

Physical interpretations

Time reversal

Rays and stationary phase

Example: an even uncorrelated distribution of source (acoustic case)
 (Roux et al., 2004)

$$C_{12}(\tau) = \int_{-\infty}^{\infty} P(\mathbf{r}_1, t) P(\mathbf{r}_2, t + \tau) dt. \quad \text{where,}$$

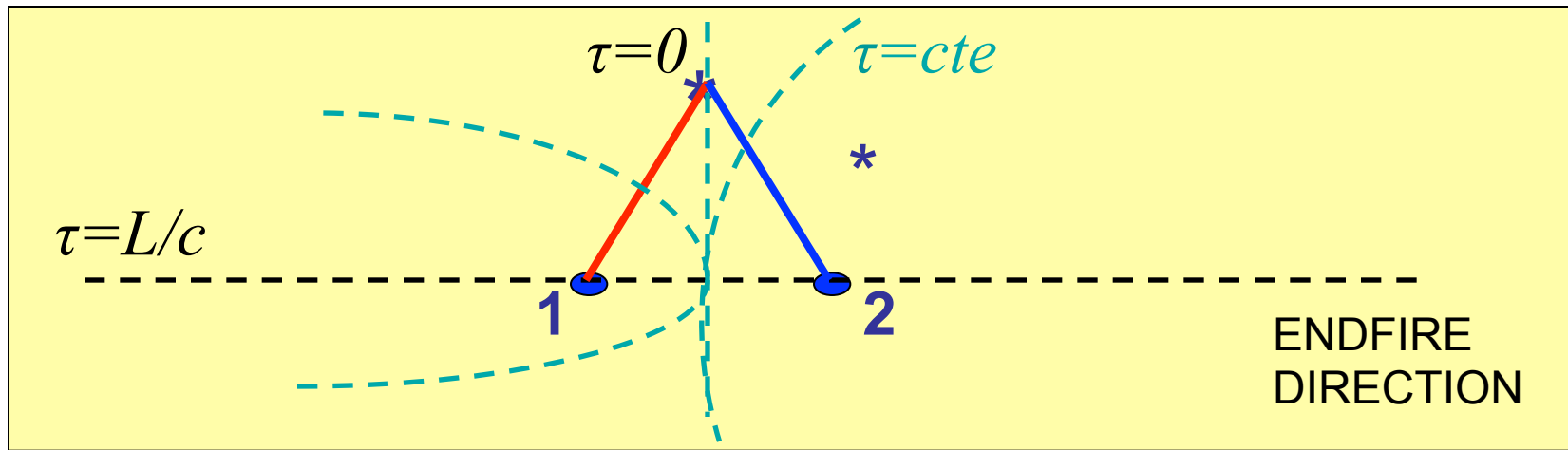
$$P(\mathbf{r}_i, t) = \int_0^{\infty} d\mathbf{r}_s \int_{-\infty}^t dt_s S(\mathbf{r}_s; t_s) g(\mathbf{r}_s, \mathbf{r}_i; t - t_s); \quad i = 1, 2.$$

1. Finite recording time T_r
2. Uncorrelated noise sources: $\langle S(\mathbf{r}_s; t_s) S(\tilde{\mathbf{r}}_s; t_s) \rangle = Q^2 \nu \delta(\mathbf{r}_s - \tilde{\mathbf{r}}_s) \delta(t_s - \tilde{t}_s)$
3. Change variable: $\hat{t} = t - t_s$

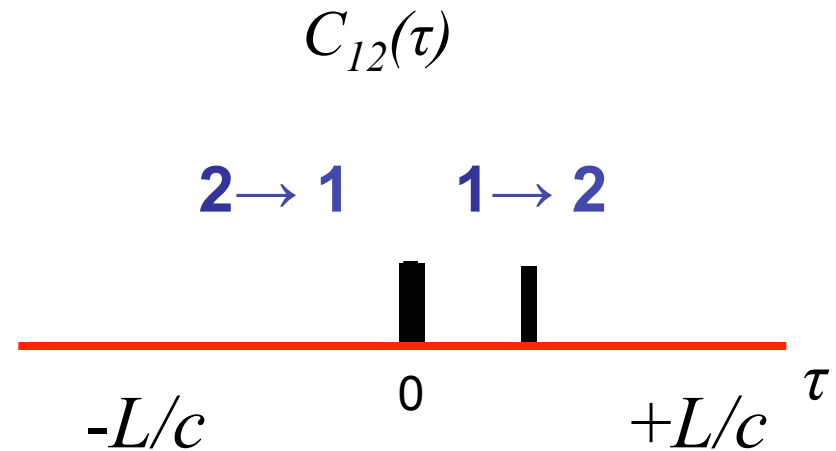
$$C_{12}(\tau) = Q^2 \nu T_r \underbrace{\int_0^{\infty} d\mathbf{r}_s}_{\text{Spatial sum}} \underbrace{\int_0^{\infty} d\hat{t} g(\mathbf{r}_s, \mathbf{r}_1; \hat{t}) g(\mathbf{r}_s, \mathbf{r}_2; \hat{t} + \tau)}_{\text{Cross-correlation for each noise source}}.$$

Noise cross-correlation: Free space

Noise sources yielding constant time-delay τ , lay on same Hyperbola

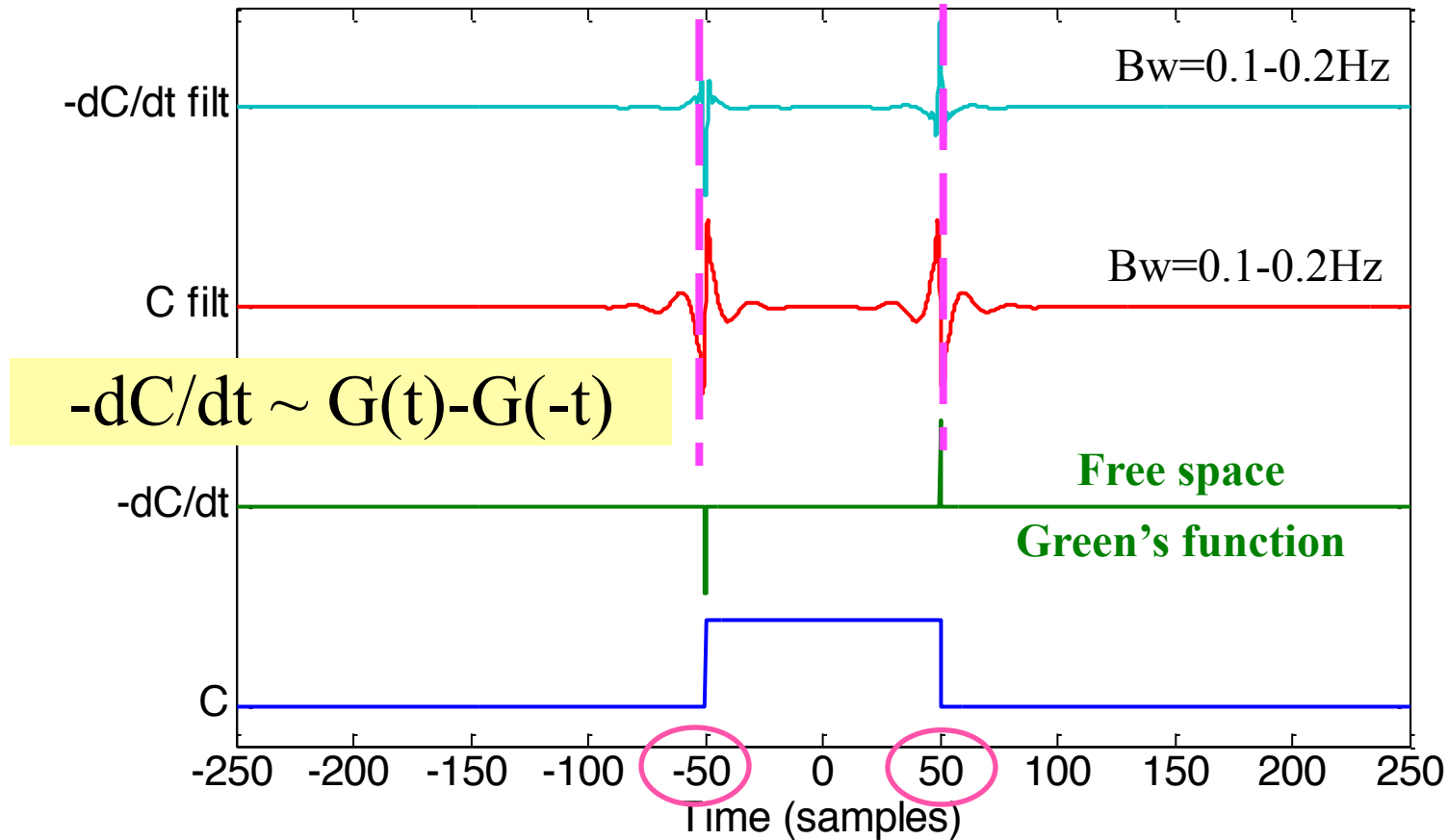


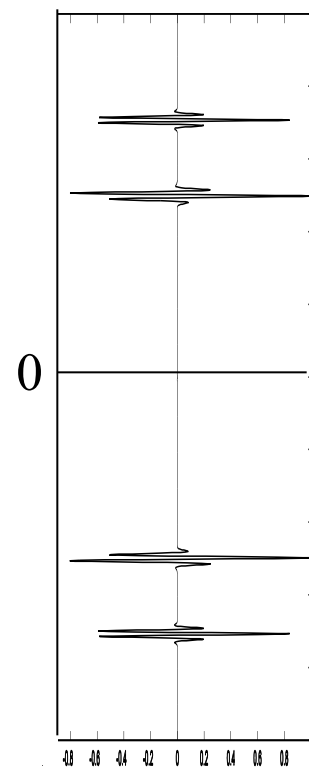
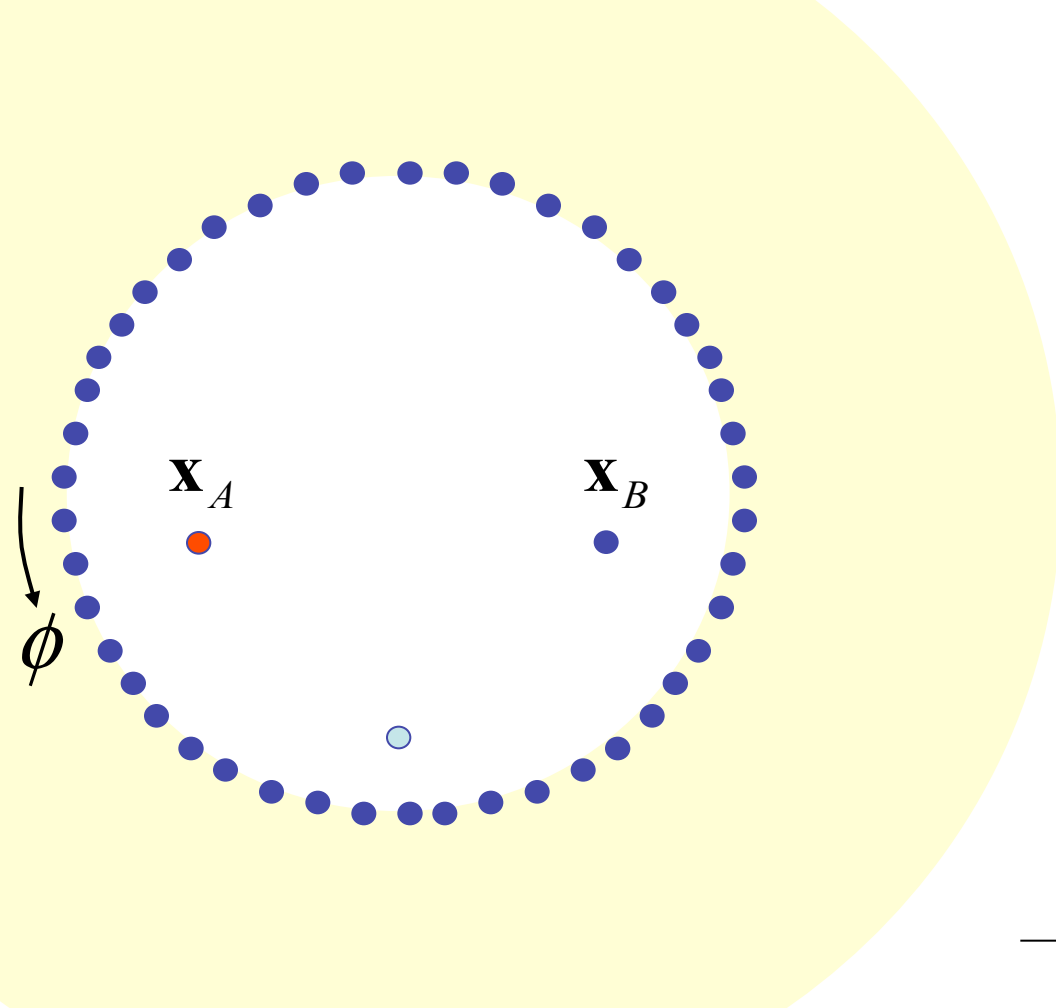
$$\tau = \frac{|\mathbf{r}_1 - \mathbf{r}_s| - |\mathbf{r}_2 - \mathbf{r}_s|}{c} \quad \text{with } \tau = \frac{L}{c}$$



Isotropic distribution of uncorrelated random noise sources

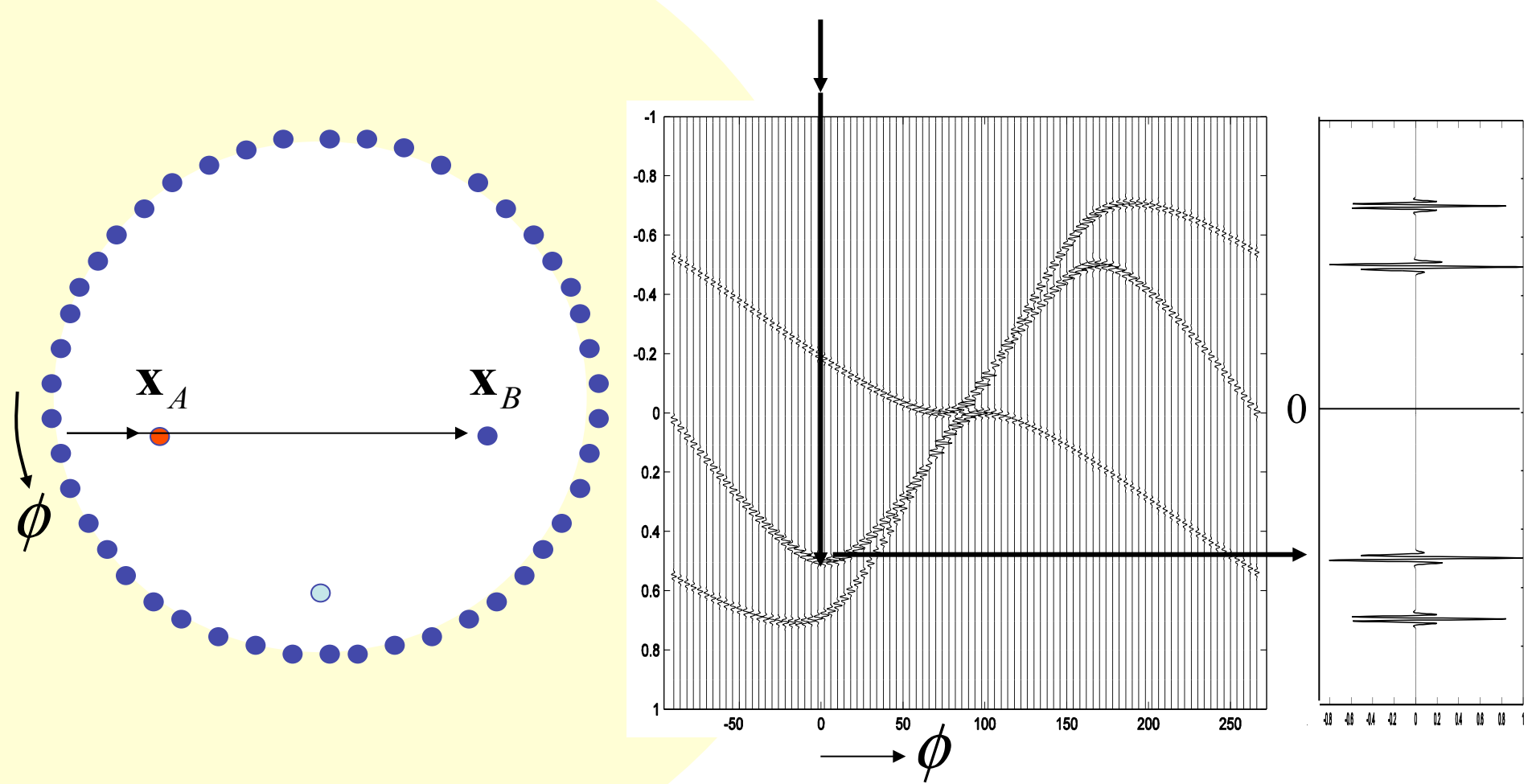
C, dC/dt, band-limited signal



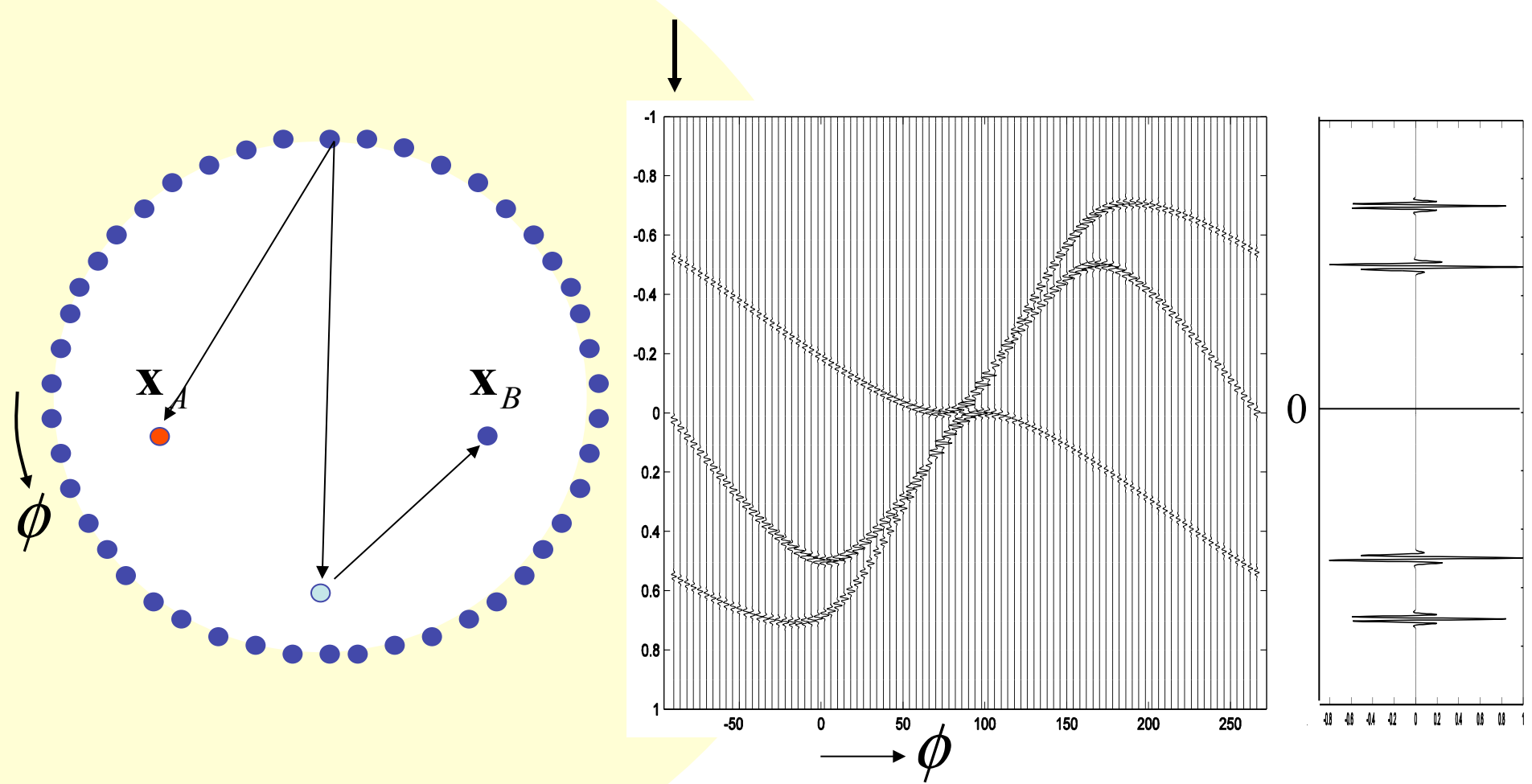


$\longrightarrow \phi$

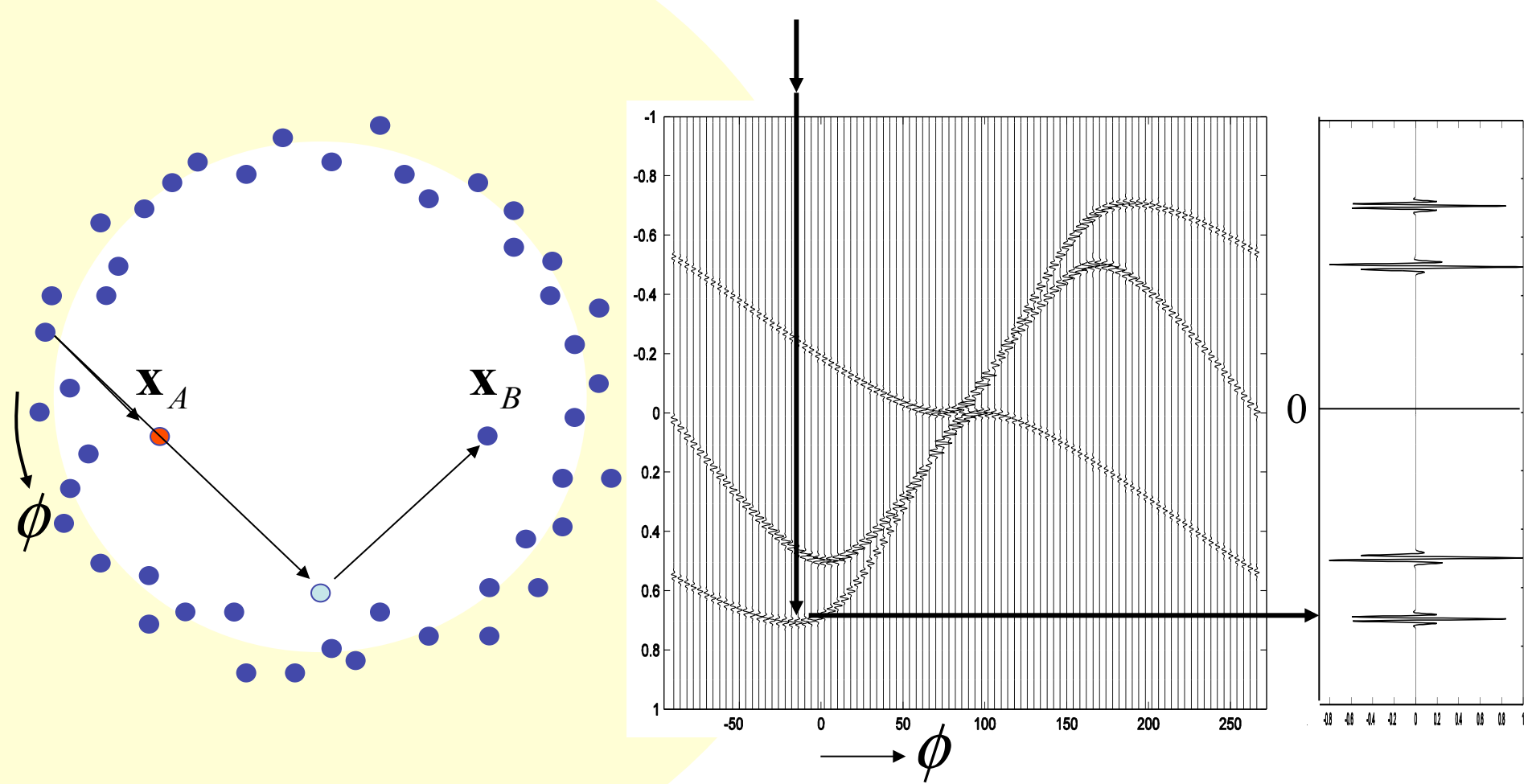
$$G(\mathbf{x}_B, \mathbf{x}_A, t) + G(\mathbf{x}_B, \mathbf{x}_A, -t) \approx \frac{2}{\rho c} \int_S G(\mathbf{x}_B, \mathbf{x}, t) * G(\mathbf{x}_A, \mathbf{x}, -t) d^2 \mathbf{x}$$



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**Correlations, Green function and equipartition
Elasticity**

P-SV case

Green function in 2D

$$G_{ij} = \frac{i}{4\rho\omega^2} \left\{ -\delta_{ij} k^2 H_0^{(2)}(kr) + \frac{\partial^2}{\partial x_i \partial x_l} [H_0^{(2)}(qr) - H_0^{(2)}(kr)] \delta_{lj} \right\}$$

$$G_{ij}(P, Q) = \frac{-i}{8\rho} \left\{ A \delta_{ij} - B(2\gamma_i \gamma_j - \delta_{ij}) \right\} \quad \gamma_j = \frac{x_j - \xi_j}{r}$$

$$A = \frac{H_0^{(2)}(qr)}{\alpha^2} + \frac{H_0^{(2)}(kr)}{\beta^2} \quad B = \frac{H_2^{(2)}(qr)}{\alpha^2} - \frac{H_2^{(2)}(kr)}{\beta^2}$$

Hankel functions

$$q = \frac{\omega}{\alpha} \quad k = \frac{\omega}{\beta} \quad \alpha = \sqrt{\frac{\lambda + 2\mu}{\rho}} \quad \beta = \sqrt{\frac{\mu}{\rho}} \quad r = |P, Q|$$

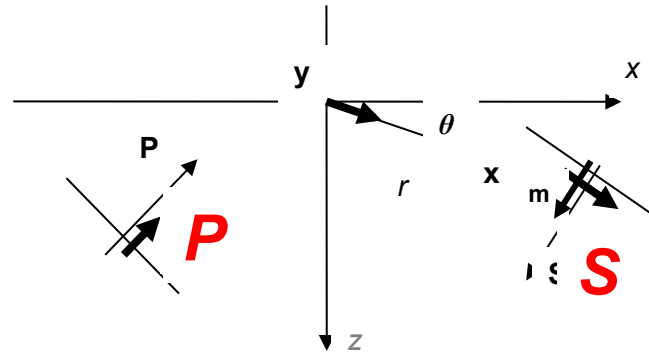
THE 2D VECTOR CASE

$$\beta^2 \frac{\partial^2 u_i}{\partial x_j \partial x_j} + (\alpha^2 - \beta^2) \frac{\partial^2 u_j}{\partial x_i \partial x_j} = \frac{\partial^2 u_i}{\partial t^2}$$

Summation of P and S plane waves:

$$u_l(\mathbf{x}, \omega, t) = P(\omega, \phi) n_l \exp(-i \frac{\omega}{\alpha} x_j n_j) + S(\omega, \psi) m_l \exp(-i \frac{\omega}{\beta} x_j m_j)$$

Correlation:



$$u_l(\mathbf{y}) u_s^*(\mathbf{x}) =$$

$$(P^2 n_l n_s + SP^* m_l' n_s) \exp(\mathbf{i}kr \cos[\phi - \theta]) +$$

$$(S^2 m_l' m_s' + PS^* n_l m_s') \exp(\mathbf{i}kr \cos[\psi - \theta])$$

$$u_1(\mathbf{y})u_1^*(\mathbf{x}) = (P^2 \cos^2 \phi - SP^* \sin \psi \cos \phi) \exp(\mathbf{i}qr \cos[\phi - \theta]) \\ + (S^2 \sin^2 \psi + PS^* \cos \phi \sin \psi) \exp(\mathbf{i}kr \cos[\psi - \theta])$$

Azimuthal average:

$$\langle \bullet \rangle = \frac{1}{4\pi^2} \int_0^{2\pi} d\phi \int_0^{2\pi} \bullet d\psi$$

$$\langle u_1(\mathbf{y})u_1^*(\mathbf{x}) \rangle = \frac{P^2 \alpha^2}{2} \frac{J_0(qr)}{\alpha^2} + \frac{S^2 \beta^2}{2} \frac{J_0(kr)}{\beta^2} - \\ - \frac{P^2 \alpha^2}{2} \frac{J_2(qr)}{\alpha^2} \cos 2\theta + \frac{S^2 \beta^2}{2} \frac{J_2(kr)}{\beta^2} \cos 2\theta$$

with $P^2 \alpha^2 = \varepsilon S^2 \beta^2$

$$\langle u_i(\mathbf{y})u_j^*(\mathbf{x}) \rangle = \frac{S^2 \beta^2}{2} \{A \delta_{ij} - B(2\gamma_i \gamma_j - \delta_{ij})\}$$

$$A = \varepsilon \frac{J_0(qr)}{\alpha^2} + \frac{J_0(kr)}{\beta^2} \quad \text{and} \quad B = \varepsilon \frac{J_2(qr)}{\alpha^2} - \frac{J_2(kr)}{\beta^2}$$

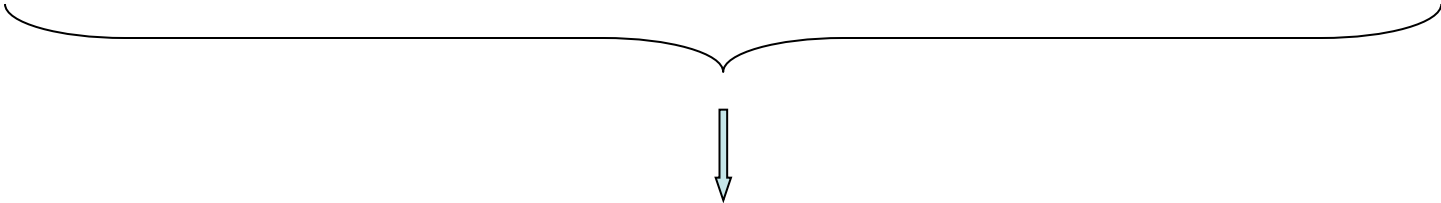
$$P^2 \alpha^2 = \varepsilon S^2 \beta^2$$

Equipartition ($\varepsilon=1$):

$$E_S / E_P = \left(\frac{\alpha}{\beta} \right)^2$$

$$\langle u_i(\mathbf{y}) u_j^*(\mathbf{x}) \rangle = \frac{S^2 \beta^2}{2} \{ A \delta_{ij} - B(2\gamma_i \gamma_j - \delta_{ij}) \}$$

$$A = \varepsilon \frac{J_0(qr)}{\alpha^2} + \frac{J_0(kr)}{\beta^2} \quad \text{and} \quad B = \varepsilon \frac{J_2(qr)}{\alpha^2} - \frac{J_2(kr)}{\beta^2}$$

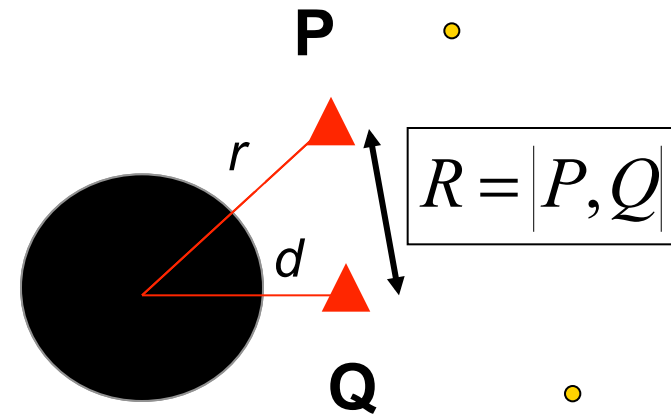

$$\langle u_i(\mathbf{y}, \omega) u_j^*(\mathbf{x}, \omega) \rangle = -8 E_S k^{-2} \text{Im}[G_{ij}(\mathbf{x}, \mathbf{y}, \omega)]$$

Formally, same result in 3D (Sánchez-Sesma and Campillo, 2006)

Correlations, Green function and equipartition
Locally heterogeneous body

SH waves in a medium with a cylindrical cavity

Analytical solution for the 2D SH Green function:



$$G_{22}(\mathbf{x}, \mathbf{y}; \omega) = v^0 + v^d = \frac{1}{4i\mu} \left\{ H_0^{(2)}(kR) + \sum_{n=0}^{\infty} \varepsilon_n A_n H_n^{(2)}(kd) H_n^{(2)}(kr) \cos n\theta \right\}.$$

$$A_n = -\frac{J_n(ka)J_n'(qa) - \xi J_n'(ka)J_n(qa)}{H_n^{(2)}(ka)J_n'(qa) - \xi H_n^{(2)'}(ka)J_n(qa)}, \quad \text{with} \quad \xi = \frac{\mu_E k}{\mu_T q} = \frac{\rho_E \beta_E}{\rho_T \beta_T},$$

Consider an incident plane wave:

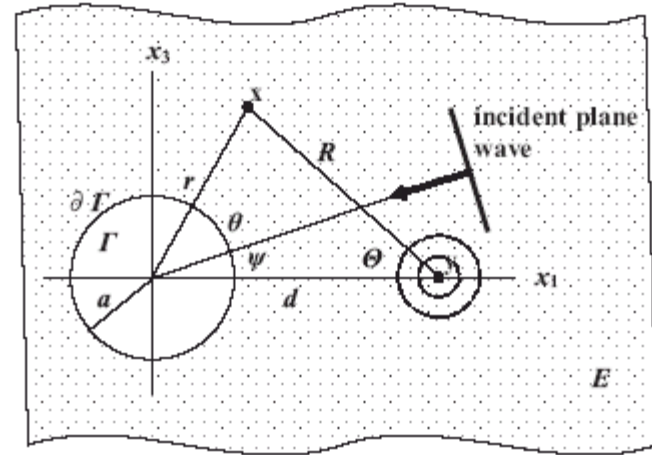
$$v(\mathbf{x}, \omega, t) = F(\omega, \psi) \exp(-i k x_j n_j) \exp(i \omega t),$$

Expansion (polar coordinates):

$$v^0(\mathbf{x}, \omega) = F(\omega) \sum_{n=0}^{\infty} \varepsilon_n i^n J_n(kr) \cos n(\psi - \theta), \text{ and}$$

and the diffracted field

$$v^d(\mathbf{x}, \omega) = F(\omega) \sum_{n=0}^{\infty} \varepsilon_n i^n A_n H_n^{(2)}(kr) \cos n(\psi - \theta).$$



The incident plane wave and the diffracted field reduce to

$$v(r, \theta; \psi) = F(\omega) \sum_{n=0}^{\infty} V_n(r, \omega) \cos n(\theta - \psi),$$

where

$$V_n(r, \omega) = i^n \varepsilon_n [J_n(kr) - A_n H_n^{(2)}(kr)],$$

Correlation:

$$v(\mathbf{y}, \omega)v^*(\mathbf{x}, \omega) = F^2(\omega) \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} V_n(d, \omega)V_m^*(r, \omega) \cos n\psi \cos m(\psi - \theta)$$

azimuthal average: equipartition
of the incident field



$$\langle v(\mathbf{y}, \omega)v^*(\mathbf{x}, \omega) \rangle = F^2(\omega) \sum_{m=0}^{\infty} \frac{1}{\varepsilon_m} V_m(d, \omega)V_m^*(r, \omega) \cos m\theta$$

$$\frac{1}{\varepsilon_m} V_m(d, \omega)V_m^*(r, \omega) = \frac{\varepsilon_m}{D_m^2} (N_m Y_m(kd) - M_m J_m(kd))(N_m Y_m(kr) - M_m J_m(kr)).$$

Noting that:

$$\text{Im}[G_{22}(\mathbf{x}, \mathbf{y}, \omega)] = \frac{-1}{4\mu} \sum_{m=0}^{\infty} \frac{\varepsilon_m}{D_m^2} (N_m Y_m(kd) - M_m J_m(kd))(N_m Y_m(kr) - M_m J_m(kr)) \cos m\theta$$

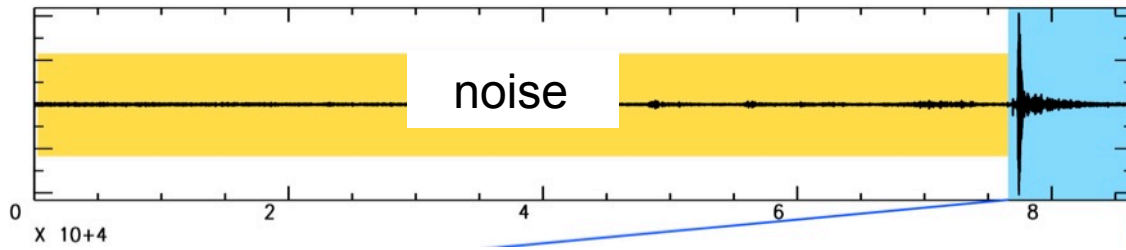


the exact relation:

$$\langle v(\mathbf{y}, \omega)v^*(\mathbf{x}, \omega) \rangle = -8E_{SH} k^{-2} \text{Im}[G_{22}(\mathbf{x}, \mathbf{y}, \omega)].$$

including near field, scattering, resonances,

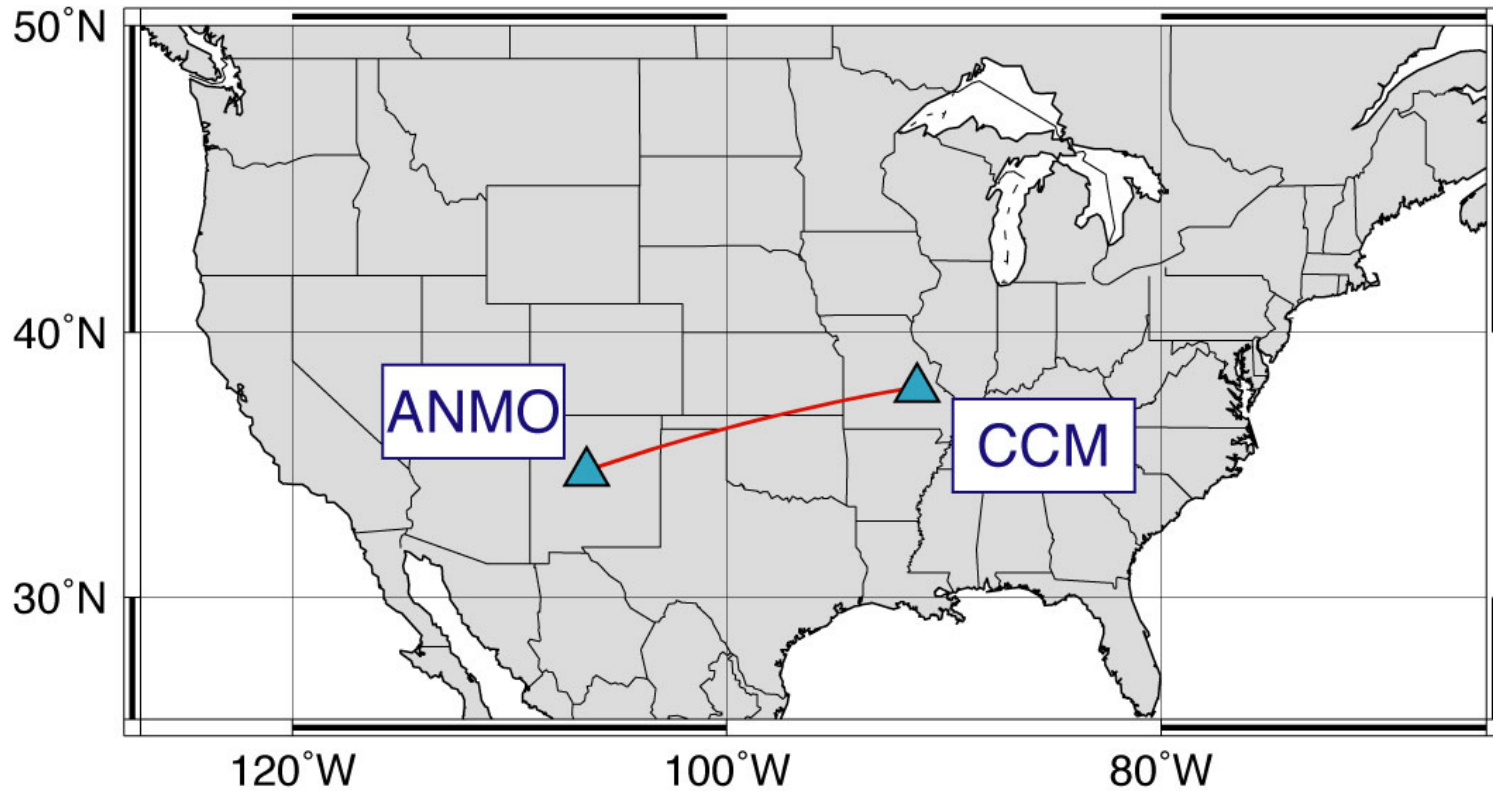
one day of seismic record

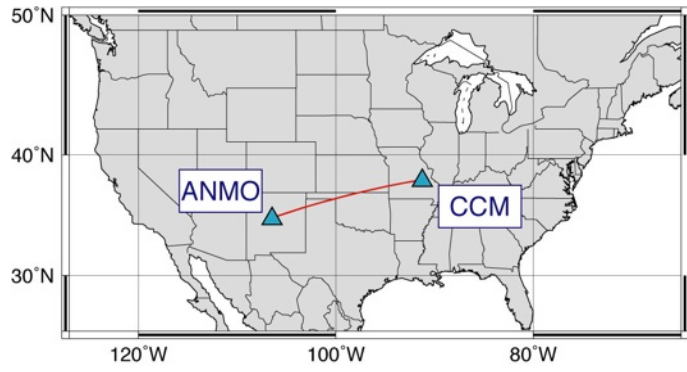


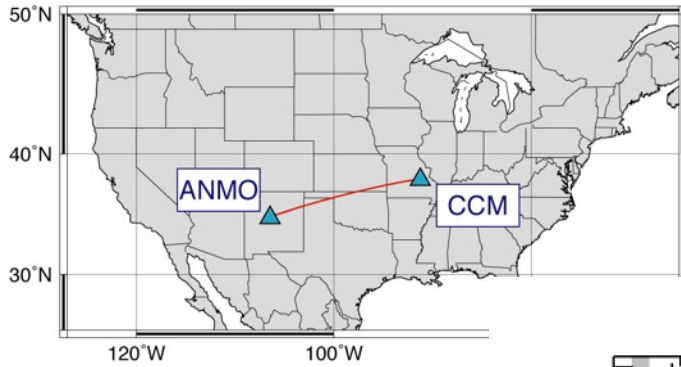
Networks with continuous recording = huge amount of noise data!



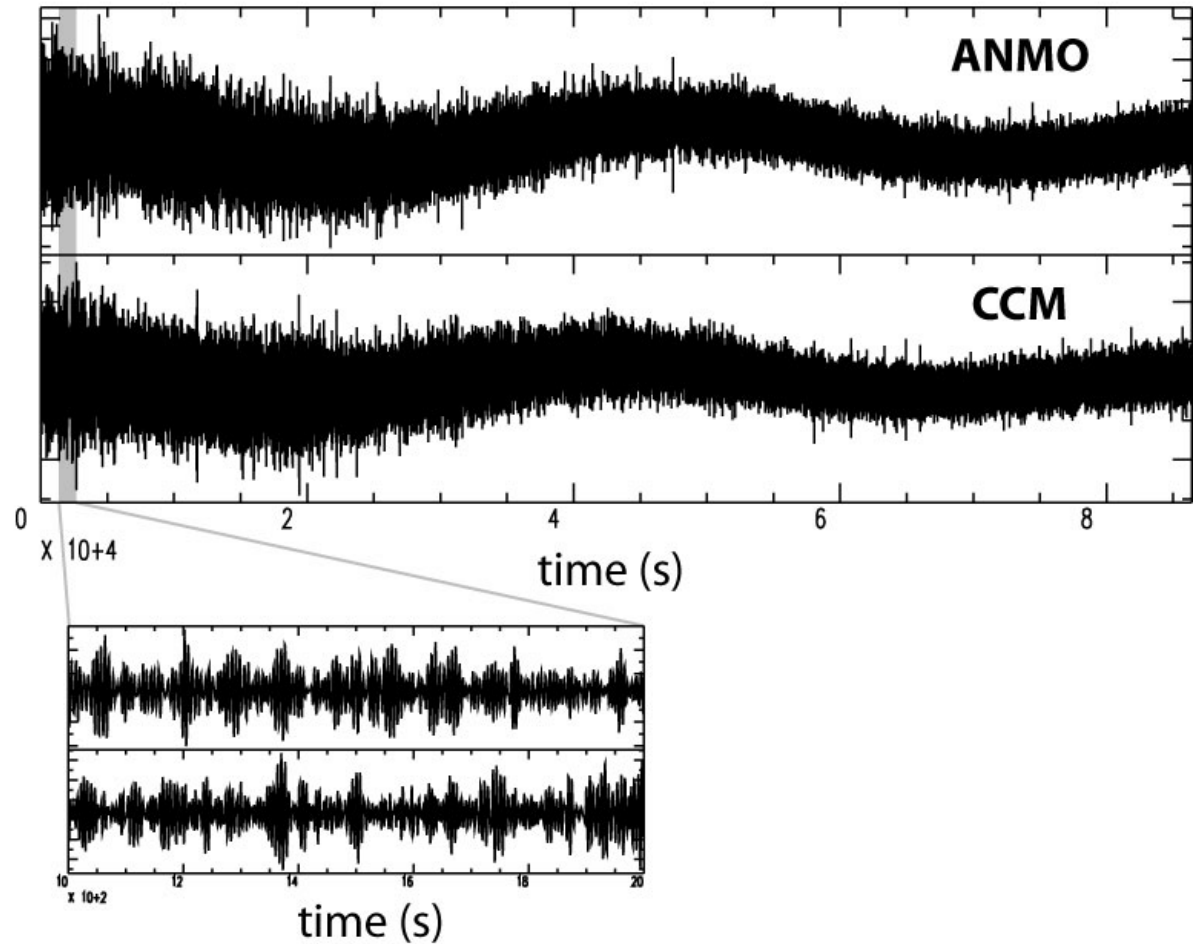
Measurement Method Applied to a Pair of North American Stations

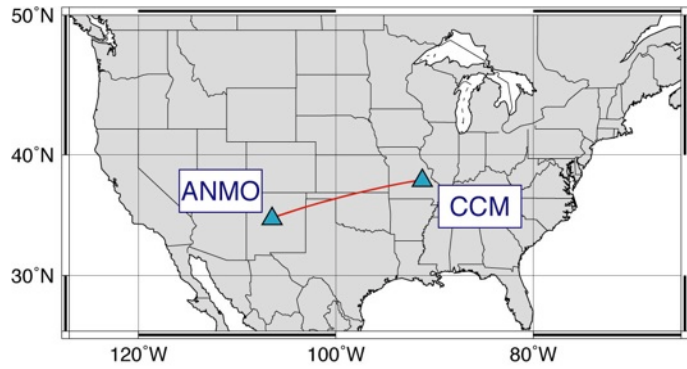




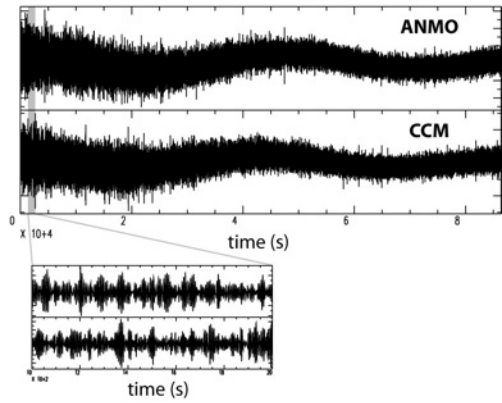


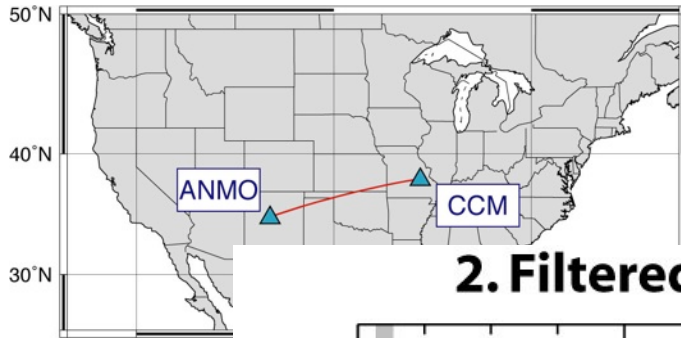
1. Raw data (January 18, 2002)



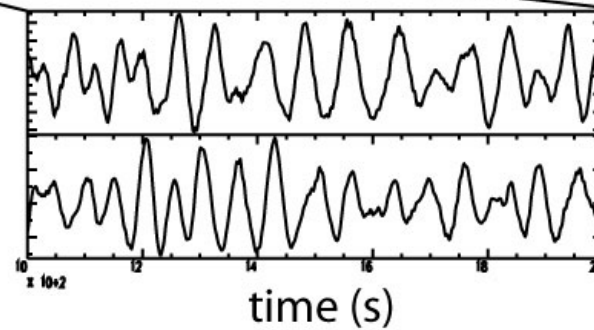
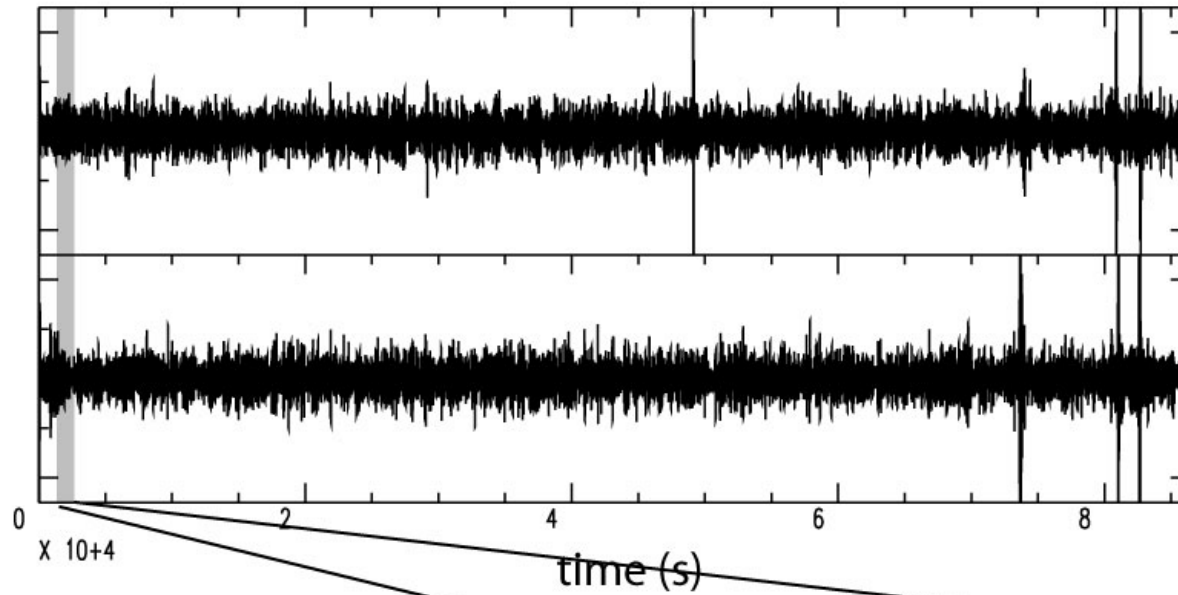
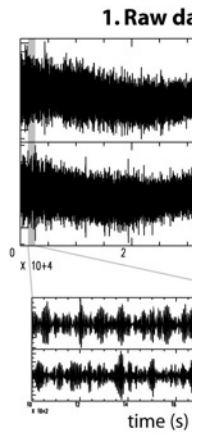


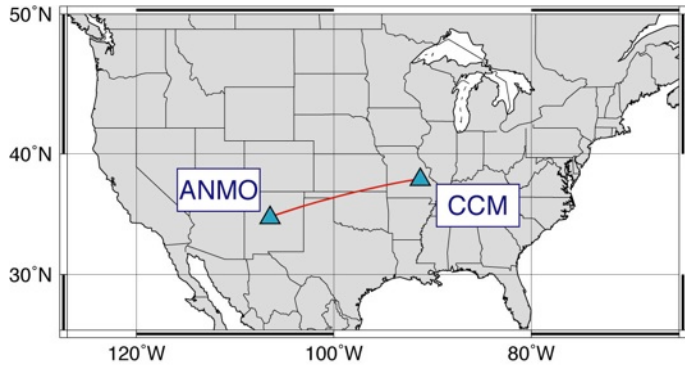
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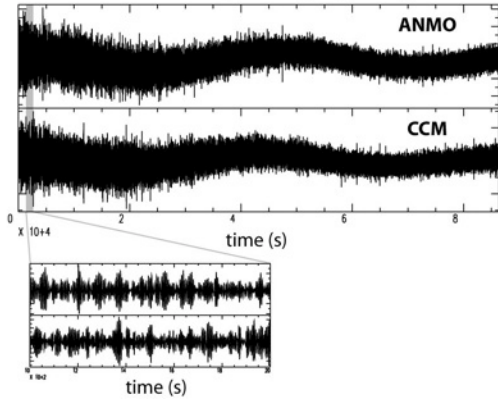


2. Filtered seismograms (0.01-0.025 Hz)

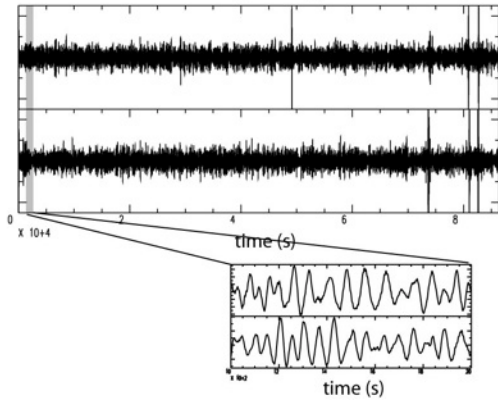


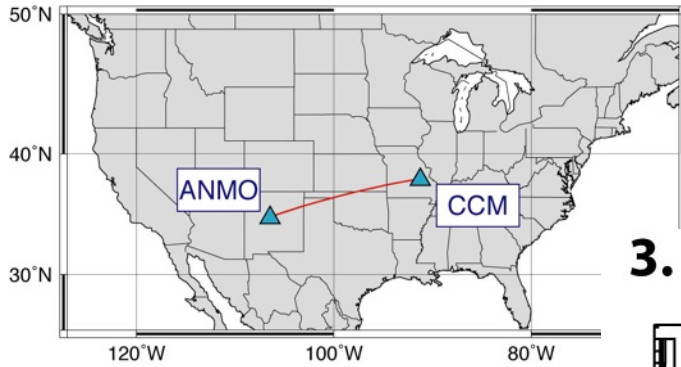


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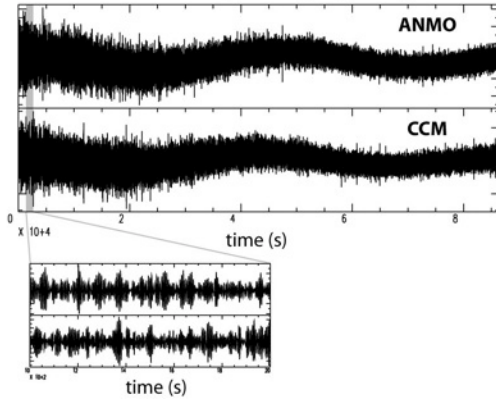
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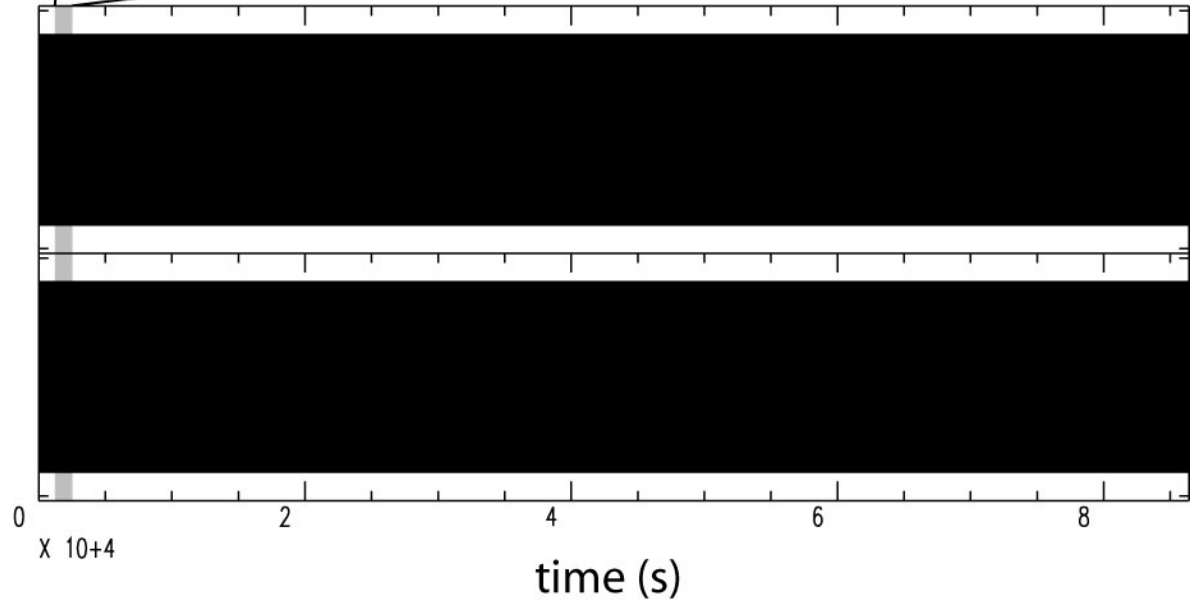
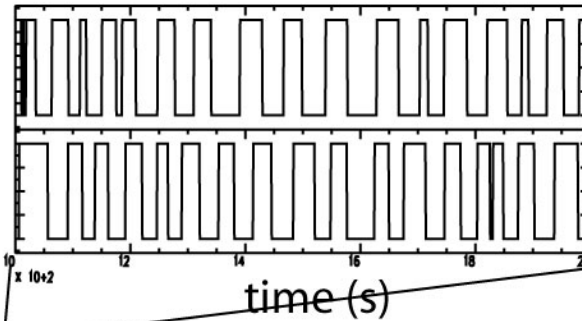
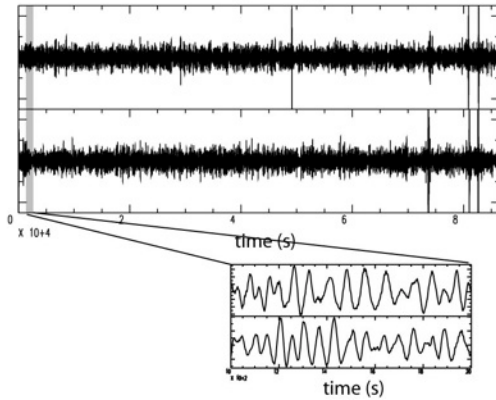


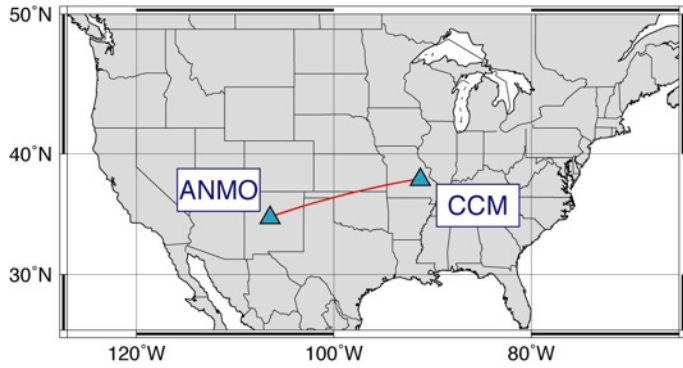
3. One-bit normalization

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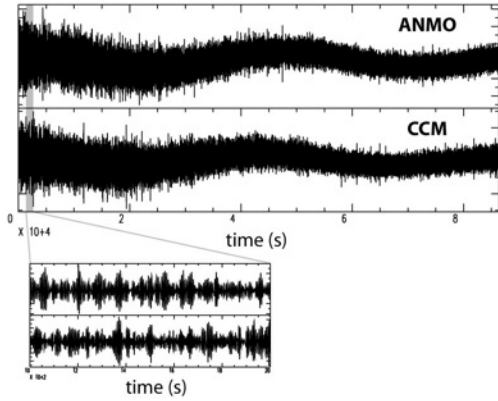


2. Filtered seismograms (0.01-0.025 Hz)

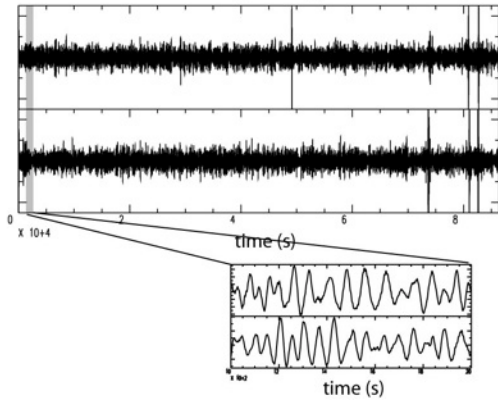




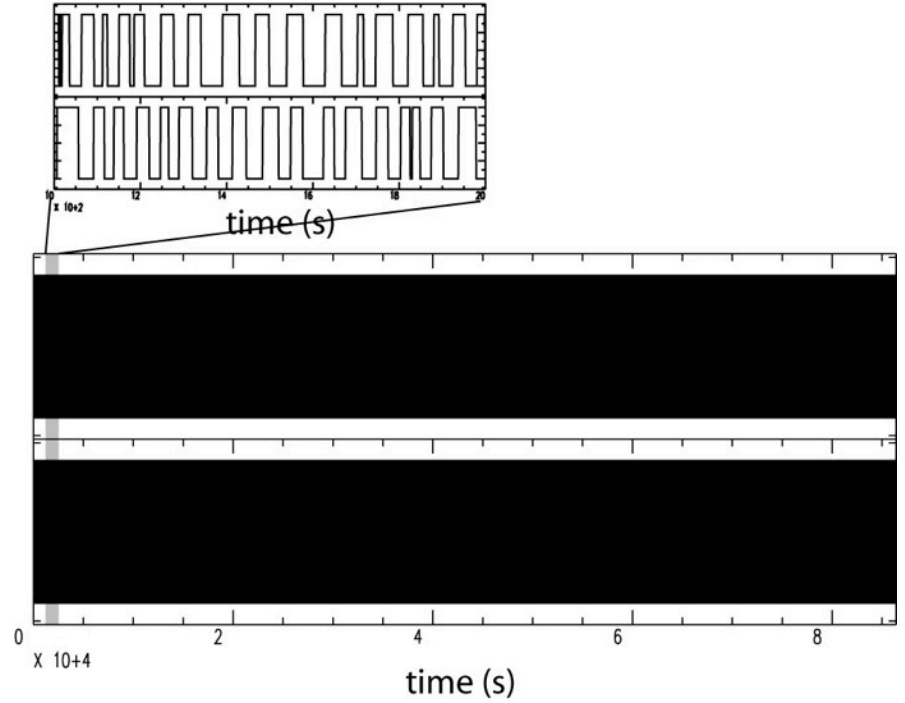
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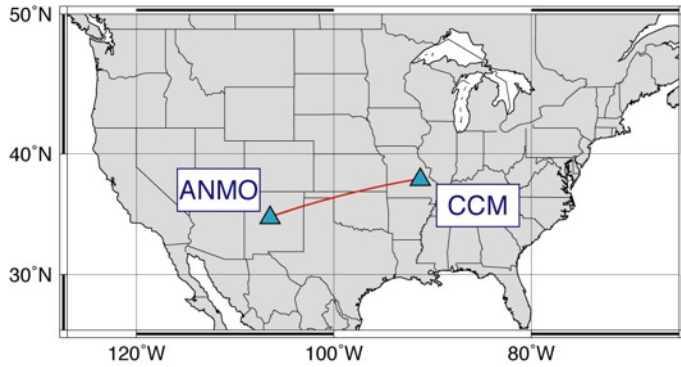


2. Filtered seismograms (0.01-0.025 Hz)

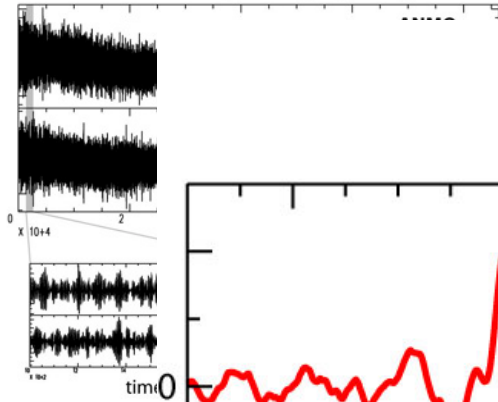


3. One-bit normalization

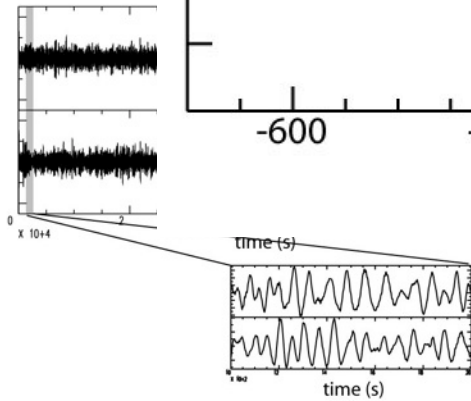




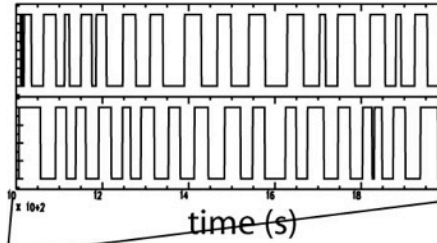
1. Raw data (January 18, 2002)



2. Filtered

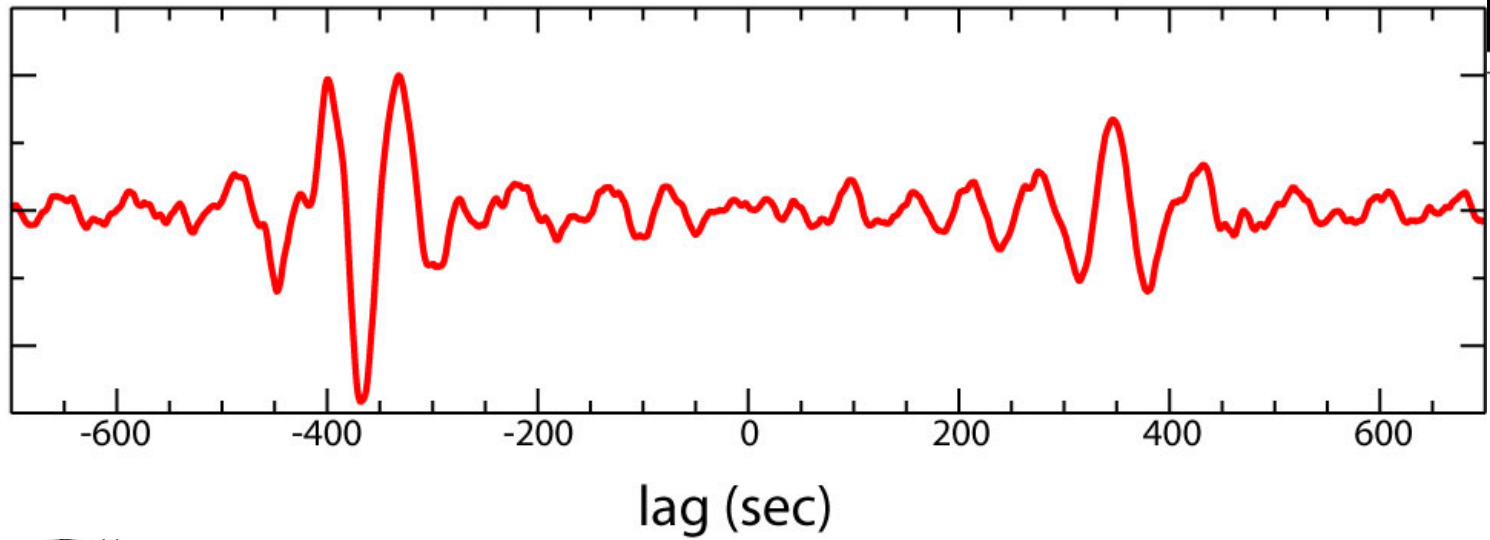


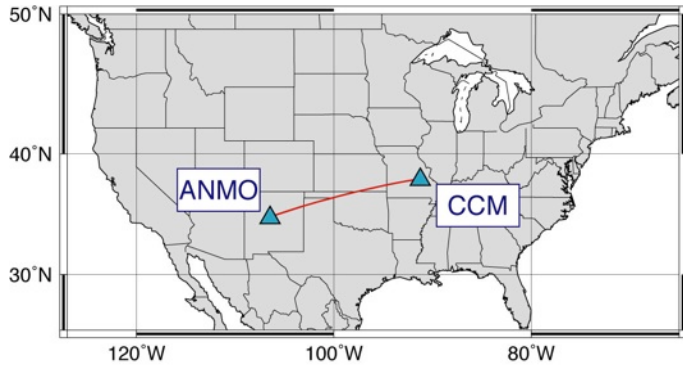
3. One-bit normalization



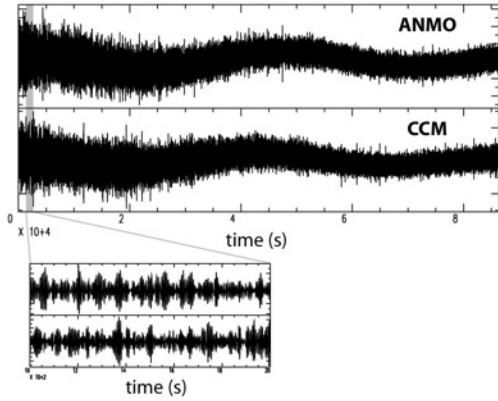
4. Compute cross-correlation

5. Stack results for 30 days

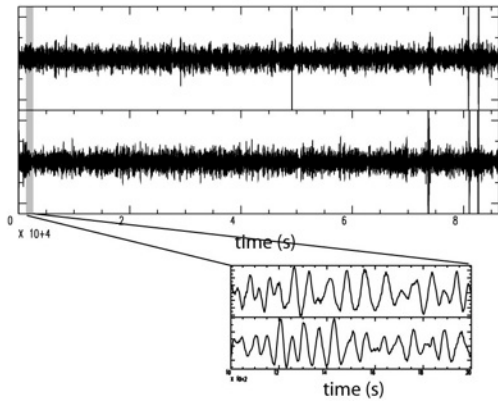




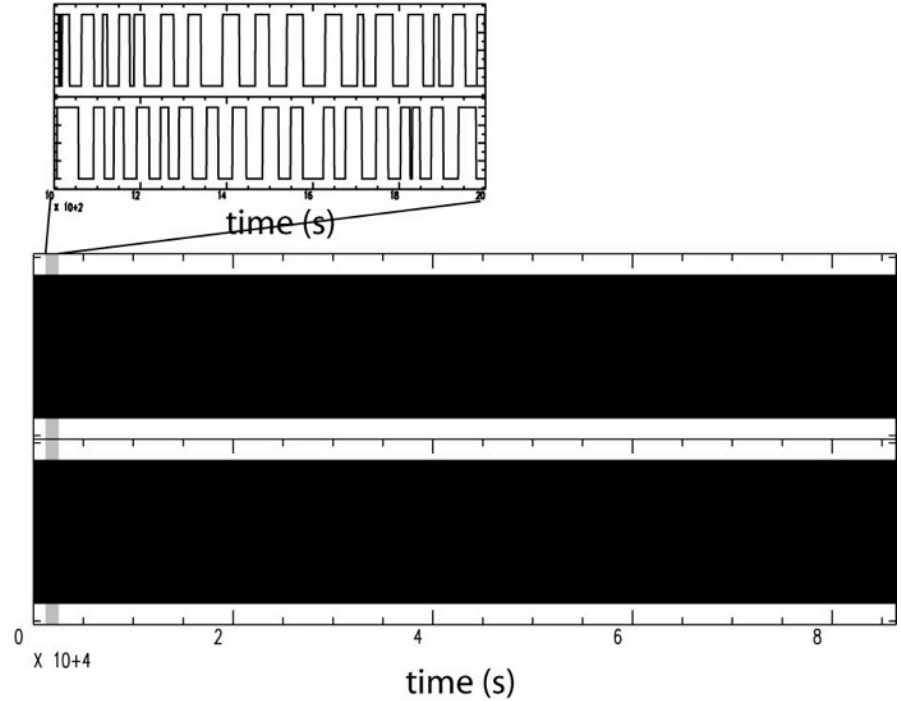
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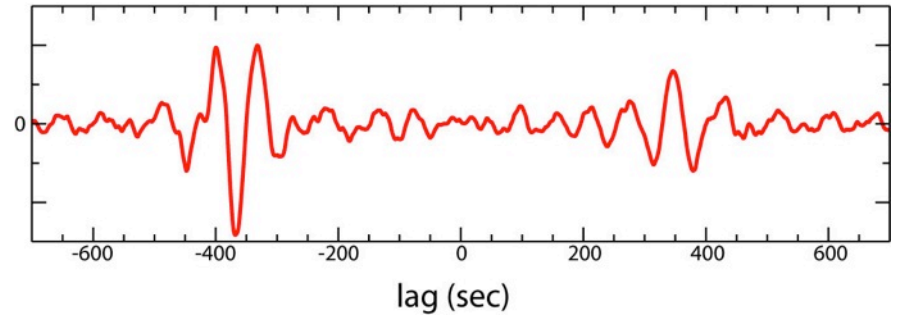
2. Filtered seismograms (0.01-0.025 Hz)



3. One-bit normalization



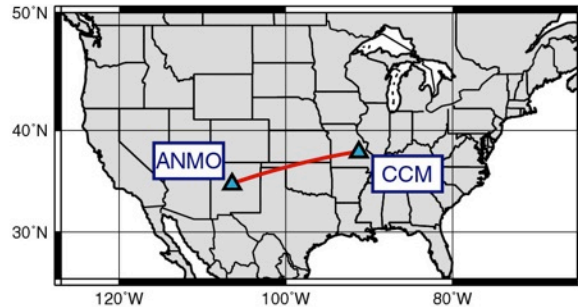
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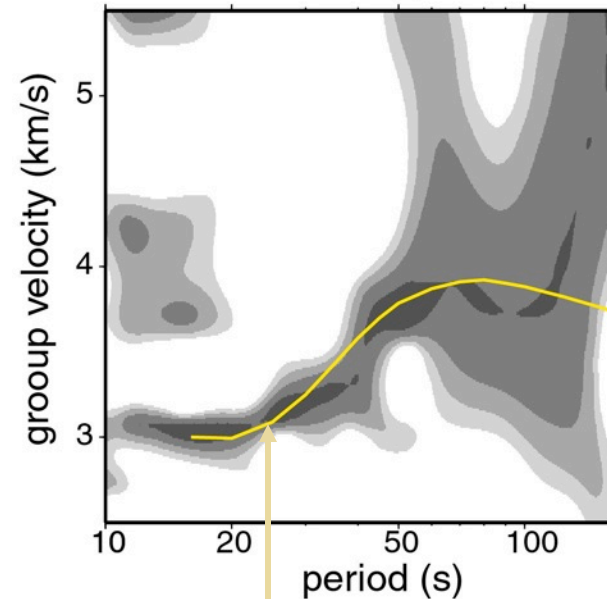
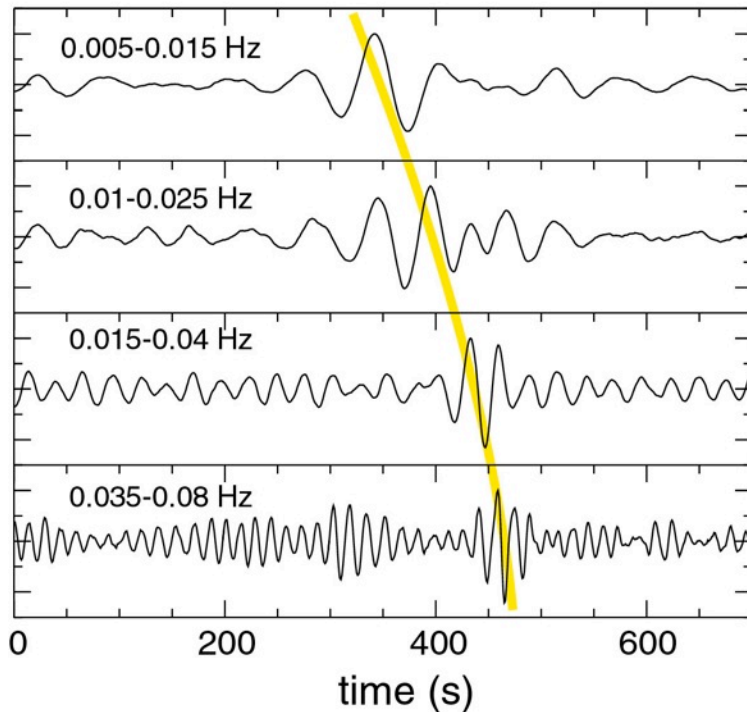
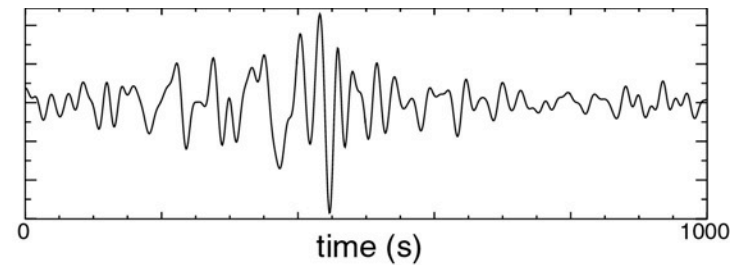
Cross-correlations of seismic noise: ANMO - CCM

(from Shapiro and Campillo, GRL, 2004)

30 days of vertical motion

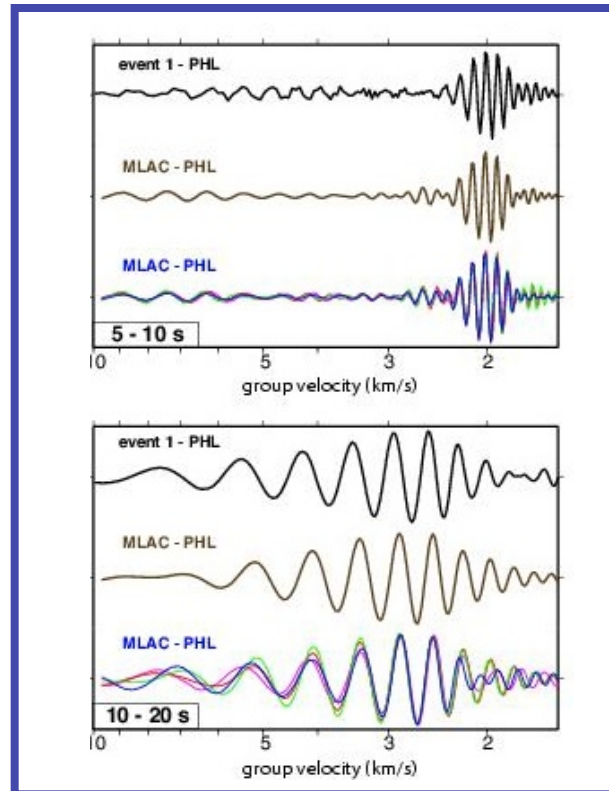
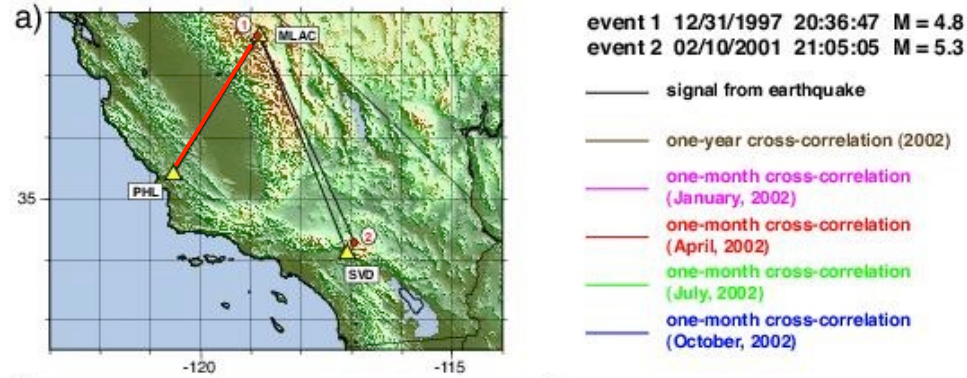


Dispersion analysis



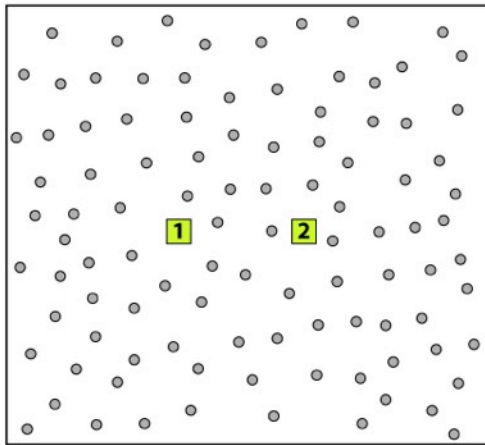
global model by
Ritzwoller et al. 2002

Comparison between measured actual Green function and reconstruction

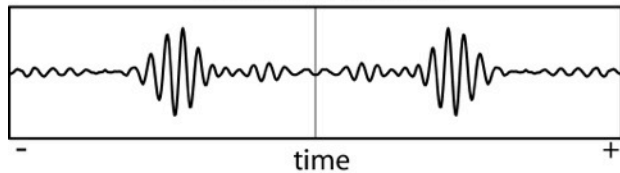


Origin of the seismic noise

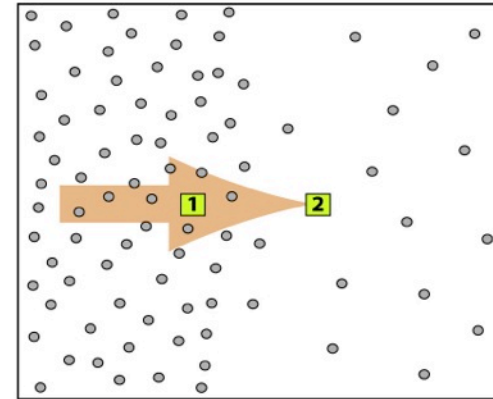
Isotropic distribution of sources: symmetric cross-correlation



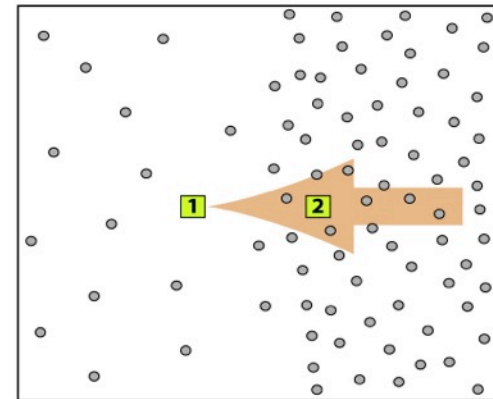
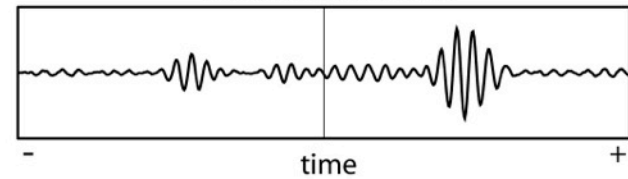
cross-correlation 1-2



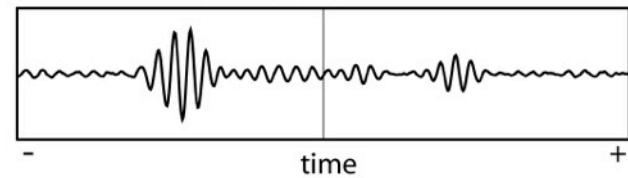
Anisotropic distribution of sources: asymmetric cross-correlation



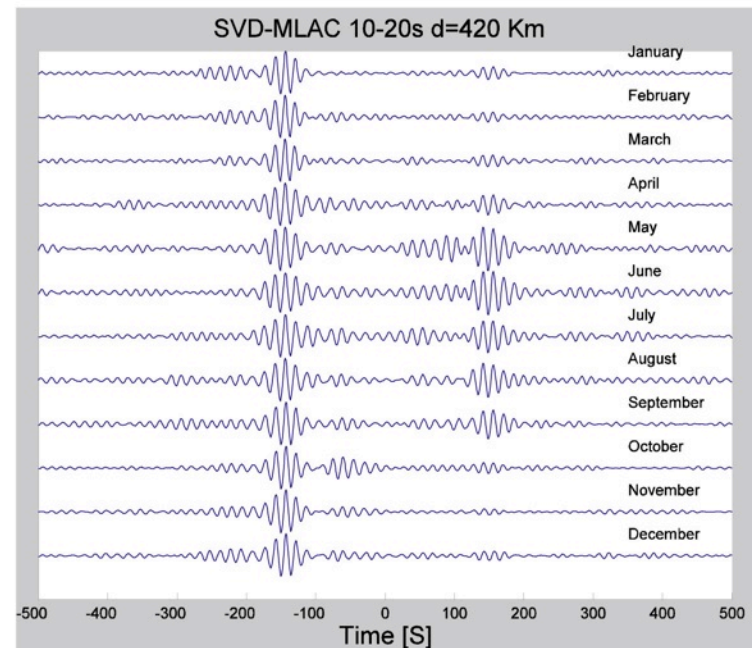
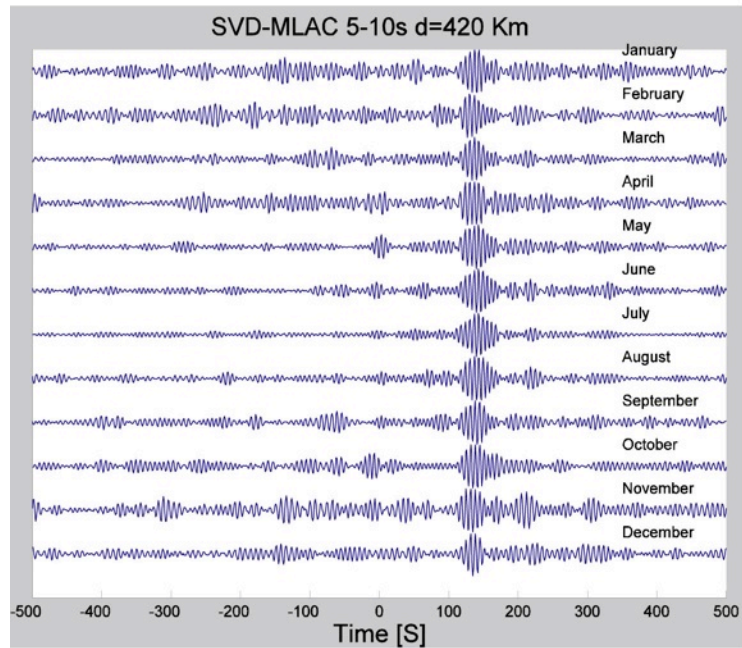
cross-correlation 1-2

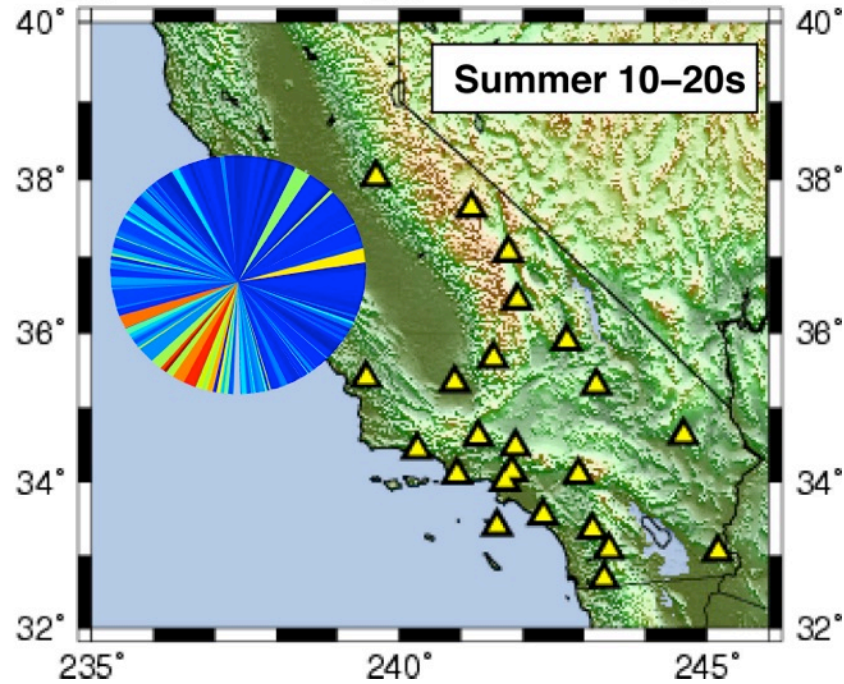
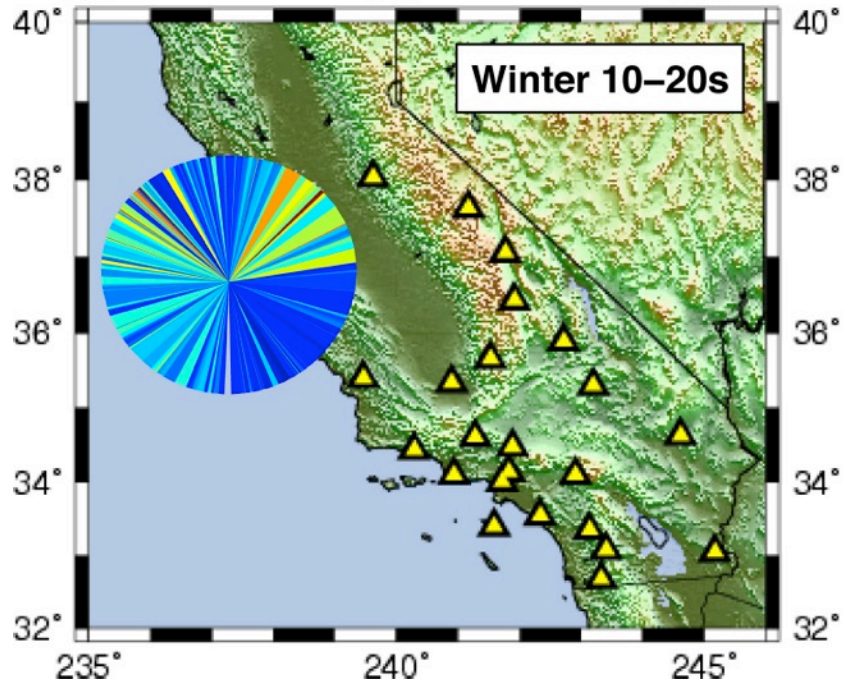
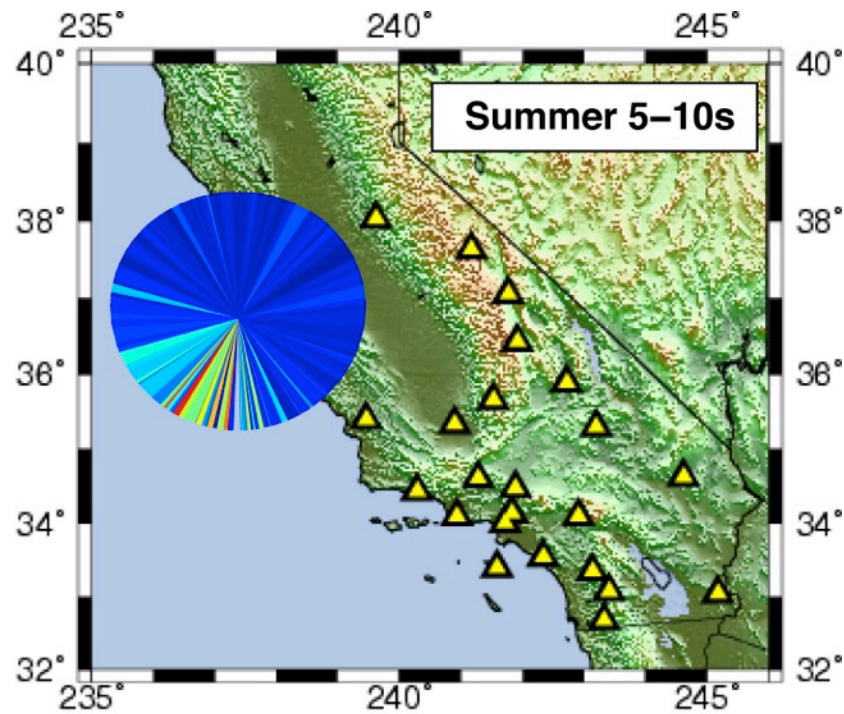
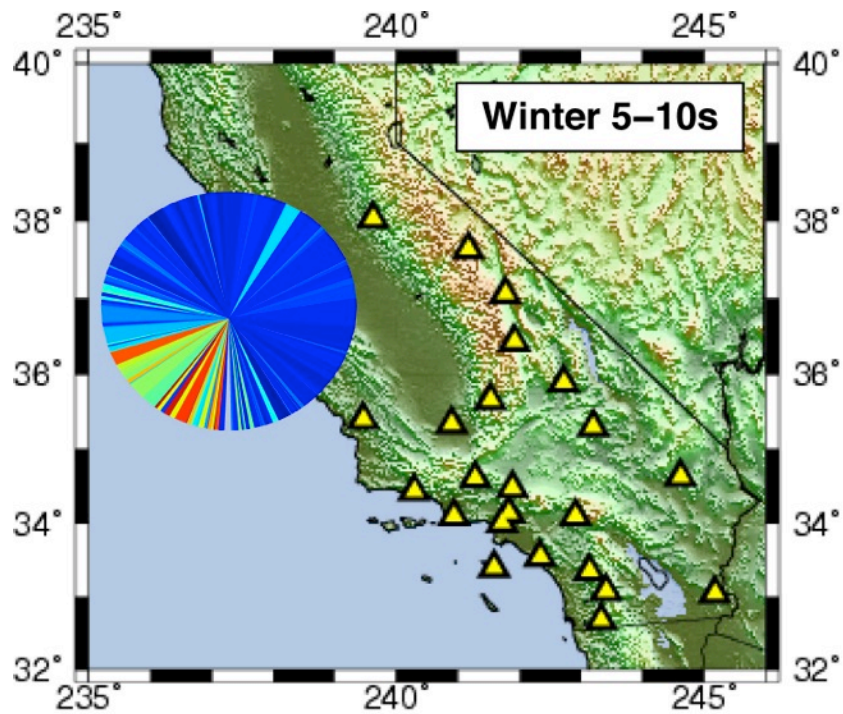


cross-correlation 1-2

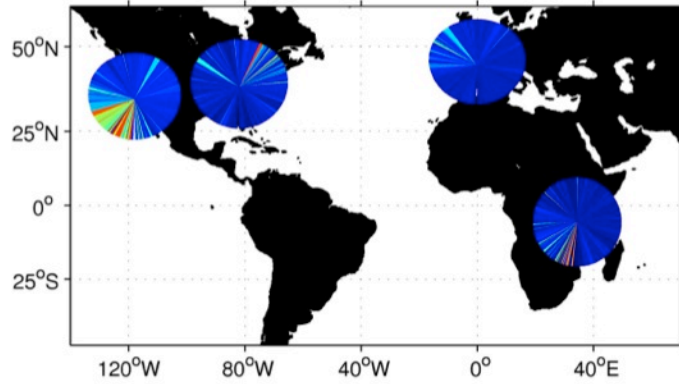


Tracking the origin of the seismic noise

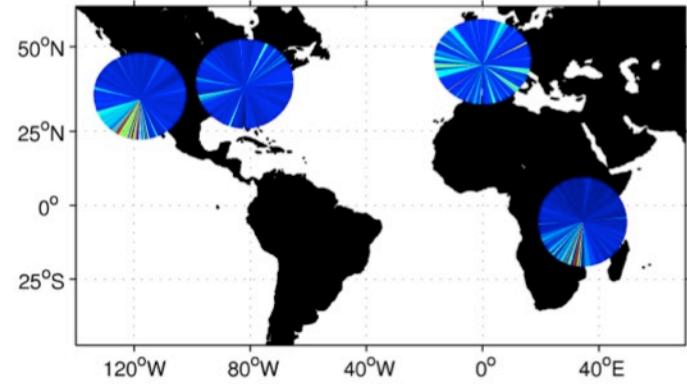




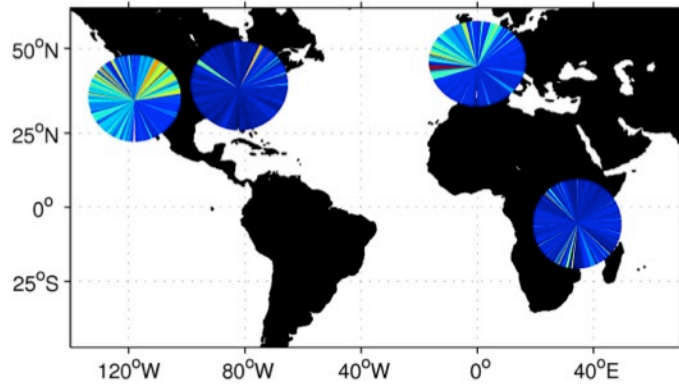
Winter 5–10s



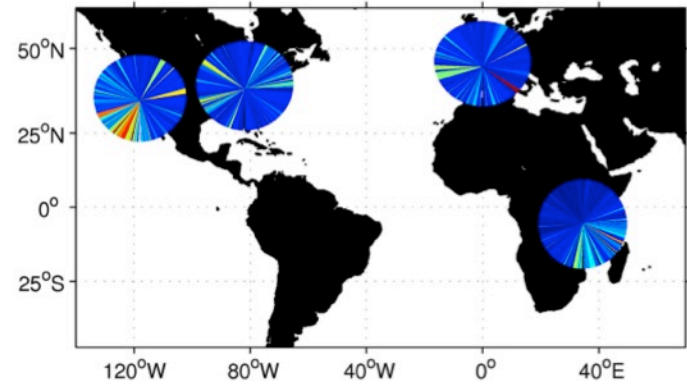
Summer 5–10s



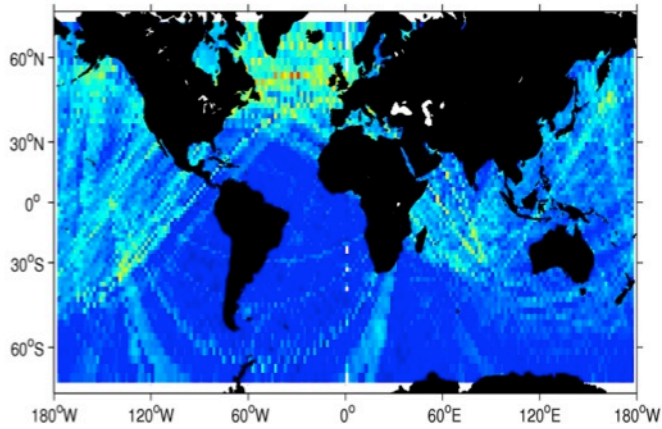
Winter 10–20s



Summer 10–20s

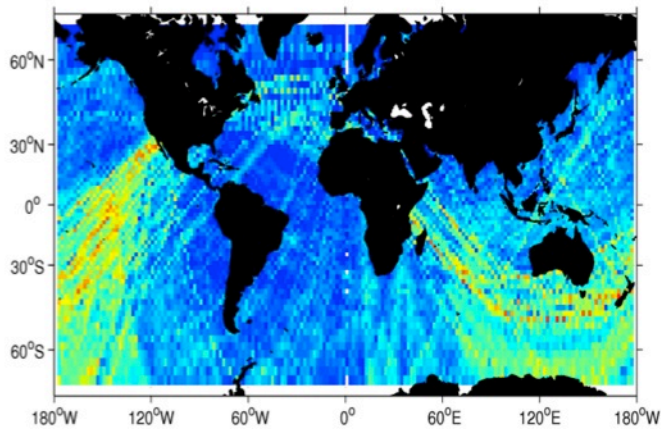
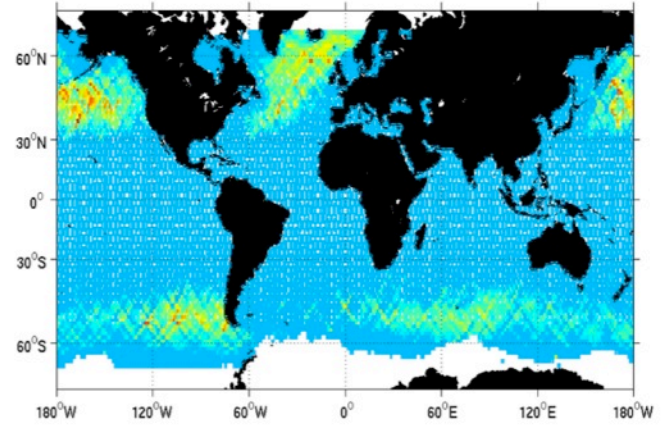


Apparent origin of the noise

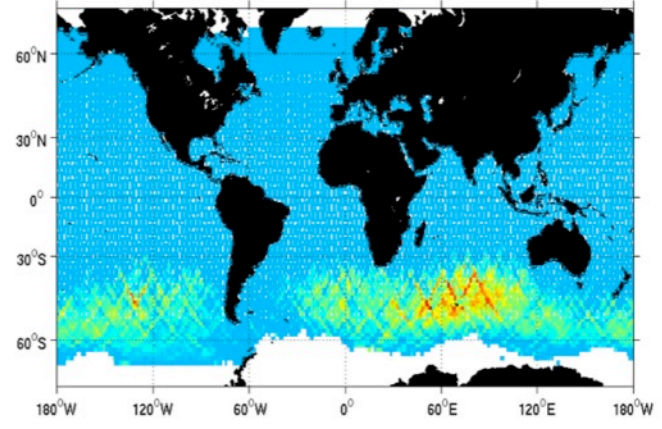


winter

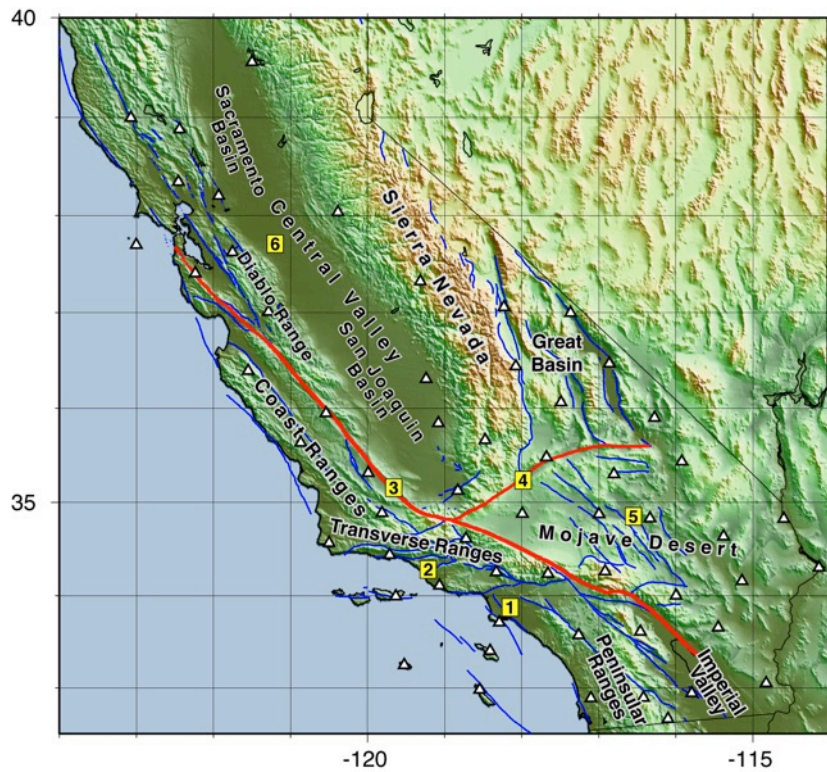
Average sea wave height



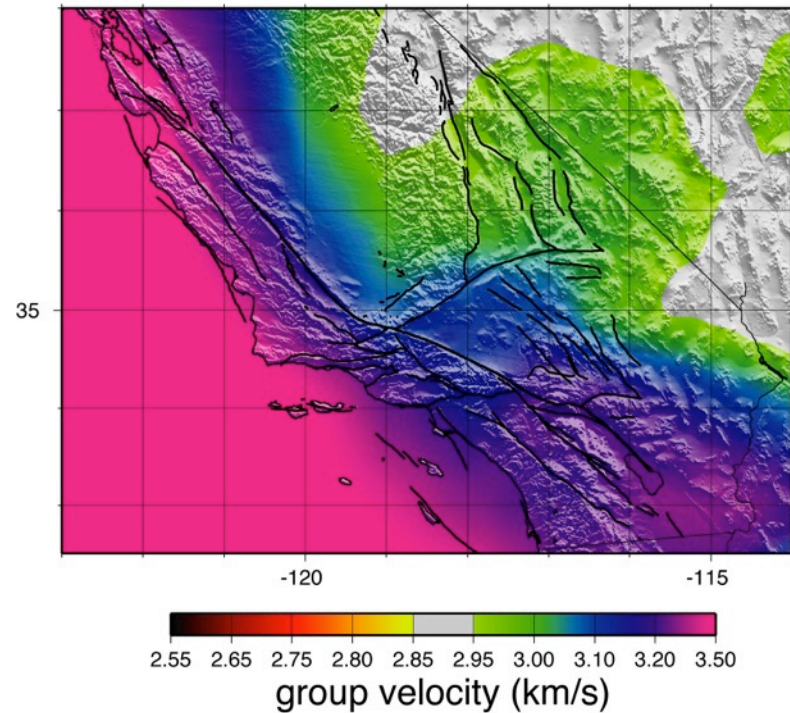
summer



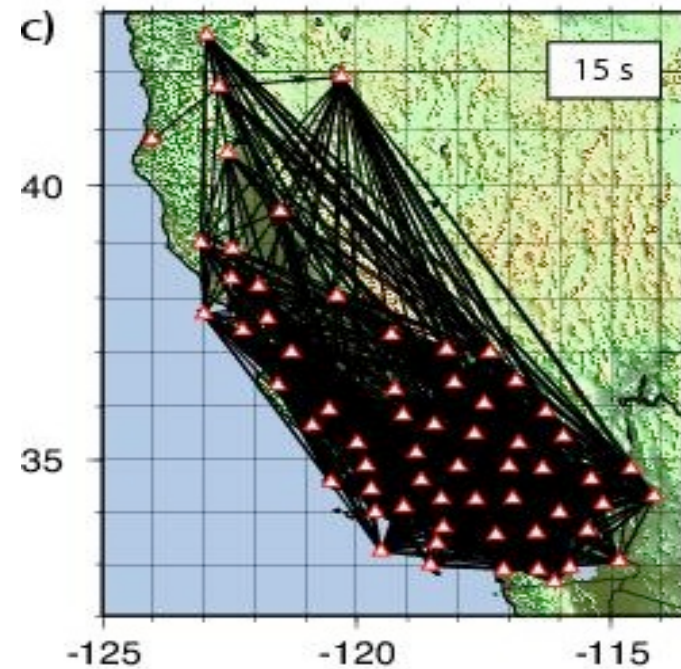
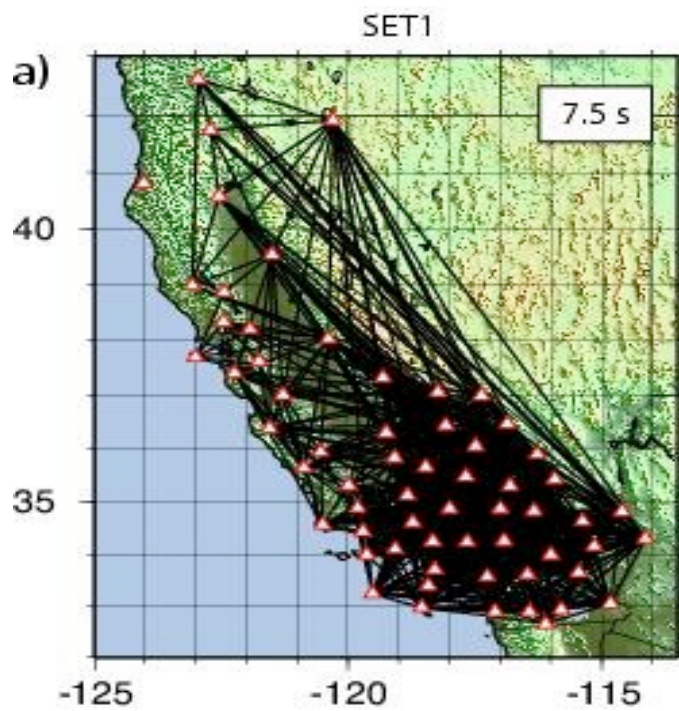
Imaging California with earthquake data



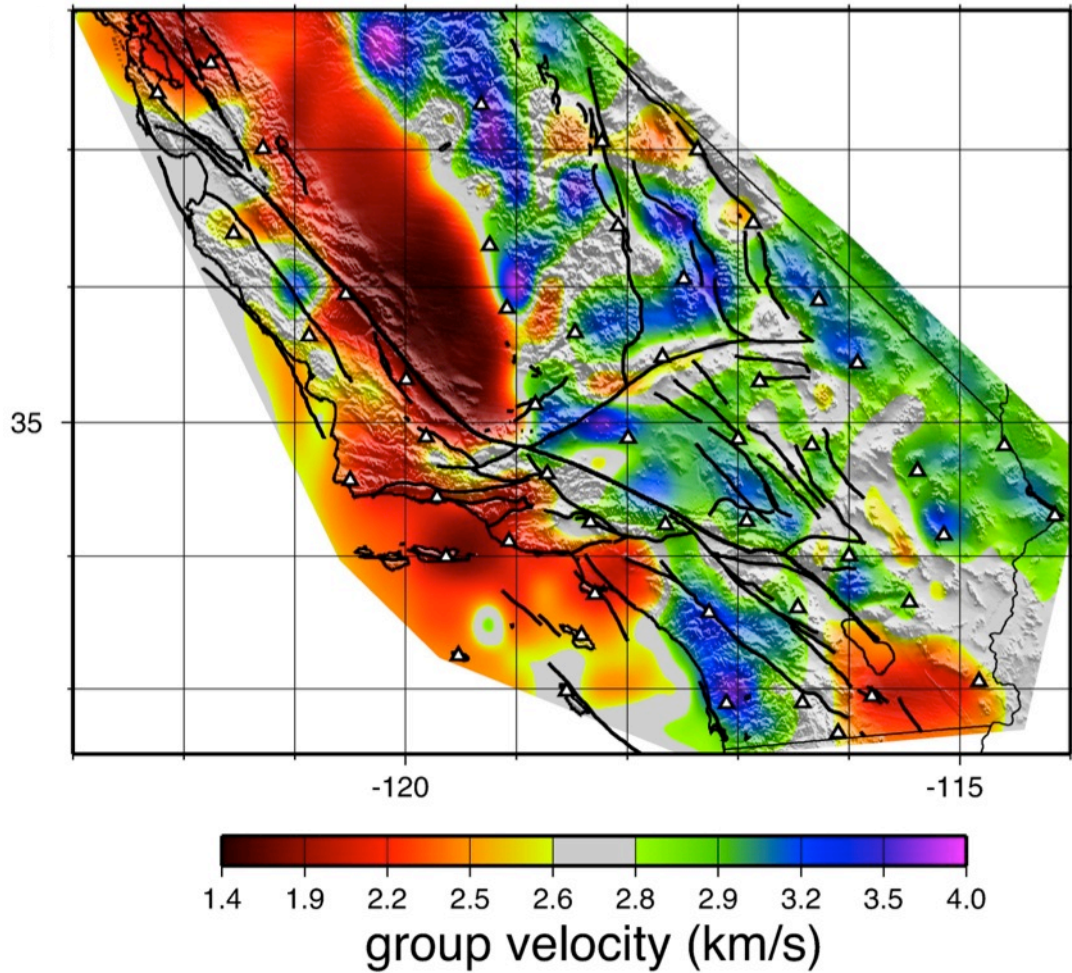
18 s global surface-wave measurements



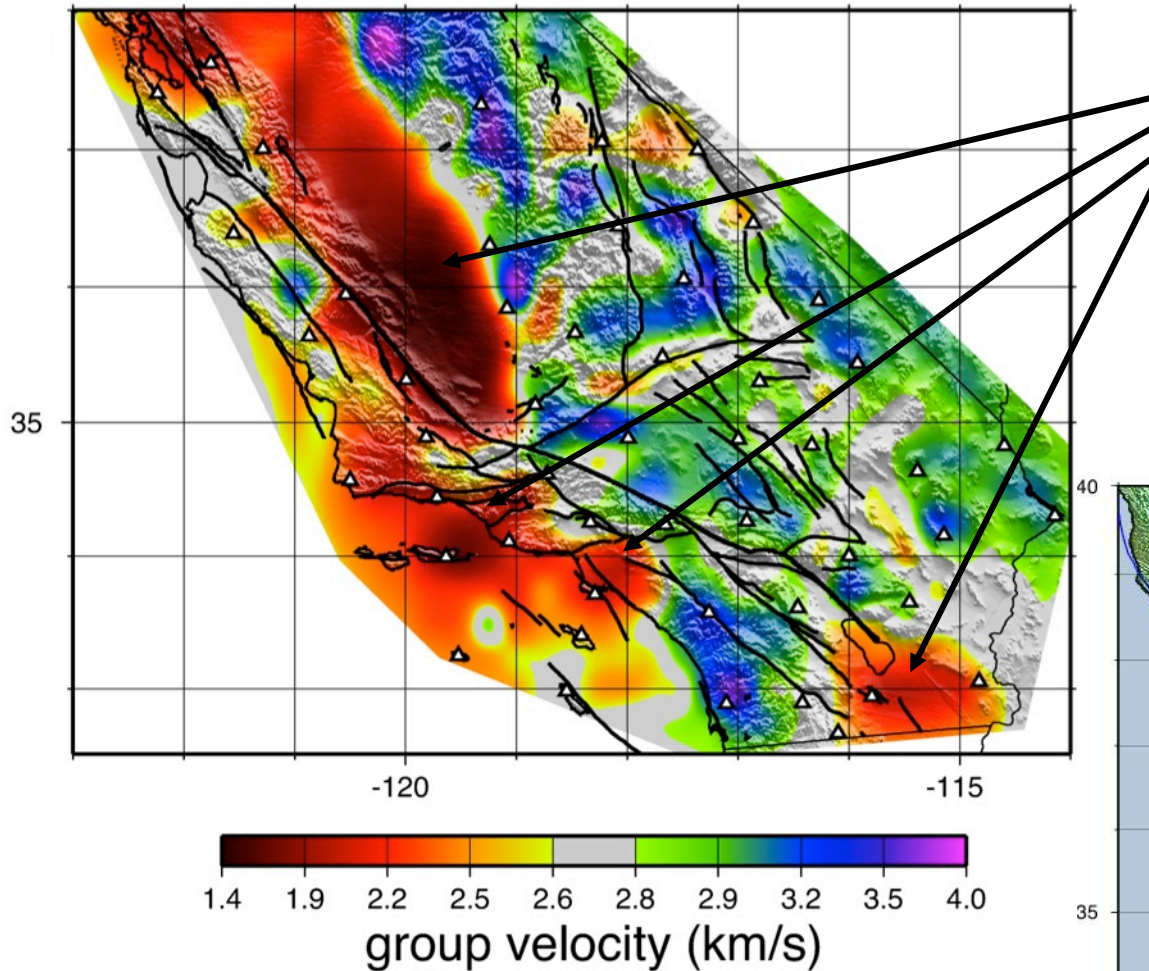
Trajets déduits du bruit (~3000 paires)



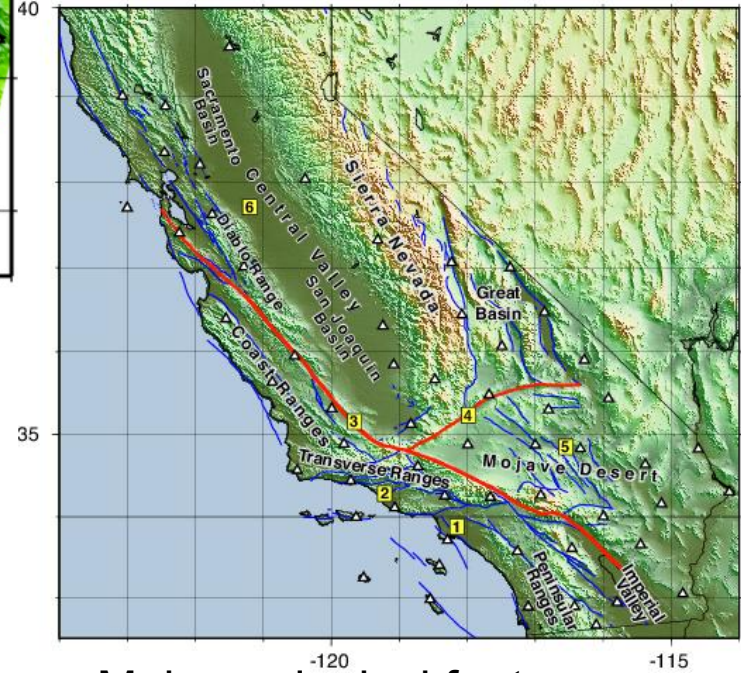
High resolution velocity map obtained from noise (Rayleigh 7.5 s)



High resolution velocity map obtained from noise (Rayleigh 7.5 s)

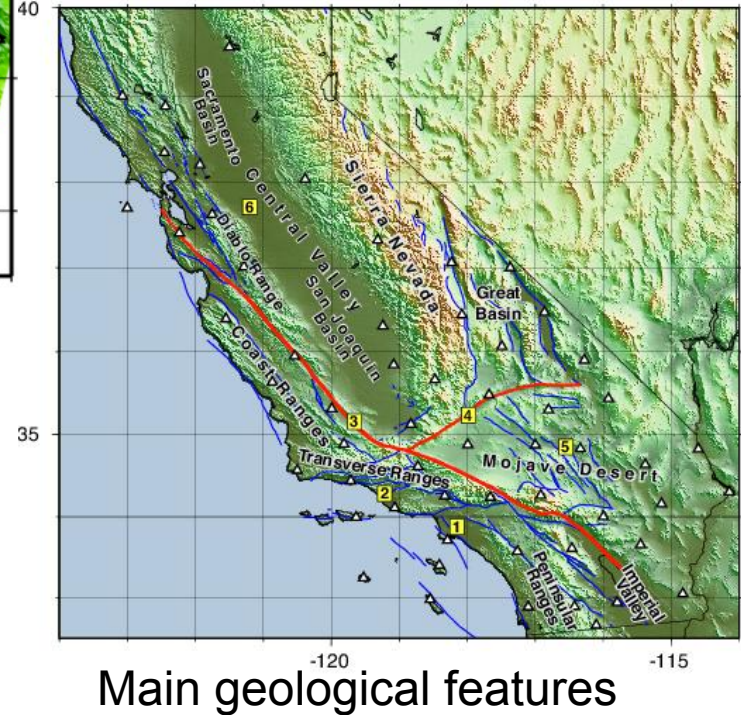
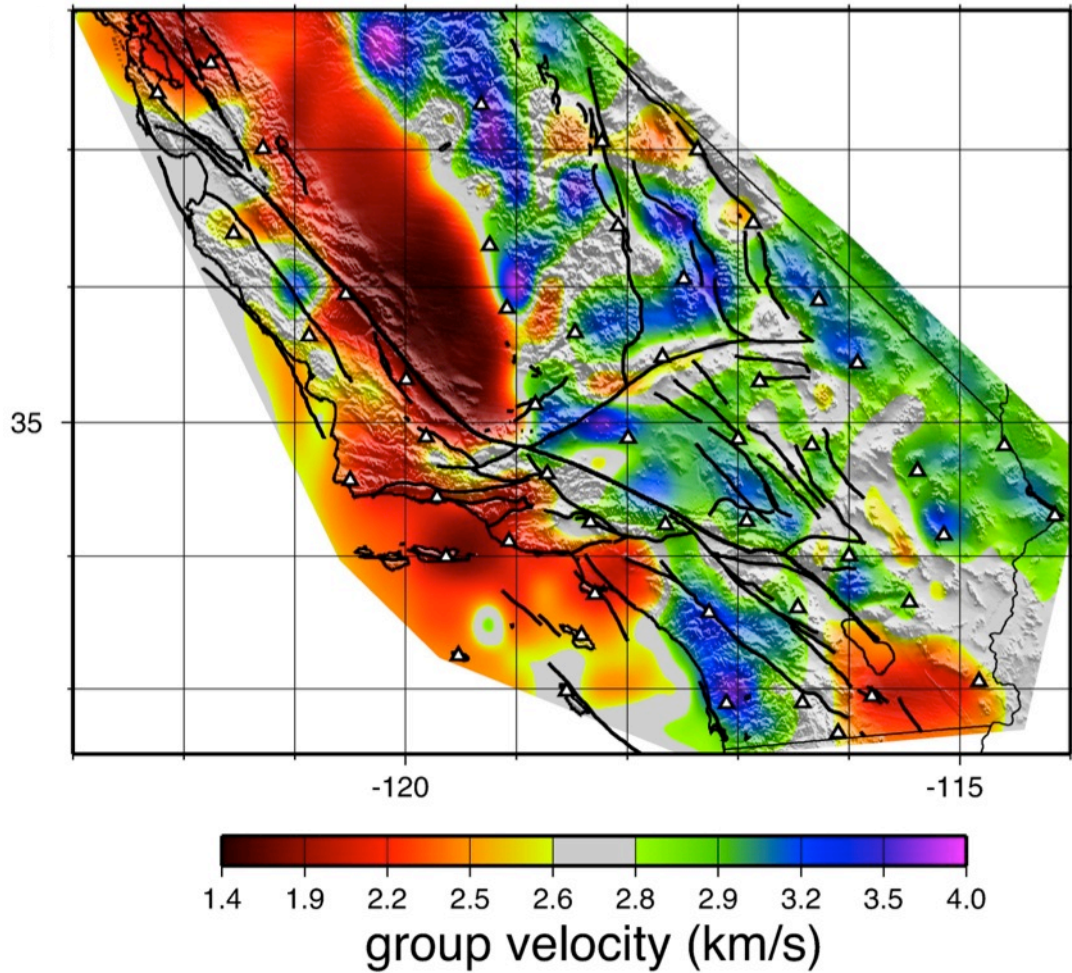


Sedimentary basins
(→ S wave velocity)

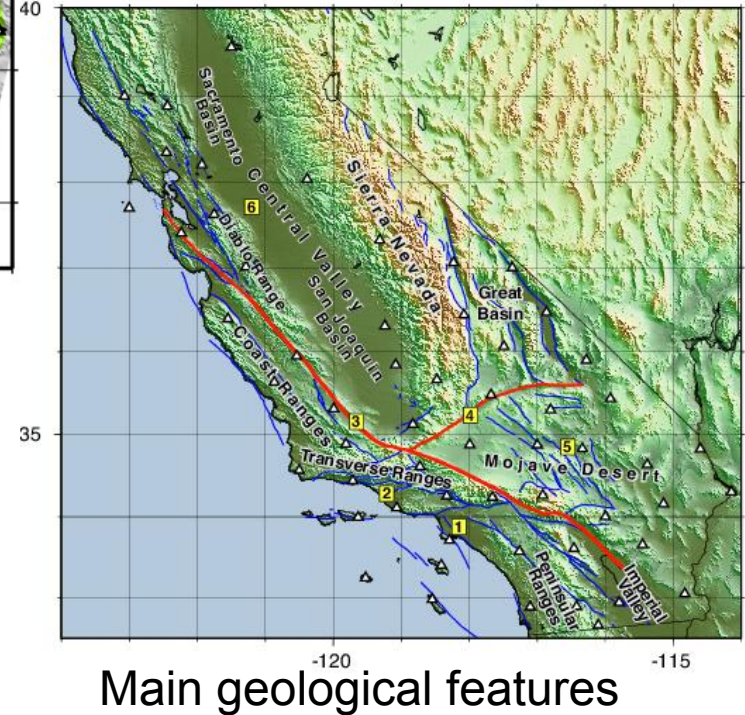
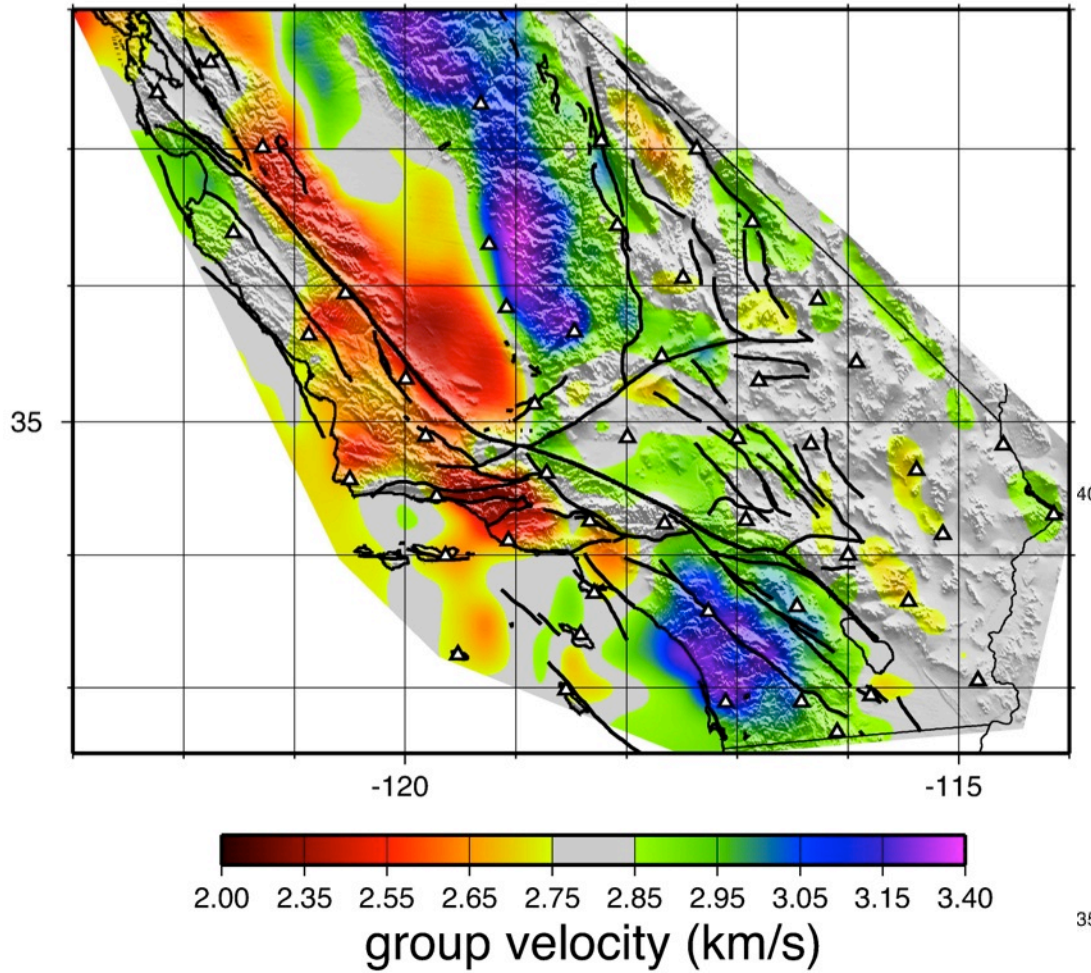


Main geological features

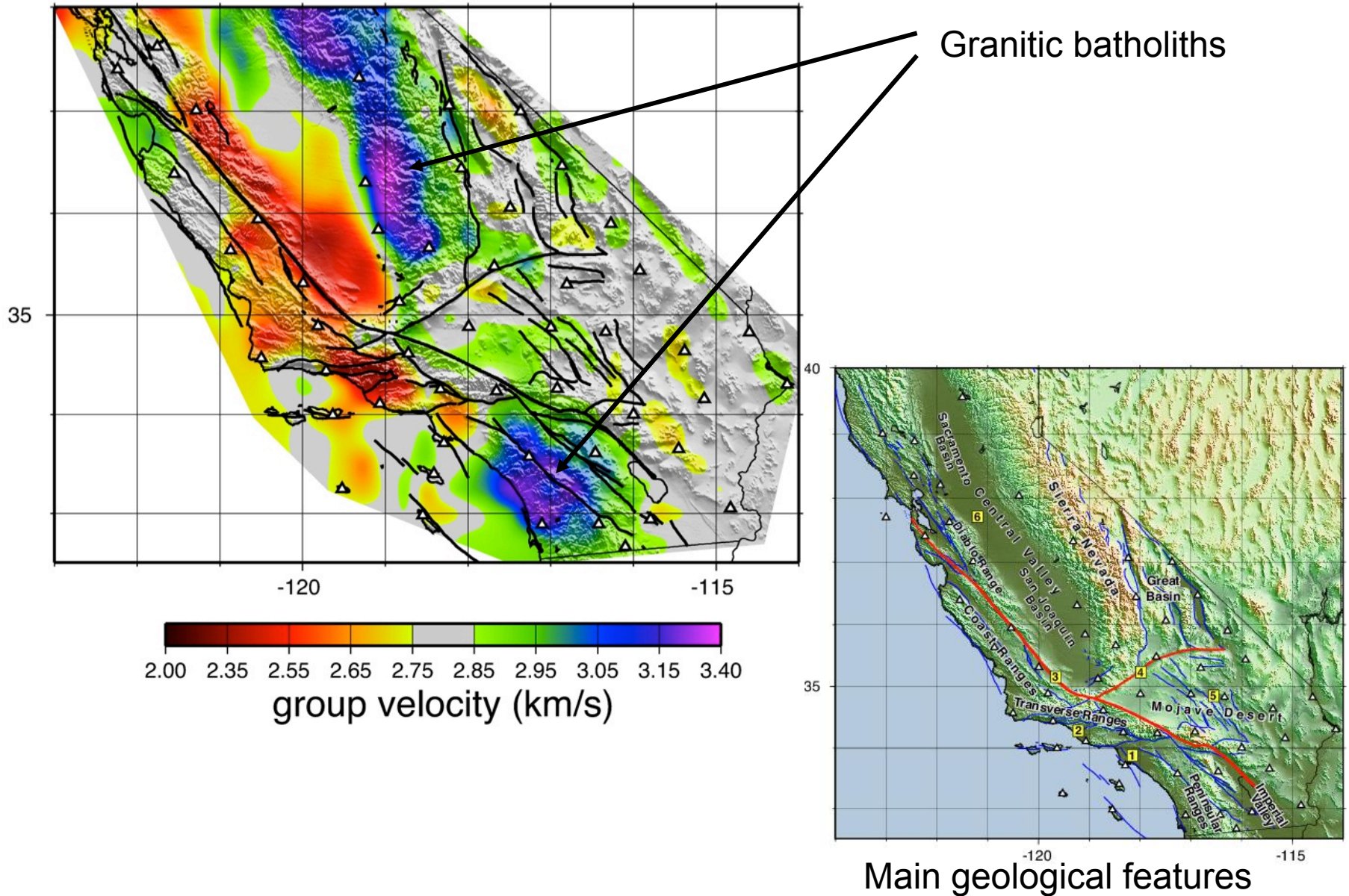
High resolution velocity map obtained from noise (Rayleigh 7.5 s)



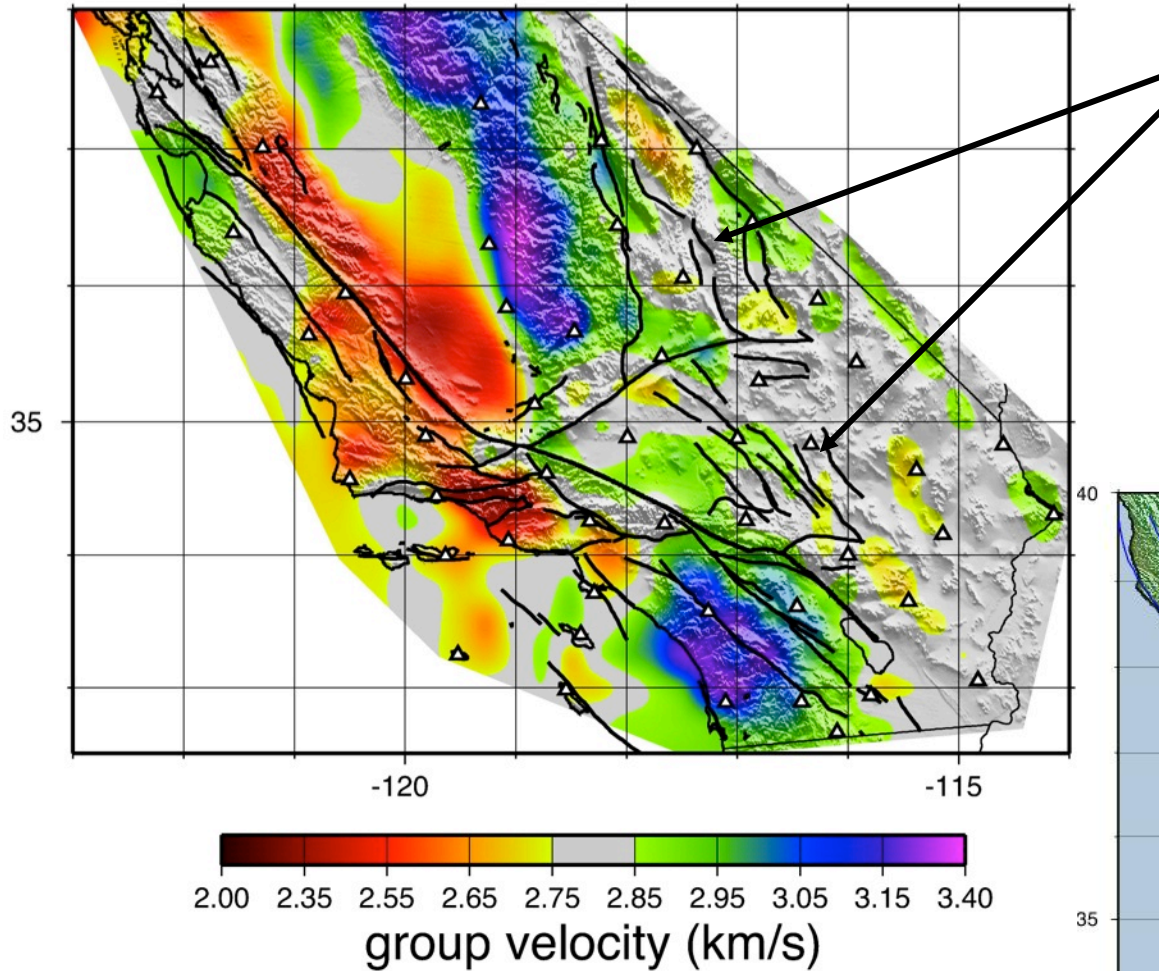
High resolution velocity map obtained from noise (Rayleigh 15 s ~ middle crust)



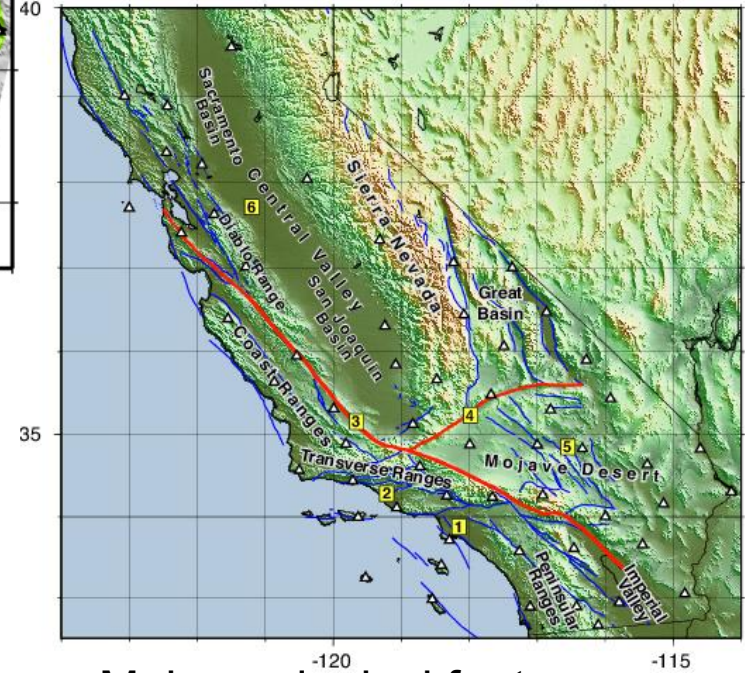
High resolution velocity map obtained from noise (Rayleigh 15 s ~ middle crust)



High resolution velocity map obtained from noise (Rayleigh 15 s ~ middle crust)

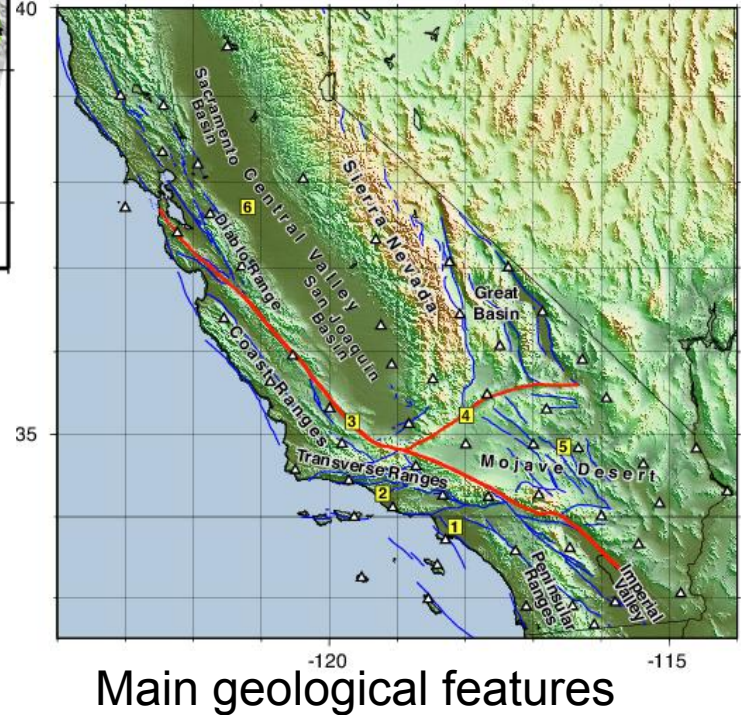
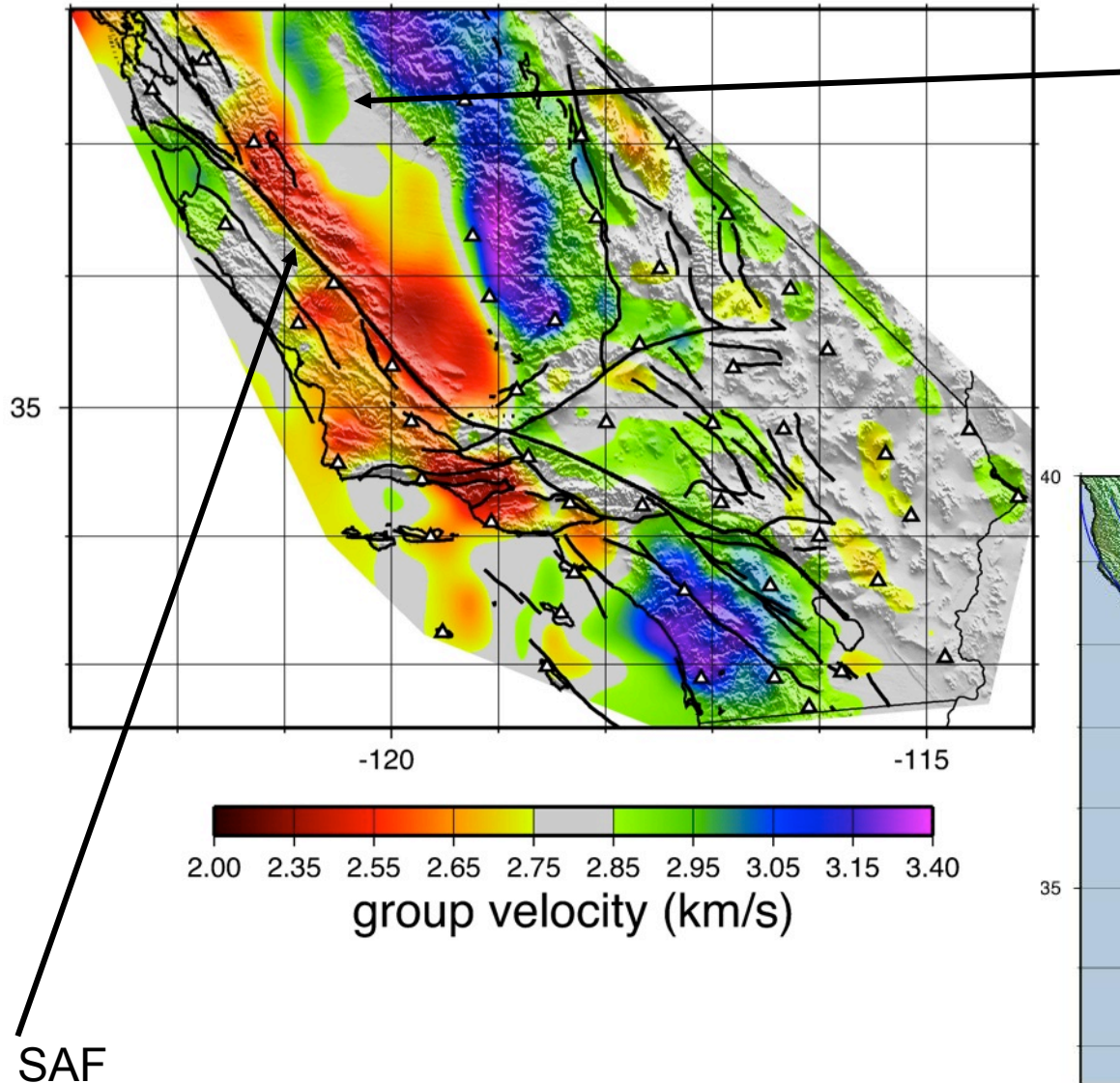


Great basin and Mojave



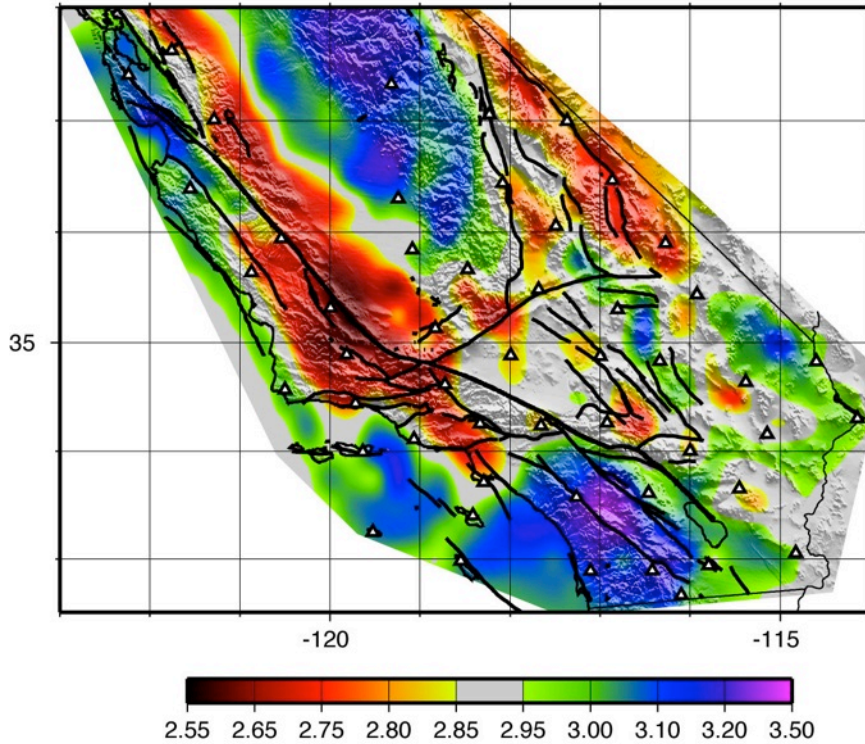
Main geological features

High resolution velocity map obtained from noise (Rayleigh 15 s ~ middle crust)



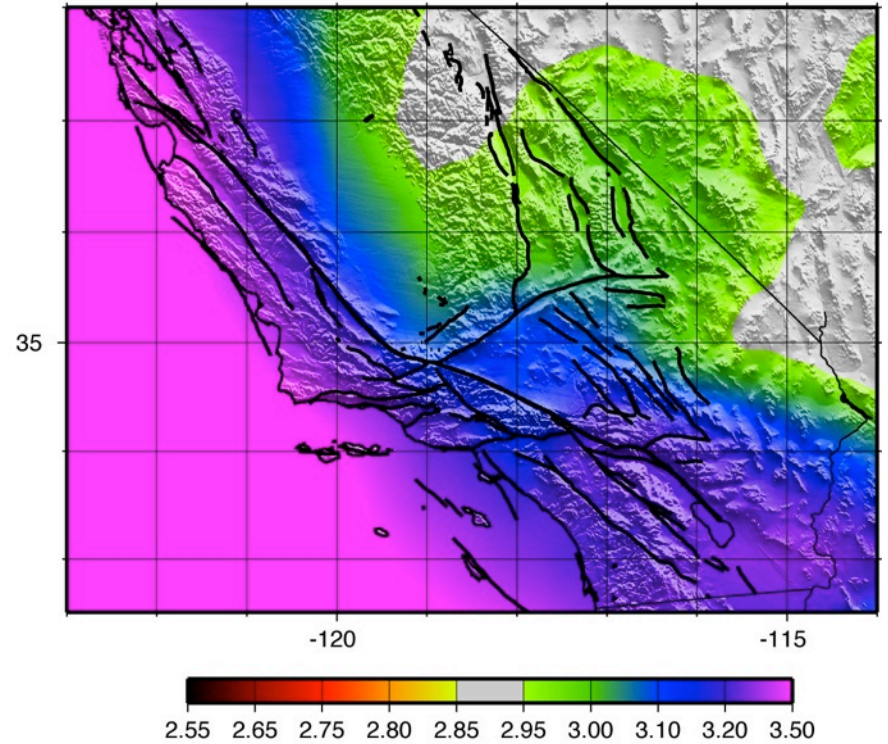
Comparison noise correlation vs earthquake data

18 s cross-correlation



Vitesse des ondes de Rayleigh

18 s global surface-wave tomography

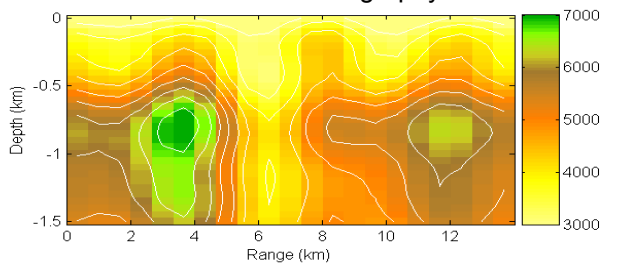


Vitesse des ondes de Rayleigh

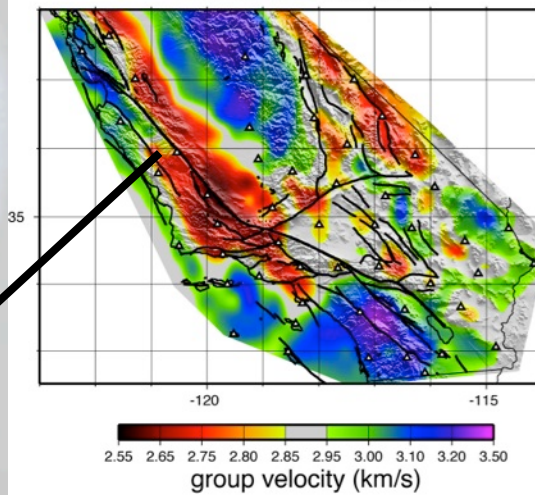
San Andreas Fault

Slice
across
the SAF

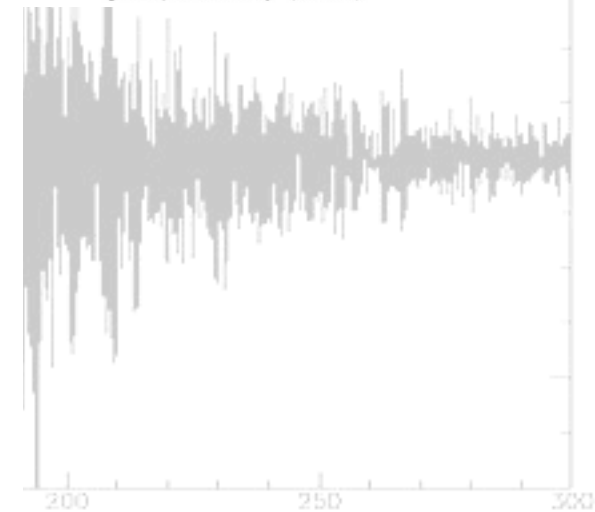
Passive tomography



18 s cross-correlation



group velocity (km/s)



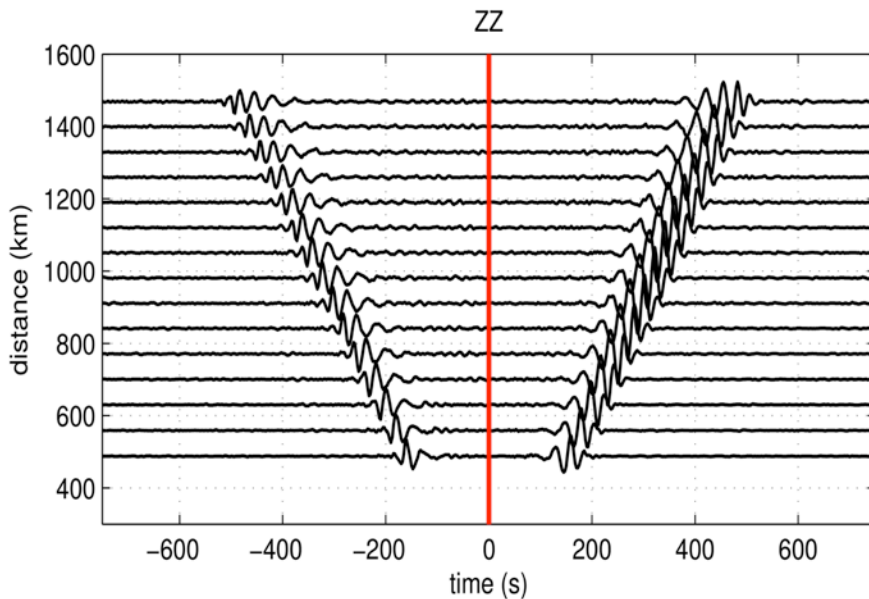
Temps en sec.

The 'correlation relation' (under the hypothesis of random sources or multiple scattering):

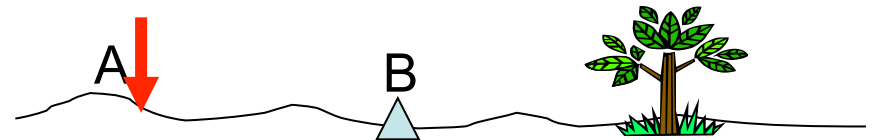
$$\partial_{\tau} C_{AB}(\tau) \propto G^{+}(A, B, \tau) - G^{-}(A, B, -\tau)$$

Average correlation of fields in A and B

Green function between A and B
(for positive and negative times)



Superposition of $G(t)$ and $G(-t)$

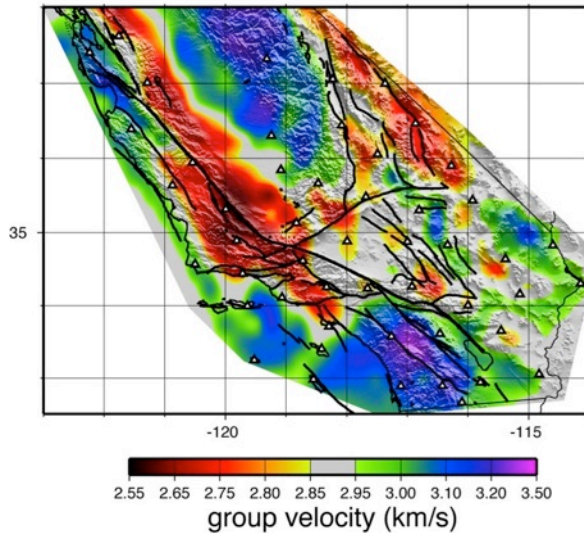


Rayleigh waves across USArray
(from P. Boué, UJF)

Surface wave imaging with ambient seismic noise..... it works!

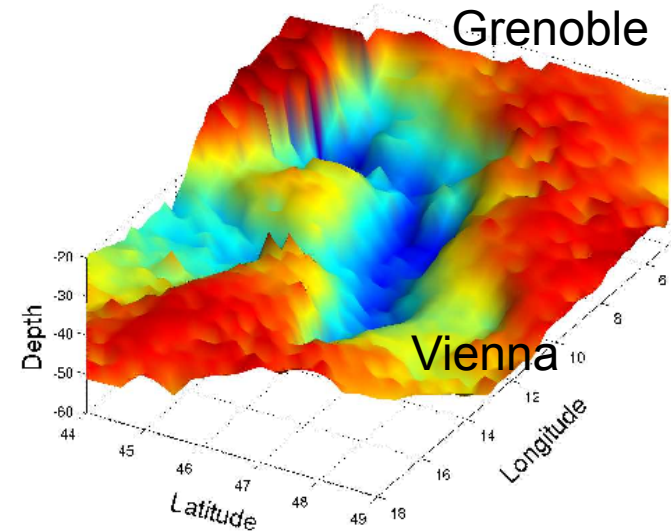
Map of Rayleigh wave group velocity in California

18 s cross-correlation



Shapiro et al. , 2005.

The Moho beneath the Alps



Stehly et al. ,2009

Indeed, the quality depends on the distribution of 'noise' sources:

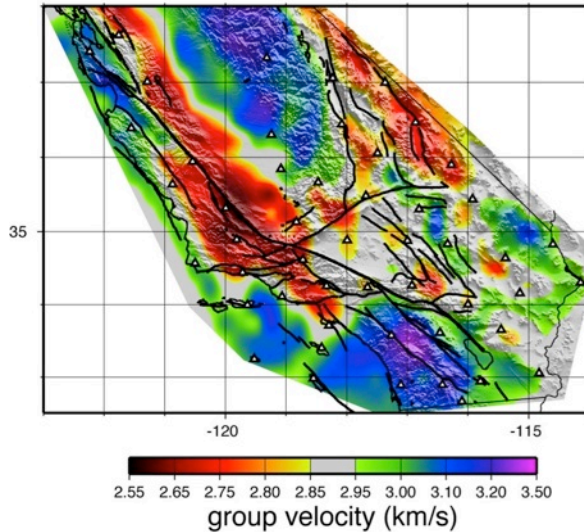
- analysis of specific noise characteristics
- the technique is robust for smooth azimuthal distributions of noise intensity
- clock errors detection and correction by time symmetry
- use of information redundancy:

9 component correlation tensor
positive and negative time vs. time symmetry

Surface wave imaging with ambient seismic noise..... it works!

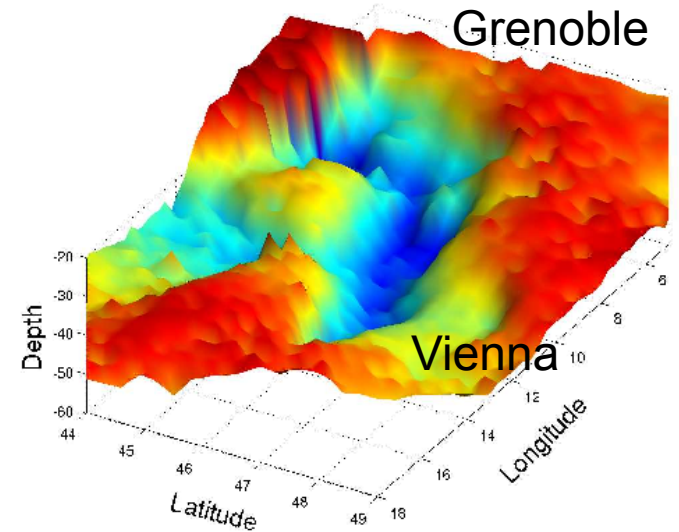
Map of Rayleigh wave group velocity in California

18 s cross-correlation



Shapiro et al. Science
2005.

The Moho beneath the Alps



Stehly et al. GJI 2009

Ambient noise imaging complements the traditional approaches.
It is particularly useful for the surface wave tomography of the crust and upper mantle.

Can we use the noise for body wave imaging as well?

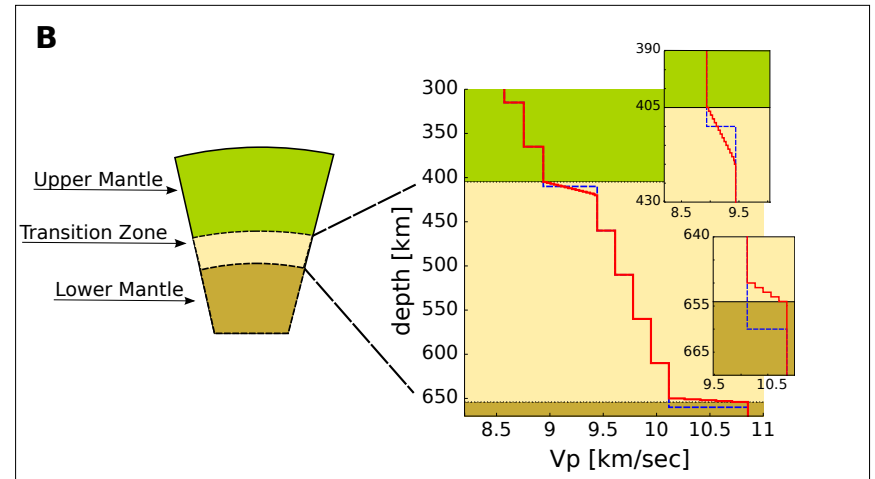
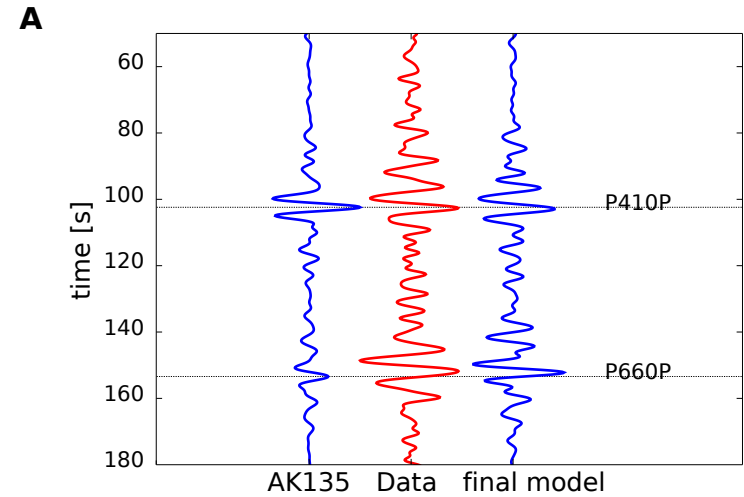
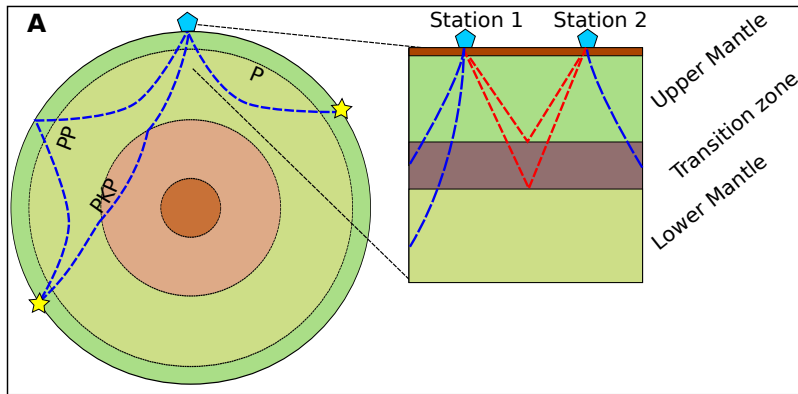
The smaller is the contribution of a specific arrival to the Earth response, the more difficult is its reconstruction.

It was worth trying....

The search for body waves : crustal propagation (e.g. Draganov et al., 2009; Zhang et al., 2010, Poli et al.,

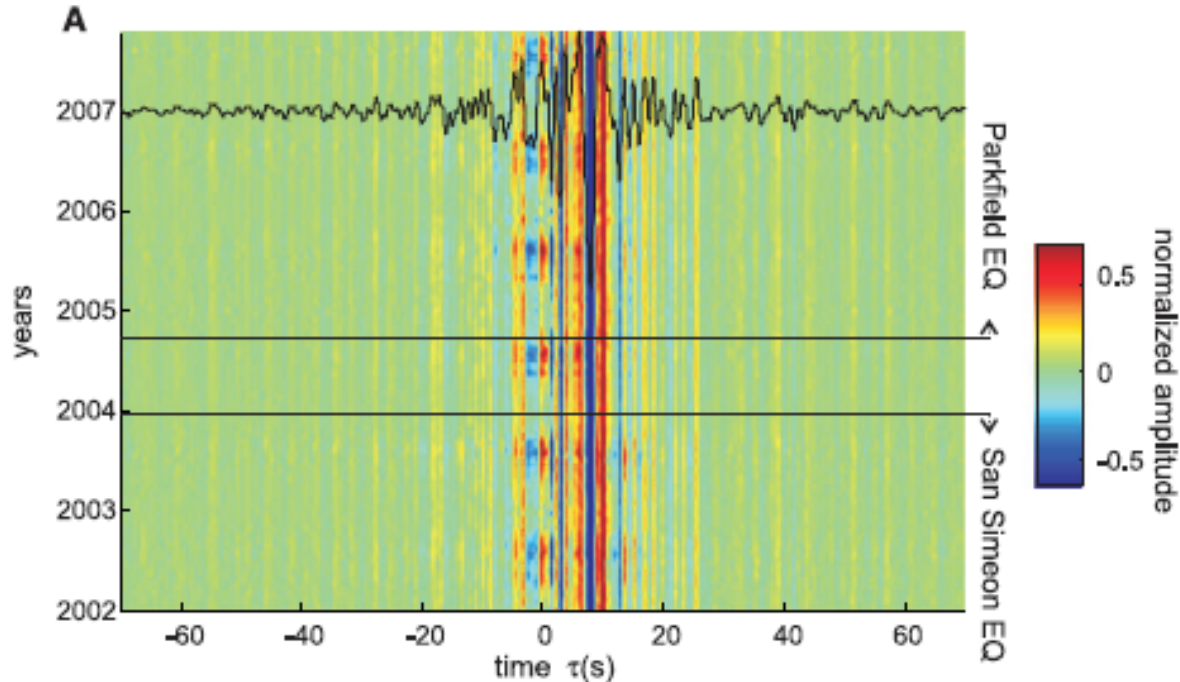
→ Earth's mantle discontinuities from ambient seismic noise

Poli et al. Science 2012



Monitoring the elastic properties of the rocks

Correlation functions as approximate Green functions
(ex: period band:2-8s Parkfield, Brenguier et al., 2008)

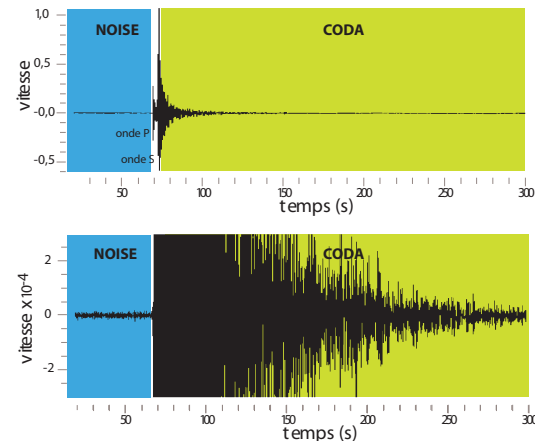


Direct waves are sensitive to noise source distribution (relative errors small enough for tomography ($\leq 1\%$) but too large for monitoring (goal $\approx 10^{-4}$))

Stability of the 'coda' of the noise correlations = frozen distribution of scatterers

We can construct virtual seismograms between stations pairs from noise records.

They contain the information about structures, but also all the complexity of actual seismograms (e.g. Weaver and Lobkis 2004)



Specifically they contain the scattered waves (coda waves). This is attested by the fact that we can also construct ‘virtual’ seismograms from the correlation of noise based virtual seismograms

→ C^3 method (Stehly et al., 2008; Garnier et al., 2011)

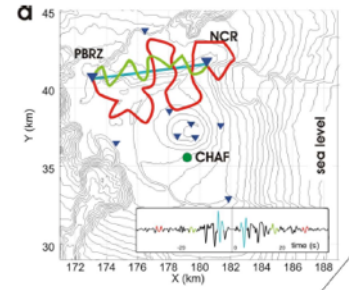
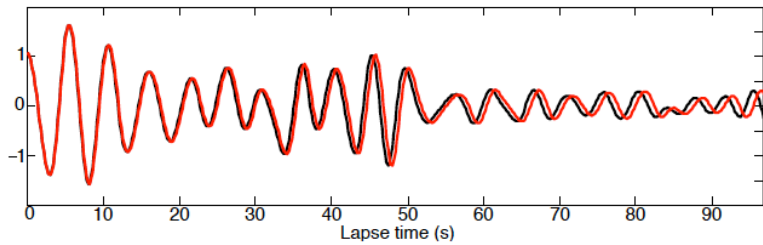
→ can even be iterated in C^5 .. (Froment et al., 2011)

→ long travel times = strong

sensitivity to changes

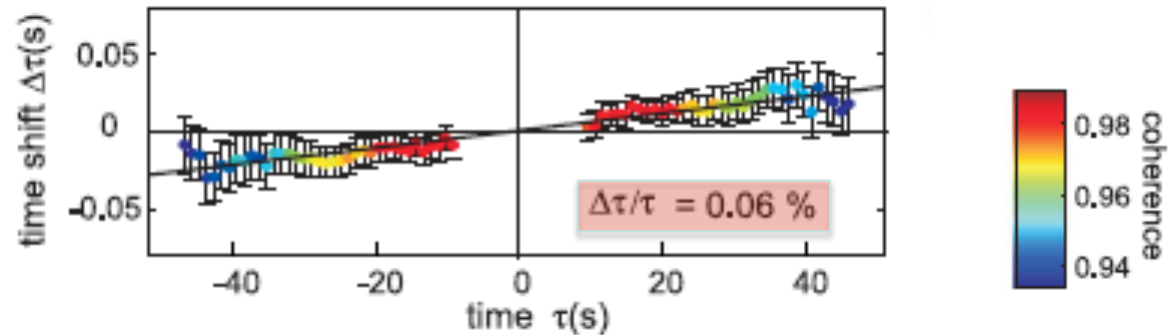
Detecting a change of seismic speed: coda waves

Comparing a trace with a reference under the assumption of an homogeneous change



The 'doublet' method: moving window cross spectral analysis (Poupinet et al., 1984; Snieder 2002,

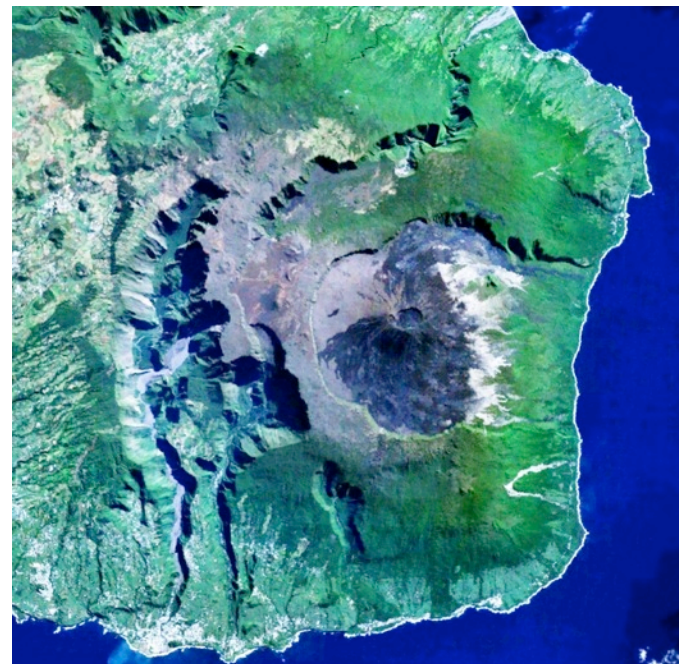
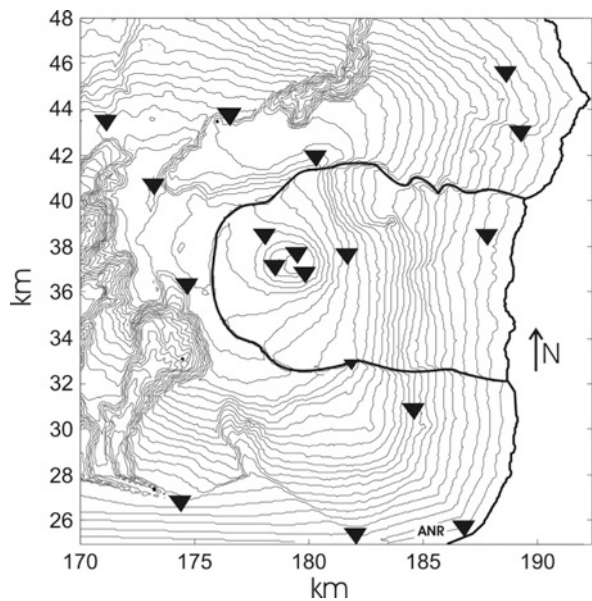
Variation induced by the Parkfield earthquake



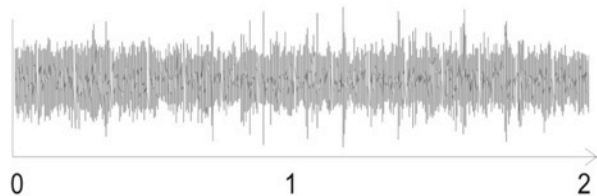
$$\Delta\tau / \tau = -\Delta V / V$$

Alternatively, the stretching method is a global optimization technique

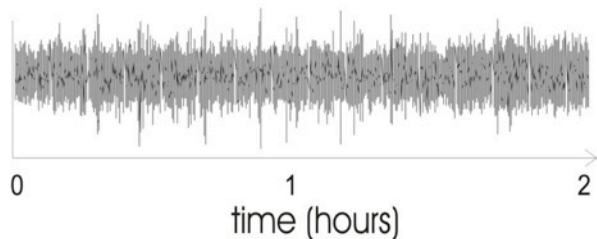
Application Piton de la Fournaise



PBRZ



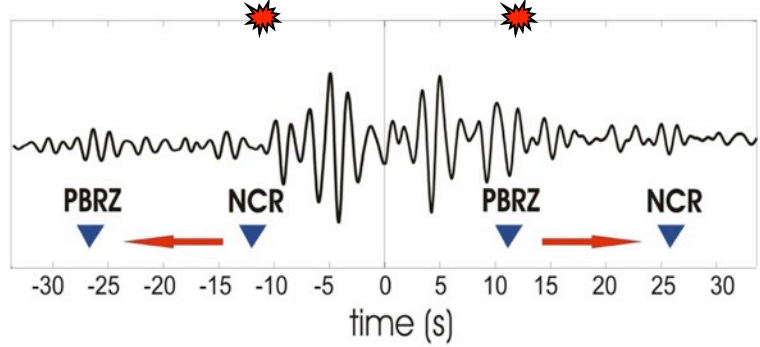
NCR



- 1 - extracting 18 months of noise
- 2 - Spectral whitening
- 3 - 1 bit normalization

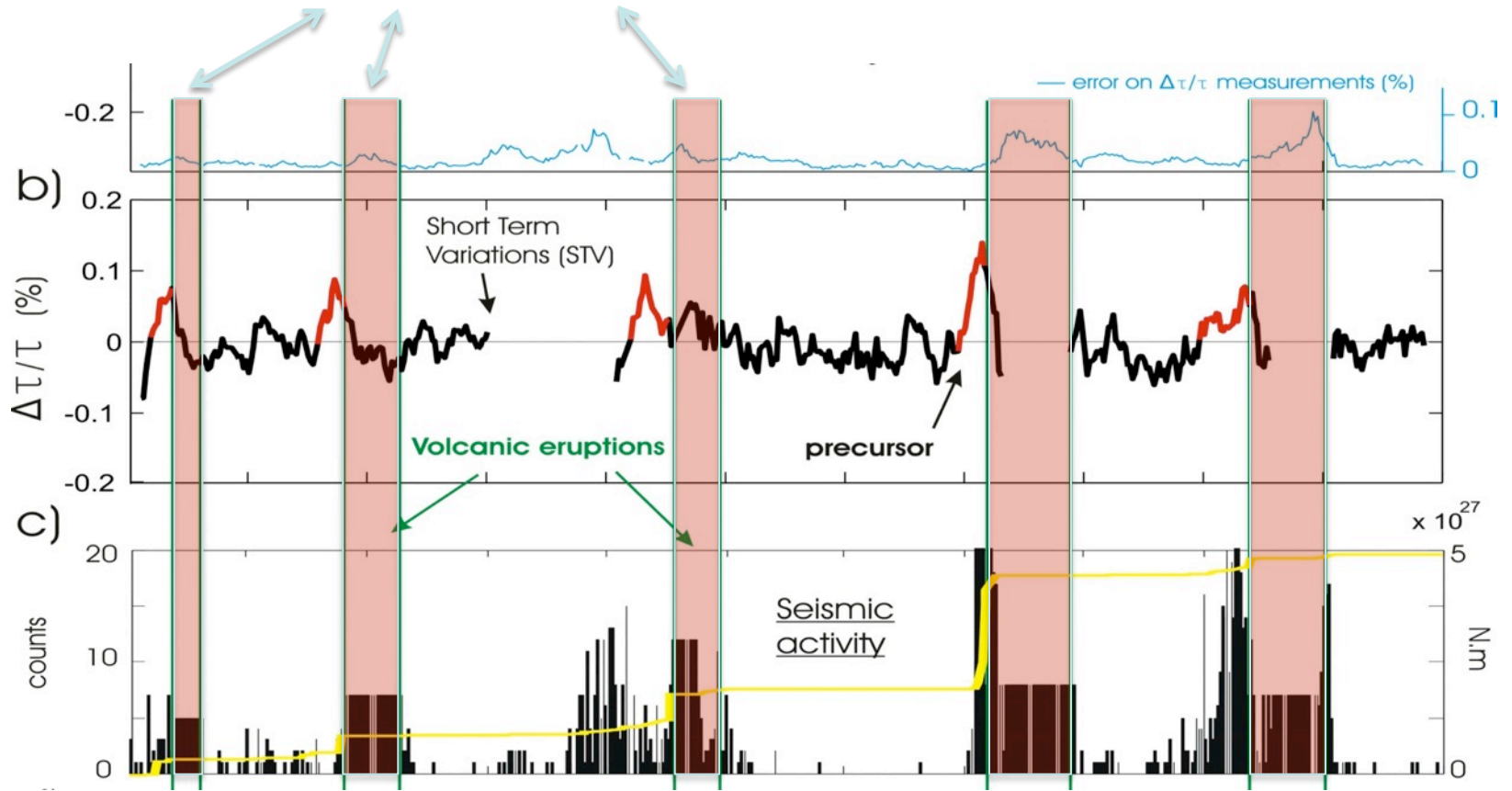
cross-correlation \otimes

Reference Green functions for NCR-PBRZ



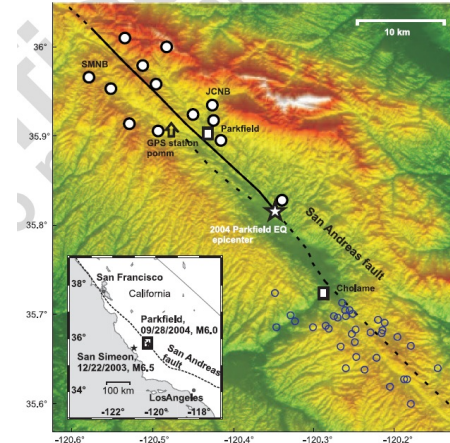


A precursory velocity drop...

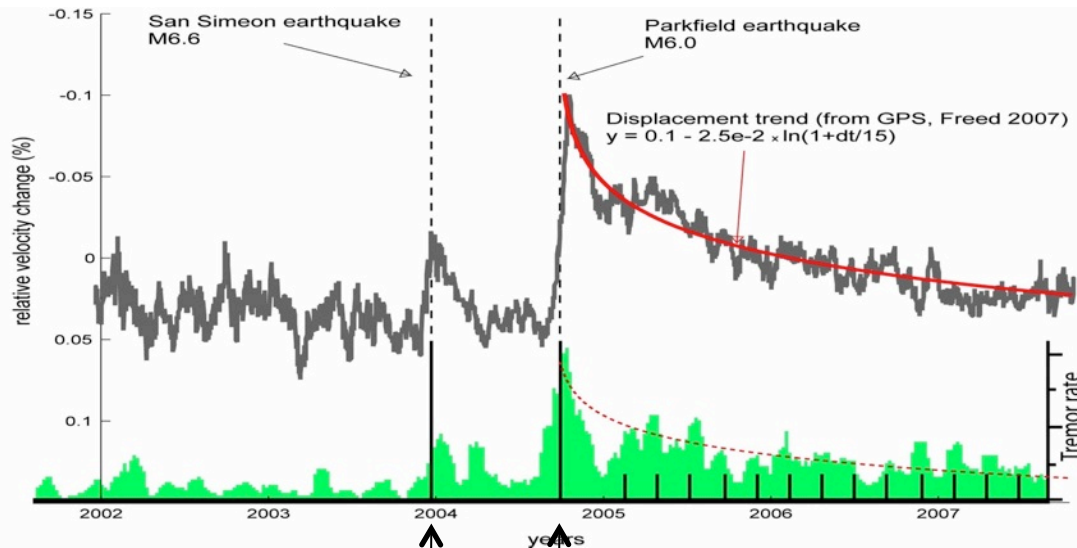


Application to Parkfield (*Brenguier et al. 2008*)

Short period sensors / Processing in the period 1-10s



HRSN network



Distant event

Local event

- ➔ GPS trend
- ➔ tremor activity