

# Uncertainty quantification in imaging and automatic horizon tracking—a Bayesian deep-prior based approach

## Abstract

## 1 Introduction

## 2 Bayesian Seismic Imaging

$$\begin{aligned} -\log p_{\text{like}} \left( \{\delta \mathbf{d}_i\}_{i=1}^N | \delta \mathbf{m} \right) &= -\sum_{i=1}^N \log p_{\text{like}} (\delta \mathbf{d}_i | \delta \mathbf{m}) \\ &= \frac{1}{2\sigma^2} \sum_{i=1}^N \|\delta \mathbf{d}_i - \mathbf{J}(\mathbf{m}_0, \mathbf{q}_i)\delta \mathbf{m}\|_2^2 + \underbrace{\text{const}}_{\text{Ind. of } \delta \mathbf{m}} . \end{aligned} \quad (1)$$

$$\begin{aligned}
& -\log p_{\text{post}} \left( \mathbf{w} \mid \{\delta \mathbf{d}_i\}_{i=1}^N \right) \\
& = - \left[ \sum_{i=1}^N \log p_{\text{like}} (\delta \mathbf{d}_i \mid \mathbf{w}) \right] - \log p_{\text{prior}} (\mathbf{w}) + \underbrace{\text{const}}_{\text{Ind. of } \mathbf{w}} \\
& = \frac{1}{2\sigma^2} \sum_{i=1}^N \|\delta \mathbf{d}_i - \mathbf{J}(\mathbf{m}_0, \mathbf{q}_i)g(\mathbf{z}, \mathbf{w})\|_2^2 + \frac{\lambda^2}{2}\|\mathbf{w}\|_2^2 + \text{const},
\end{aligned} \tag{2}$$

### 3 UQ for Seismic Imaging

$$\mathbf{w}_{k+1} = \mathbf{w}_k - \frac{\epsilon}{2} \mathbf{M}_k \nabla_{\mathbf{w}} L^{(i)}(\mathbf{w}_k) + \boldsymbol{\eta}_k, \quad \boldsymbol{\eta}_k \sim N(\mathbf{0}, \epsilon \mathbf{M}_k), \quad (3)$$

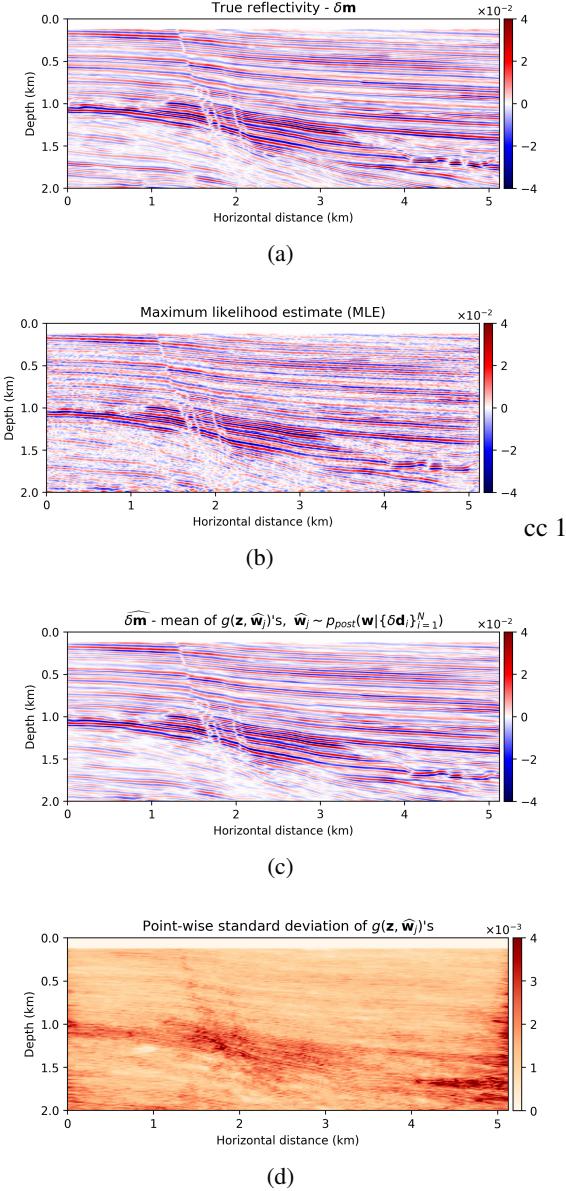
$$\widehat{\delta \mathbf{m}} = \mathbb{E}_{\mathbf{w} \sim p_{\text{post}}(\mathbf{w} | \{\delta \mathbf{d}_i\}_{i=1}^N)} [g(\mathbf{z}, \mathbf{w})] \simeq \frac{1}{T} \sum_{j=1}^T g(\mathbf{z}, \widehat{\mathbf{w}}_j), \quad (4)$$

$$\text{cc } 1 \widehat{\mathbf{w}}_j \sim p_{\text{post}}(\mathbf{w} \mid \{\delta \mathbf{d}_i\}_{i=1}^N), j = 1, \dots, T$$

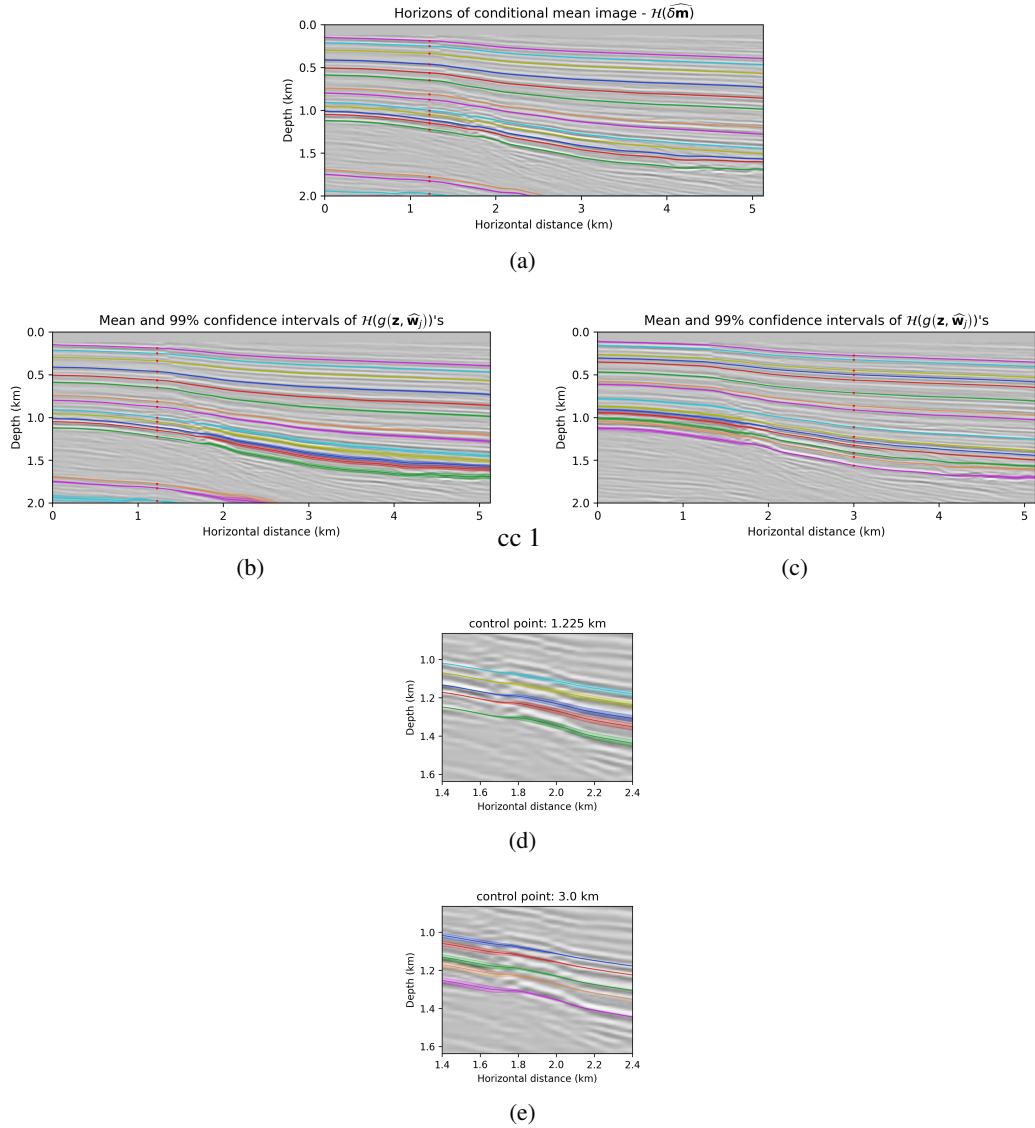
## 4 Seismic horizon tracking with UQ

## 5 Implementation

## 6 Numerical experiments



## 7 Conclusions



## 8 Acknowledgments