  $\mathbf{v}_i = 1, ..., Q$ , where  $\mathbf{v}_i \in \mathbb{R}^M$  In matrix notation, the parameter vector in the subspace method can be written as

$$p = V \alpha, (35)$$

where V is an  $M \times Q$  matrix whose columns  $\mathbf{v}_i = 1, ..., Q$  form a basis vectors for a subspace Q of  $\mathbb{R}^M$ . In equation 35, the parameter vector  $\mathbf{p}$  is defined as a linear combination in the space spanned by Q basis vectors  $\mathbf{v}_i = 1, ..., Q$  and  $\alpha$  is a Q-dimensional unknown vector to be determined. The main advantage of the subspace method is that the linear system of M equations in M unknowns to be originally solved is reduced to a new linear system of Q equations in Q unknowns which requires much less computational effort since Q << M, i.e.:

$$\mathbf{V}^{\top} \mathbf{A}^{\top} \mathbf{A} \mathbf{V} \alpha^* = \mathbf{V}^{\top} \mathbf{d}^o. \tag{36}$$

To avoid the storage of matrices  $\bf A$  and  $\bf V$ ,  $\bf ?$  evaluates an element of the matrix  $\bf AV$  by calculating the dot product between the row of matrix  $\bf A$  and the column of the matrix  $\bf B$ . After estimating  $\alpha^*$  (equation 36) belonging to a Q-dimensional subspace of  $\mathbb{R}^M$ , the distribution over the equivalent layer  $\bf p$  in the  $\mathbb{R}^M$  is obtained by applying equation 35. The choice of the Q basis vectors  ${\bf v}_i=1,...,Q$  (equation 35) in the subspace method is not strict.  $\bf ?$ , for example, chose the eigenvectors yielded by applying the singular value decomposition of the matrix containing the gridded data set. The number of eigenvectors used to form basis vectors will depend on the singular values.

The proposed subspace method for solving large-scale equivalent-layer problem by ? was applied to estimate the mass excess or deficiency caused by causative gravity sources.

#### 294 3.0.3 The quadtree discretization

295

296

297298

299

300

301

302

306

307

308

309

To make the equivalent-layer technique tractable, ? also transformed the dense sensitivity matrix A (equation 3) into a sparse matrix. In ?, a sparce version of the sensitivity matrix is achived by grouping equivalent sources (e.g., they used prisms) distant from an observation point together to form a larger prism or larger block. Each larger block has averaged physical properties and averaged top- and bottom-surfaces of the grouped smaller prisms (equivalent sources) that are encompassed by the larger block. The authors called it the 'larger averaged block' and the essence of their method is the reduction in the number of equivalent sources, which means a reduction in the number of parameters to be estimated implying in model dimension reduction.

The key of the ?'s (?) method is the algorithm for deciding how to group the smaller prisms. In practice, these authors used a recursive bisection process that results in a quadtree discretization of the equivalent-layer model.

By using the quadtree discretization, ? were able to jointly process multiple components of airborne gravity-gradient data using a single layer of equivalent sources. To our knowledge, ? are the pioneers on processing full-tensor gravity-gradient data jointly. In addition to computational feasibility, ?'s (?) method reduces low-frequency noise and can also remove the drift in time-domain from the survey data. Those

- 310 authors stressed that the  $G_{zz}$ -component calculated through the single estimated equivalent-layer model
- 311 projected on a grid at a constant elevation by inverting full gravity-gradient data has the low-frequency error
- 312 reduced by a factor of 2.4 as compared to the inversion of an individual component of the gravity-gradient
- 313 data.

#### 314 3.0.4 The reparametrization of the equivalent layer

- Oliveira Jr. et al. (2013) reparametrized the whole equivalent-layer model by a piecewise bivariate-
- 316 polynomial function defined on a set of Q equivalent-source windows. In Oliveira Jr. et al.'s (2013)
- 317 approach, named polynomial equivalent layer (PEL), the parameter vector within the kth equivalent-source
- 318 window  $p^k$  can be written in matrix notation as

$$\mathbf{p}^k = \mathbf{B}^k \, \mathbf{c}^k \,, \qquad k = 1 \dots Q \,, \tag{37}$$

- 319 where  $\mathbf{p}^k$  is an  $M_w$ -dimensional vector containing the physical-property distribution within the kth
- 320 equivalent-source window,  $c^k$  is a P-dimensional vector whose lth element is the lth coefficient of the
- 321  $\alpha$ th-order polynomial function and  $\mathbf{B}^k$  is an  $M_w \times P$  matrix containing the first-order derivative of the
- 322  $\alpha$ th-order polynomial function with respect to one of the P coefficients.
- 323 By using a regularized potential-field inversion, Oliveira Jr. et al. (2013) estimates the polynomial
- 324 coefficients for each equivalent-source window by solving the following linear system

$$\left(\mathbf{B}^{\top} \mathbf{A}^{\top} \mathbf{A} \mathbf{B} + \mu \mathbf{I}\right) \mathbf{c}^{*} = \mathbf{B}^{\top} \mathbf{A}^{\top} \mathbf{d}^{o}, \tag{38}$$

- 325 where  $\mu$  is a regularizing parameter,  $\mathbf{c}^*$  is an estimated H-dimensional vector containing all coefficients
- describing all polynomial functions within all equivalent-source windows which compose the entire
- equivalent layer, **I** is an identity matrix of order H(H = PQ) and **B** is an  $M \times H$  block diagonal matrix
- 328 such that the main-diagonal blocks are  $\mathbf{B}^k$  matrices (equation 37) and all off-diagonal blocks are zero
- matrices. For ease of the explanation of equation 38, we keep only the zeroth-order Tikhonov regularization
- and omitting the first-order Tikhonov regularization (?) which was also used by Oliveira Jr. et al. (2013).
- The main advantage of the PEL is solve H-dimensional system of equations (equation 38), where H
- 332 totalizes the number of polynomial coefficients composing all equivalent-source windows, requiring a
- 333 lower computational effort since  $H \ll N$ . To avoid the storage of matrices A and B, Oliveira Jr. et al.
- 334 (2013) evaluate an element of the matrix AB by calculating the dot product between the row of matrix A
- and the column of the matrix B. After estimating all polynomial coefficients of all windows, the estimated
- 336 coefficients (c\* in equation 38) are transformed into a single physical-property distribution encompassing
- 337 the entire equivalent layer.
- As stated by Oliveira Jr. et al. (2013), the computational efficiency of PEL approach stems from the fact
- 339 that the total number of polynomial coefficients H required to depict the physical-property distribution
- 340 within the equivalent layer is generally much smaller than the number of equivalent sources. Consequently,
- 341 this leads to a considerably smaller linear system that needs to be solved. Hence, the main strategy of
- 342 polynomial equivalent layer is the model dimension reduction.
- 343 The polynomial equivalent layer was applied to perform upward continuations of gravity and magnetic
- 344 data and reduction to the pole of magnetic data.

#### 345 3.0.5 The iterative scheme without solving a linear system

There exists a class of methods that iteratively estimate the distribution of physical properties within an 346 equivalent layer without the need to solve linear systems. The method initially introduced by Cordell (1992) 347 and later expanded upon by Guspí and Novara (2009) updates the physical property of sources, located 348 beneath each potential-field data, by removing the maximum residual between the observed and fitted data. 349 In addition, Xia and Sprowl (1991) and Xia et al. (1993) have developed efficient iterative algorithms for 350 updating the distribution of physical properties within the equivalent layer in the wavenumber and space 351 domains, respectively. Specifically, in Xia and Sprowl's (1991) method the physical-property distribution is 352 updated by using the ratio between the squared depth to the equivalent source and the gravitational constant 353 multiplied by the residual between the observed and predicted observation at the measurement station. 354 Neither of these methods solve linear systems. 355

Following this class of methods of iterative equivalent-layer technique that does not solve linear systems, Siqueira et al. (2017) developed a fast iterative equivalent-layer technique for processing gravity data in which the sensitivity matrix A (equation 3) is replaced by a diagonal matrix  $N \times N$ , i.e.:

$$\tilde{\tilde{\mathbf{A}}} = 2 \,\pi \,\gamma \,\Delta \mathbf{S}^{-1} \,, \tag{39}$$

where  $\gamma$  is Newton's gravitational constant and  $\Delta S^{-1}$  is a diagonal matrix of order N whose diagonal elements  $\Delta s_i$ , i=1,...,N are the element of area centered at the ith horizontal coordinates of the ith observation point. The physical foundations of Siqueira et al.'s (2017) method rely on two constraints: i) the excess of mass; and ii) the positive correlation between the gravity observations and the mass distribution over the equivalent layer.

Although Siqueira et al.'s (2017) method does not solve any linear system of equations, it can be theoretically explained by solving the following linear system at the kth iteration:

$$\tilde{\tilde{\mathbf{A}}}^{\top} \tilde{\tilde{\mathbf{A}}} \Delta \hat{\mathbf{p}}^{k} = \tilde{\tilde{\mathbf{A}}}^{\top} \mathbf{r}^{k}, \tag{40}$$

where  $\mathbf{r}^k$  is an N-dimensional residual vector whose ith element is calculated by subtracting the ith observed data  $d_i^o$  from the ith fitted data  $d_i^k$  at the kth iteration, i.e.,

$$r_i^k = d_i^o - d_i^k. (41)$$

and  $\Delta \hat{\mathbf{p}}^k$  is an estimated N-dimensional vector of parameter correction.

Because  $\tilde{\mathbf{A}}$ , in equation 40, is a diagonal matrix (equation 39), the parameter correction estimate is directly calculated without solving system of linear equations, and thus, an *i*th element of  $\Delta \hat{\mathbf{p}}^k$  is directly calculated by

$$\Delta \hat{p}^k_{\ i} = \frac{\Delta s_i \ r_i^k}{2 \ \pi \ \gamma} \ . \tag{42}$$

372 The mass distribution over the equivalent layer is updated by:

$$\hat{p}_i^{k+1} = \hat{p}_i^k + \Delta \hat{p}_i^k. \tag{43}$$

373 Siqueira et al.'s (2017) method starts from a mass distribution on the equivalent layer, whose *i*th mass  $p_i^o$  is 374 proportional to the *i*th observed data  $d_i^o$ , i.e.,

$$p_i^o = \frac{\Delta s_i \, d_i^o}{2 \, \pi \, \gamma} \,. \tag{44}$$

Siqueira et al. (2017) applied their fast iterative equivalent-layer technique to interpolate, calculate the horizontal components, and continue upward (or downward) gravity data.

For jointly process two gravity gradient components, Jirigalatu and Ebbing (2019) used the Gauss-FFT for forward calculation of potential fields in the wavenumber domain combined with Landweber's iteration coupled with a mask matrix M to reduce the edge effects without increasing the computation cost. The mask matrix M is defined in the following way: if the corresponding pixel does not contain the original data, the element of M is set to zero; otherwise, it is set to one. The *k*th Landweber iteration is given by

$$\mathbf{p}_{k+1} = \mathbf{p}_k + \omega \left[ \mathbf{A_1}^{\top} (\mathbf{d_1} - \mathbf{M} \mathbf{A_1} \mathbf{p}_k) + \mathbf{A_2}^{\top} (\mathbf{d_2} - \mathbf{M} \mathbf{A_2} \mathbf{p}_k) \right], \tag{45}$$

where  $\omega$  is a relaxation factor,  $d_1$  and  $d_2$  are the two gravity gradient components and  $A_1$  and  $A_2$  are the corresponding gravity gradient kernels. Jirigalatu and Ebbing (2019) applied their method for processing two horizontal curvature components of Falcon airborne gravity gradient.

# 385 3.0.6 The convolutional equivalent layer with BTTB matrices

? (?, ?) introduced the convolutional equivalent layer for gravimetric and magnetic data processing, respectively.

? demonstrated that the sensitivity matrix A (equation 3) associated with a planar equivalent layer formed by a set of point masses, each one directly beneath each observation point and considering a regular grid of observation points at a constant height has a symmetric block-Toeplitz Toeplitz-block (BTTB) structure. A symmetric BTTB matrix has, at least, two attractive properties. The first one is that it can be defined by using only the elements forming its first column (or row). The second attractive property is that any BTTB matrix can be embedded into a symmetric Block-Circulat Circulant-Block (BCCB) matrix. This means that the full sensitivity matrix A (equation 3) can be completely reconstruct by using the first column of the BCCB matrix only. In what follows, ? computed the forward modeling by using only a single equivalent source. Specifically, it is done by calculating the eigenvalues of the BCCB matrix that can be efficiently computed by using only the first column of the BCCB matrix via 2D fast Fourier transform (2D FFT). By comparing with the classic approach in the Fourier domain, the convolutional equivalent layer for gravimetric data processing proposed by ? performed upward- and downward-continue gravity data with a very small border effects and noise amplification.

By using the original idea of the convolutional equivalent layer proposed by ? for gravimetric data processing, ? developed the convolutional equivalent layer for magnetic data processing. By assuming a regularly spaced grid of magnetic data at a constant height and a planar equivalent layer of dipoles, ? proved that the sensitivity matrix linked with this layer possess a BTTB structure in the specific scenario where each dipole is exactly beneath each observed magnetic data point. ? used a conjugate gradient least-squares (CGLS) algorithm which does not require an inverse matrix or matrix-matrix multiplication. Rather, it only requires matrix-vector multiplications per iteration, which can be effectively computed using the 2D FFT as a discrete convolution. The matrix-vector product only uses the elements that constitute the

- first column of the associated BTTB matrix, resulting in computational time and memory savings. ? (?)
- 410 showed the robustness of the convolutional equivalent layer in processing magnetic survey that violates the
- 411 requirement of regular grids in the horizontal directions and flat observation surfaces.
- The matrix-vector product in ?(?,?) (e.g., d = Ap, such as in equation 3) is the main issue to be solved.
- 413 To solve it efficiently, these authors involked the auxiliary linear system

$$\mathbf{w} = \mathbf{C}\mathbf{v} \,, \tag{46}$$

- 414 where w and v are, respectively, vectors of data and parameters completed by zeros and C is a BCCB
- 415 matrix formed by  $2Q \times 2Q$  blocks, where each block  $C_q$ ,  $q = 0, \dots, Q 1$ , is a  $2P \times 2P$  circulant matrix.
- 416 The first column of C is obtained by rearranging the first column of the sensitivity matrix A (equation 3).
- 417 Because a BCCB matrix is diagonalized by the 2D unitary discrete Fourier transform (DFT), C can be
- 418 written as

$$\mathbf{C} = (\mathbf{F}_{2Q} \otimes \mathbf{F}_{2P})^* \mathbf{\Lambda} (\mathbf{F}_{2Q} \otimes \mathbf{F}_{2P}) , \qquad (47)$$

- 419 where the symbol " $\otimes$ " denotes the Kronecker product (?),  $\mathbf{F}_{2Q}$  and  $\mathbf{F}_{2P}$  are the  $2Q \times 2Q$  and  $2P \times 2P$
- 420 unitary DFT matrices (?, p. 31), respectively, the superscritpt "\*" denotes the complex conjugate and  $\Lambda$  is
- 421 a  $4QP \times 4QP$  diagonal matrix containing the eigenvalues of C. Due to the diagonalization of the matrix
- 422 C, the auxiliary system (equation 46) can be rewritten by using equation 47 and premultiplying both sides
- 423 of the result by  $(\mathbf{F}_{2Q} \otimes \mathbf{F}_{2P})$ , i.e.,

$$\mathbf{\Lambda} \left( \mathbf{F}_{2Q} \otimes \mathbf{F}_{2P} \right) \mathbf{v} = \left( \mathbf{F}_{2Q} \otimes \mathbf{F}_{2P} \right) \mathbf{w} . \tag{48}$$

- 424 By applying the vec-operator (?) to both sides of equation 48, by premultiplying both sides of the result by
- 425  $\mathbf{F}_{2O}^*$  and then postmultiplying both sides of the result by  $\mathbf{F}_{2P}^*$

$$\mathbf{F}_{2Q}^* \left[ \mathbf{L} \circ \left( \mathbf{F}_{2Q} \mathbf{V} \mathbf{F}_{2P} \right) \right] \mathbf{F}_{2P}^* = \mathbf{W} , \qquad (49)$$

- 426 where " $\circ$ " denotes the Hadamard product (?, p. 298) and L, V and W are  $2Q \times 2P$  matrices obtained
- 427 by rearranging, along their rows, the elements forming the diagonal of matrix  $\Lambda$ , vector v and vector w,
- 428 respectively. The left side of equation 49 contains the 2D Inverse Discrete Fourier Transform (IDFT) of the
- 429 term in brackets, which in turn represents the Hadamard product of matrix L and the 2D DFT of matrix V.
- 430 Matrix L contains the eigenvalues of  $\Lambda$  (equation 47) and can be efficiently computed by using only the
- 431 first column of the BCCB matrix C (equation 46).
- Actually, in ? (?, ?) a fast 2D discrete circular convolution (?) is used to process very large gravity
- 433 and magnetic datasets efficiently. The convolutional equivalent layer was applied to perform upward
- 434 continuation of large magnetic datasets. Compared to the classical Fourier approach, ?'s (?) method
- 435 produces smaller border effects without using any padding scheme.
- Without taking advantage of the symmetric BTTB structure of the sensitivity matrix (?, ?) that arises
- 437 when gravimetric observations are measured on a horizontally regular grid, on a flat surface and considering
- 438 a regular grid of equivalent sources whithin a horizontal layer, ? explored the symmetry of the gravity
- 439 kernel to reduce the number of forward model evaluations. By exploting the symmetries of the gravity
- 440 kernels and redundancies in the forward model evaluations on a regular grid and combining the subspace
- 441 solution based on eigenvectors of the gridded dataset, ? estimated the mass excess or deficiency produced
- 442 by anomalous sources with positive or negative density contrast.

- 443 3.0.7 The deconvolutional equivalent layer with BTTB matrices
- To avoid the iterations of the conjugate gradient method in ?, we can employ the deconvolution process.
- 445 Equation 49 shows that estimate the matrix V, containing the elements of parameter vector p, is a
- 446 inverse problem that could be solved by deconvolution. From equation 49, the matrix V can be obtain by
- 447 deconvolution, i.e.

$$\mathbf{V} = \mathbf{F}_{2Q}^* \left[ \frac{\left( \mathbf{F}_{2Q} \mathbf{W} \, \mathbf{F}_{2P} \right)}{\mathbf{L}} \right] \mathbf{F}_{2P}^* \,. \tag{50}$$

- 448 Equation 50 shows that the parameter vector (in matrix V) can be theoretically obtain by dividing each
- 449 potential-field observations (in matrix W) by each eigenvalues (in matrix L). Hence, the parameter vector
- 450 is constructed by element-by-element division of data by eigenvalues.
- However, the deconvolution often is extremely unstable. This means that a small change in data can lead
- 452 to an enormous change in the estimated parameter. Hence, equation 50 requires regularization to be useful.
- 453 We used e wiener deconvolution to obtain a stable solution, i.e.,

$$\mathbf{V} = \mathbf{F}_{2Q}^* \left[ \left( \mathbf{F}_{2Q} \mathbf{W} \, \mathbf{F}_{2P} \right) \frac{\mathbf{L}^*}{\left( \mathbf{L} \, \mathbf{L}^* + \mu \right)} \right] \mathbf{F}_{2P}^* \,, \tag{51}$$

- 454 where the matrix L\* contains the complex conjugate eigenvalues and  $\mu$  is a parameter that controls the
- 455 degree of stabilization.

#### 456 3.1 Solution stability

- The solution stability of the equivalent-layer methods is rarely addressed. Here, we follow the numerical
- 458 stability analysis presented in Siqueira et al. (2017).
- Let us assume noise-free potential-field data d, we estimate a physical-property distribution p (estimated
- 460 solution) within the equivalent layer. Then, the noise-free data d are contaminated with additive D different
- 461 sequences of pseudorandom Gaussian noise, creating different noise-corrupted potential-field data d<sub>ℓ</sub>,
- 462  $\ell = 1, ..., D$ . From each  $\mathbf{d}_{\ell}^{\mathbf{o}}$ , we estimate a physical-property distribution  $\hat{\mathbf{p}}_{\ell}$  within the equivalent layer.
- Next, for each noise-corrupted data  $\mathbf{d}_{\ell}^{\mathbf{o}}$  and estimated solution  $\hat{\mathbf{p}}_{\ell}$ , the  $\ell$ th model perturbation  $\delta p_{\ell}$  and the
- 464  $\ell$ th data perturbation  $\delta d_{\ell}$  are, respectively, evaluated by

$$\delta p_{\ell} = \frac{\| \hat{\mathbf{p}}_{\ell} - \mathbf{p} \|_{2}}{\| \mathbf{p} \|_{2}}, \quad \ell = 1, ..., D,$$
 (52)

465 and

$$\delta d_{\ell} = \frac{\parallel \mathbf{d}_{\ell}^{\mathbf{o}} - \mathbf{d} \parallel_2}{\parallel \mathbf{d} \parallel_2}, \quad \ell = 1, ..., D.$$

$$(53)$$

Regardless of the particular method used, the following inequality (?, p. 66) is applicable:

$$\delta p_{\ell} \le \kappa \, \delta d_{\ell}, \quad \ell = 1, ..., D,$$
 (54)

- 467 where  $\kappa$  is the constant of proportionality between the model perturbation  $\delta p_\ell$  (equation 52) and the data
- 468 perturbation  $\delta d_{\ell}$  (equation 53). The constant  $\kappa$  acts as the condition number of an invertible matrix in a
- 469 given inversion, and thus measures the instability of the solution. The larger (smaller) the value of  $\kappa$  the
- 470 more unstable (stable) is the estimated solution.

#### Takahashi et al.

- Equation 54 shows a linear relationship between the model perturbation and the data perturbation. By
- 472 plotting  $\delta p_{\ell}$  (equation 52) against  $\delta d_{\ell}$  (equation 53) produced by a set of D estimated solution obtained by
- 473 applying a given equivalent-layer method, we obtain a straight line behaviour described by equation 54.
- 474 By applying a linear regression, we obtain a fitted straight line whose estimated slope ( $\kappa$  in equation 54)
- 475 quantifies the solution stability.
- Here, the analysis of solution stability is numerically conducted by applying the classical equivalent-
- 477 layer technique with zeroth-order Tikhonov regularization, the convolutional method for gravimetric and
- 478 magnetic data, the deconvolutional method (equation 50) and the deconvolutional method with different
- 479 values for the Wiener stabilization (equation 51).

#### **4 NUMERICAL SIMULATIONS**

- 480 We investigated different computational algorithms for inverting gravity disturbances and total-field
- anomalies. To test the capability of the fast equivalent-layer technique for processing that potential field
- 482 data we measure of the computational effort by counting the number of floating-point operations (*flops*),
- 483 such as additions, subtractions, multiplications, and divisions (Golub and Loan, 2013) for different number
- 484 of observation points, ranging from 10,000 up to 1,000,000. The results generated when using iterative
- 485 methods are set to it = 50 for the number of iterations.

# 486 4.1 Floating-point operations calculation

- To measure the computational effort of the different algorithms to solve the equivalent layer linear system,
- 488 a non-hardware dependent method can be useful because allow us to do direct comparison between them.
- 489 Counting the floating-point operations (flops), i.e., additions, subtractions, multiplications and divisions is
- 490 a good way to quantify the amount of work of a given algorithm (Golub and Loan, 2013). For example, the
- 491 number of flops necessary to multiply two vectors  $\mathbb{R}^N$  is 2N. A common matrix-vector multiplication with
- 492 dimension  $\mathbb{R}^{N \times N}$  and  $\mathbb{R}^{N}$ , respectively, is  $2N^2$  and a multiplication of two matrices  $\mathbb{R}^{N \times N}$  is  $2N^3$ . Figure
- 493 ?? shows the total flops count for the different methods presented in this review with a crescent number of
- 494 data, ranging from 10,000 to 1,000,000 for the gravity equivalent layer and figure ?? for magnetic data.

#### 495 4.1.1 Normal equations using Cholesky decomposition

- The equivalent sources can be estimated directly from solving the normal equations 3. In this work we
- 497 will use the Cholesky decompositions method to calculate the necessary flops. In this method it is calculated
- 498 the lower triangule of  $\mathbf{A}^T \mathbf{A} (1/2N^3)$ , the Cholesky factor  $(1/3N^3)$ , a matrix-vector multiplication  $(2N^2)$
- 499 and finally solving the triangular system  $(2N^2)$ , totalizing

$$f_{classical} = \frac{5}{6}N^3 + 4N^2 \tag{55}$$

# 500 4.1.2 Window method (Leão and Silva, 1989)

- The moving data-window scheme (Leão and Silva, 1989) solve N linear systems with much smaller sizes
- 502 (equation 28b). For our results we are considering a data-window of the same size of wich the authors
- presented in theirs work ( $N_w = 49$ ) and the same number of equivalent sources ( $M_w = 225$ ). We are doing
- 504 this process for all the other techniques to standardize the resolution of our problem. Using the Cholesky
- 505 decomposition with this method the *flops* are

$$f_{window} = N\frac{5}{6}M_w N_w^2 + 4N_w M_w (56)$$

#### 506 4.1.3 PEL method (Oliveira Jr. et al., 2013)

- The polynomial equivalent layer uses a simliar approach od moving windows from Leão and Silva (1989).
- 508 For this operations calculation (equation 38) we used a first degree polynomial (two variables) and each
- 509 window contains  $N_s = 1,000$  observed data and  $M_s = 1,000$  equivalent sources. Following the steps
- 510 given in (Oliveira Jr. et al., 2013) the total flops becomes

$$f_{pel} = \frac{1}{3}H^3 + 2H^2 + 2NM_sH + H^2N + 2HN + 2NP$$
 (57)

- where H is the number of constant coefficients for the first degree polynomial (P=3) times the number of windows  $(P \times N/N_s)$ .
- 513 4.1.4 Conjugate gradient least square (CGLS)
- 514 The CGLS method is a very stable and fast algorithm for solving linear systems iteratively. Its
- 515 computational complexity envolves a matrix-vector product outside the loop  $(2N^2)$ , two matrix-vector
- 516 products inside the loop  $(4N^2)$  and six vector products inside the loop (12N) (?)

$$f_{cals} = 2N^2 + it(4N^2 + 12N) (58)$$

- 517 4.1.5 Wavelet compression method with CGLS (?)
- For the wavelet method (equation 31) we have calculated a coompression rate of 98% ( $C_r = 0.02$ )
- for the threshold as the authors used in ? and the wavelet transformation requiring  $\log_2(N)$  flops each
- 520 (equations 30 and 32c), with its inverse also using the same number of operations (equation 34). Combined
- 521 with the conjugate gradient least square necessary steps and iterations, the number of *flops* are

$$f_{wavelet} = 2NC_r + 4N\log_2(N) + it(4N\log_2(N) + 4NC_r + 12C_r)$$
(59)

- 522 4.1.6 Fast equivalent layer for gravity data (Sigueira et al., 2017)
- The fast equivalent layer from Siqueira et al. (2017) solves the linear system in it iterations. The main
- 524 cost of this method (equations 40,41, 42 and 43)is the matrix-vector multiplication to asses the predicted
- 525 data  $(2N^2)$  and three simply element by element vector sum, subtraction and division (3N total)

$$f_{siqueira} = it(3N + 2N^2) \tag{60}$$

- 526 4.1.7 Convolutional equivalent layer for gravity data (?)
- This methods replaces the matrix-vector multiplication of the iterative fast-equivalent technique (Siqueira
- 528 et al., 2017) by three steps, involving a Fourier transform, an inverse Fourier transform, and a Hadamard
- 529 product of matrices (equation 49). Considering that the first column of our BCCB matrix has 4N elements,
- 530 the flops count of this method is

$$f_{convqrav} = \kappa 4N \log_2(4N) + it(27N + \kappa 8N \log_2(4N)) \tag{61}$$

- In the resultant count we considered a *radix-2* algorithm for the fast Fourier transform and its inverse,
- 532 which has a  $\kappa$  equals to 5 and requires  $\kappa 4N \log_2(4N)$  flops each. The Hadarmard product of two matrices
- of 4N elements with complex numbers takes 24N flops. Note that equation 61 is different from the one
- 534 presented in ? because we also added the flops necessary to calculate the eigenvalues in this form. It does
- 535 not differentiate much in order of magnitude because the iterative part is the most costful.

#### 536 4.1.8 Convolutional equivalent layer for magnetic data (?)

The convolutional equivalent layer for magnetic data uses the same flops count of the main operations as in the gravimetric case (equation 49), the difference is the use of the conjugate gradient algorithm to solve the inverse problem. It requires a Hadamard product outside of the iterative loop and the matrix-vector and vector-vector multiplications inside the loop as seem in equation 58.

$$f_{convmag} = \kappa 16N \log_2(4N) + 24N + it(\kappa 16N \log_2(4N) + 60N)$$
(62)

#### 541 4.1.9 Deconvolutional method

The deconvolution method does not require an iterative algorithm, rather it solves the estimative of the physical properties in a single step using the 4N eigenvalues of the BCCB matrix as in the convolutional method. From equation 50 it is possible to deduce this method requires two fast Fourier transform ( $\kappa 4N \log_2(4N)$ ), one for the eigenvalues and another for the data transformation, a element by element division (24N) and finally, a fast inverse Fourier transform for the final estimative ( $\kappa 4N \log_2(4N)$ ).

$$f_{deconv} = \kappa 12N \log_2(4N) + 24N \tag{63}$$

Using the deconvolutional method with a Wiener stabilization adds two multiplications of complex elements of the conjugates eigenvalues (24N each) and the sum of 4N elements with the stabilization parameter  $\mu$  as shown in equation 51

$$f_{deconvwiener} = \kappa 12N \log_2(4N) + 76N \tag{64}$$

#### CONFLICT OF INTEREST STATEMENT

- 550 The authors declare that the research was conducted in the absence of any commercial or financial
- relationships that could be construed as a potential conflict of interest.

#### **AUTHOR CONTRIBUTIONS**

- 552 The Author Contributions section is mandatory for all articles, including articles by sole authors. If an
- appropriate statement is not provided on submission, a standard one will be inserted during the production
- 554 process. The Author Contributions statement must describe the contributions of individual authors referred
- 555 to by their initials and, in doing so, all authors agree to be accountable for the content of the work. Please
- 556 see here for full authorship criteria.

# **FUNDING**

- 557 Diego Takahashi was supported by a Post-doctoral scholarship from CNPq (grant 300809/2022-0) Valéria
- 558 C.F. Barbosa was supported by fellowships from CNPq (grant 309624/2021-5) and FAPERJ (grant
- 559 26/202.582/2019). Vanderlei C. Oliveira Jr. was supported by fellowships from CNPq (grant 315768/2020-
- 560 7) and FAPERJ (grant E-26/202.729/2018).

#### **ACKNOWLEDGMENTS**

- 561 We thank the brazillian federal agencies CAPES, CNPq, state agency FAPERJ and Observatório Nacional
- research institute and Universidade do Estado do Rio de Janeiro.

#### DATA AVAILABILITY STATEMENT

- 563 The datasets generated for this study can be found in the frontiers-paper Github repository link:
- 564 https://github.com/DiegoTaka/frontiers-paper.

#### REFERENCES

- 565 Aster, R. C., Borchers, B., and Thurber, C. H. (2019). Parameter Estimation and Inverse Problems
- 566 (Elsevier), 3 edn.
- 567 Barnes, G. and Lumley, J. (2011). Processing gravity gradient data. GEOPHYSICS 76, I33–I47. doi:10.
- 568 1190/1.3548548
- 569 Cordell, L. (1992). A scattered equivalent-source method for interpolation and gridding of potential-field
- data in three dimensions. *Geophysics* 57, 629–636
- 571 Dampney, C. N. G. (1969). The equivalent source technique. GEOPHYSICS 34, 39–53. doi:10.1190/1.
- 572 1439996
- 573 Emilia, D. A. (1973). Equivalent sources used as an analytic base for processing total magnetic field
- profiles. *GEOPHYSICS* 38, 339–348. doi:10.1190/1.1440344
- 575 Golub, G. H. and Loan, C. F. V. (2013). Matrix Computations (Johns Hopkins Studies in the Mathematical
- 576 Sciences) (Johns Hopkins University Press), 4 edn.
- 577 Gonzalez, S. P., Barbosa, V. C. F., and Oliveira Jr., V. C. (2022). Analyzing the ambiguity of the remanent-
- 578 magnetization direction separated into induced and remanent magnetic sources. *Journal of Geophysical*
- 579 Research: Solid Earth 127, 1–24. doi:10.1029/2022JB024151

- Guspí, F. and Novara, I. (2009). Reduction to the pole and transformations of scattered magnetic data using
   Newtonian equivalent sources. *GEOPHYSICS* 74, L67–L73. doi:10.1190/1.3170690
- 582 Hansen, R. O. and Miyazaki, Y. (1984). Continuation of potential fields between arbitrary surfaces.
- 583 *GEOPHYSICS* 49, 787–795. doi:10.1190/1.1441707
- 584 Jirigalatu, J. and Ebbing (2019). A fast equivalent source method for airborne gravity gradient data.
- 585 *Geophysics* 84, G75–G82. doi:10.1190/GEO2018-0366.1
- 586 Leão, J. W. D. and Silva, J. B. C. (1989). Discrete linear transformations of potential field data. *Geophysics*
- 54, 497–507. doi:10.1190/1.1442676
- 588 Li, Y., Nabighian, M., and Oldenburg, D. W. (2014). Using an equivalent source with positivity for low-
- latitude reduction to the pole without striation. *GEOPHYSICS* 79, J81–J90. doi:10.1190/geo2014-0134.
- 590 1
- 591 Li, Y. and Oldenburg, D. W. (2010). Rapid construction of equivalent sources using wavelets.
- 592 *GEOPHYSICS* 75, L51–L59. doi:10.1190/1.3378764
- 593 Mendonça, C. A. (2020). Subspace method for solving large-scale equivalent layer and density mapping
- problems. *GEOPHYSICS* 85, G57–G68. doi:10.1190/geo2019-0302.1
- 595 Mendonça, C. A. and Silva, J. B. C. (1994). The equivalent data concept applied to the interpolation of
- 596 potential field data. *Geophysics* 59, 722–732. doi:10.1190/1.1443630
- 597 Menke, W. (2018). Geophysical data analysis: Discrete inverse theory (Elsevier), 4 edn.
- 598 Oliveira Jr., V. C., Barbosa, V. C. F., and Uieda, L. (2013). Polynomial equivalent layer. GEOPHYSICS 78,
- 599 G1–G13. doi:10.1190/geo2012-0196.1
- 600 Reis, A. L. A., Oliveira Jr., V. C., and Barbosa, V. C. F. (2020). Generalized positivity constraint on
- magnetic equivalent layers. Geophysics 85, 1–45. doi:10.1190/geo2019-0706.1
- Roy, A. (1962). Ambiguity in geophysical interpretation. GEOPHYSICS 27, 90-99. doi:10.1190/1.
- 603 1438985
- 604 Silva, J. B. C. (1986). Reduction to the pole as an inverse problem and its application to low-latitude
- anomalies. GEOPHYSICS 51, 369–382. doi:10.1190/1.1442096
- 606 Siqueira, F., Oliveira Jr., V. C., and Barbosa, V. C. F. (2017). Fast iterative equivalent-layer technique for
- gravity data processing: A method grounded on excess mass constraint. *GEOPHYSICS* 82, G57–G69.
- 608 doi:10.1190/GEO2016-0332.1
- 609 Soler, S. R. and Uieda, L. (2021). Gradient-boosted equivalent sources. Geophysical Journal International
- 610 227, 1768–1783. doi:10.1093/gji/ggab297
- 611 Takahashi, D., Oliveira Jr., V. C., and Barbosa, V. C. (2022). Convolutional equivalent layer for magnetic
- data processing. *Geophysics* 87, 1–59
- 613 Takahashi, D., Oliveira Jr., V. C., and Barbosa, V. C. F. (2020). Convolutional equivalent layer for gravity
- data processing. *GEOPHYSICS* 85, G129–G141. doi:10.1190/geo2019-0826.1
- 615 van der Sluis, A. and van der Vorst, H. A. (2004). Innovation and intellectual property rights. In The
- 616 Oxford Handbook of Innovation, eds. J. Fagerberg, D. C. Mowery, and R. R. Nelson (Oxford: Oxford
- 617 University Press), chap. 10. 266–290
- 618 Xia, J. and Sprowl, D. R. (1991). Correction of topographic distortion in gravity data. Geophysics 56,
- 619 537–541
- 620 Xia, J., Sprowl, D. R., and Adkins-Heljeson, D. (1993). Correction of topographic distortions in potential-
- field data; a fast and accurate approach. *Geophysics* 58, 515–523. doi:10.1190/1.1443434
- 622 Zidarov, D. (1965). Solution of some inverse problems of applied geophysics. Geophysical Prospecting
- 623 13, 240–246. doi:10.1111/j.1365-2478.1965.tb01932.x