

Geology 5660/6660: Applied Geophysics

Lecture 10

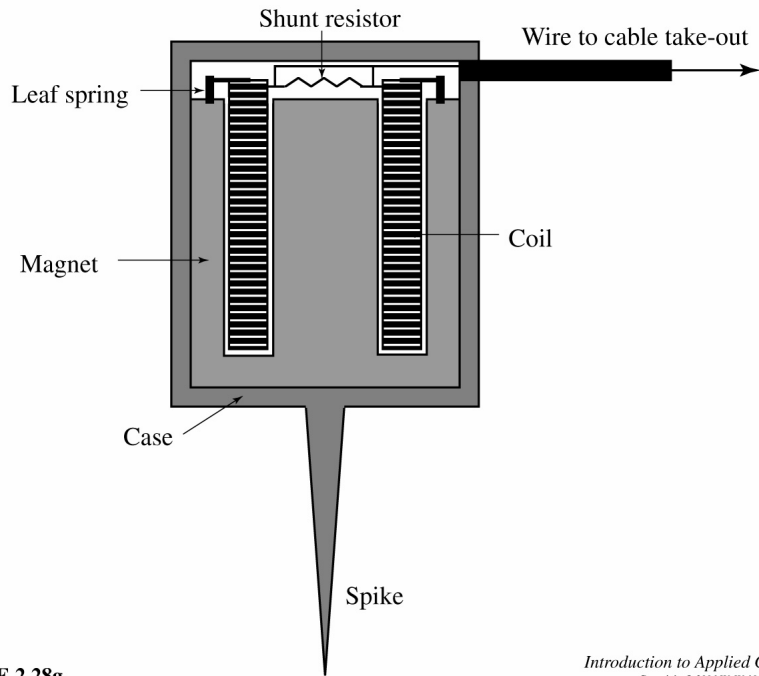


FIGURE 2.28g

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FIGURE 2.29g

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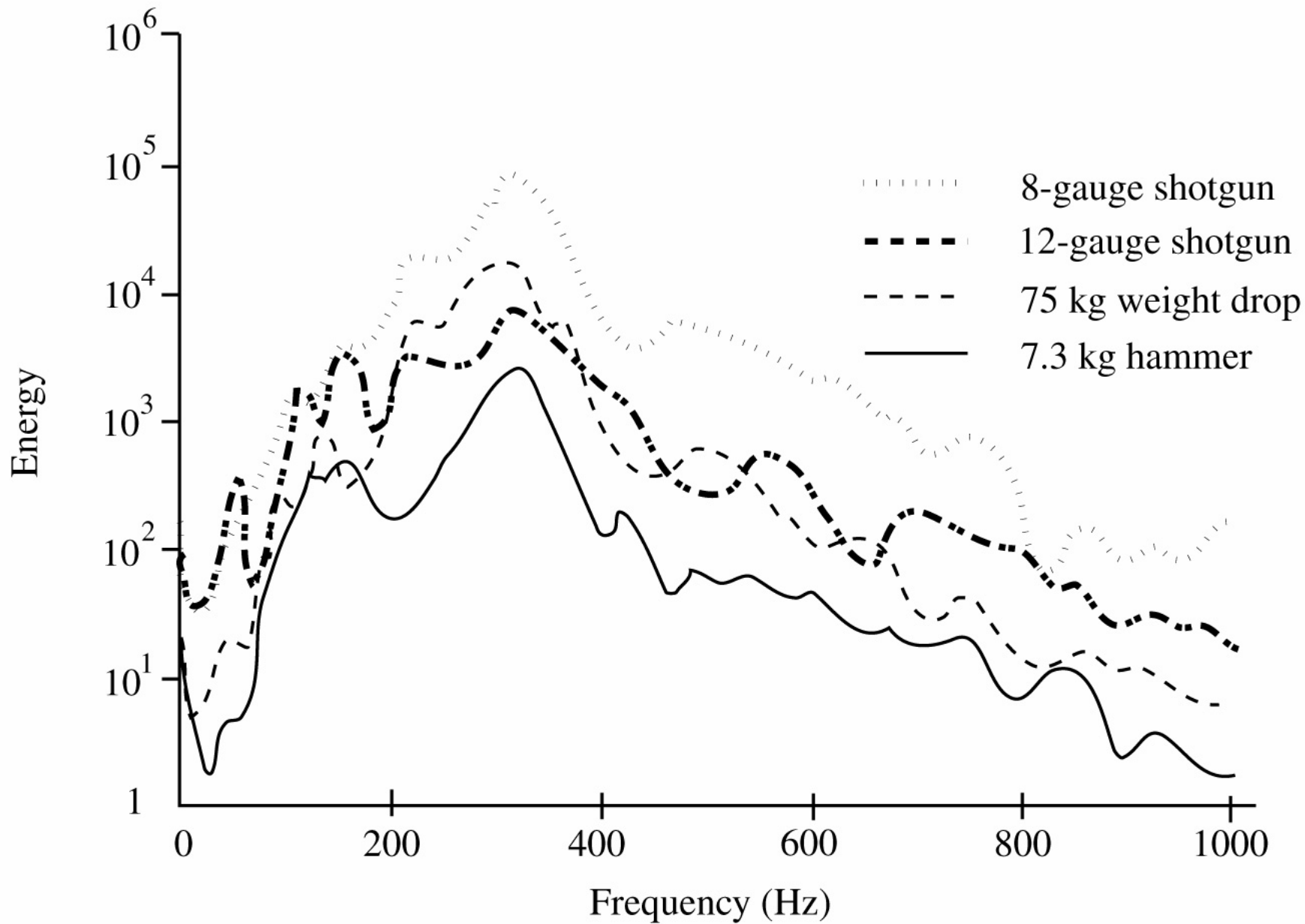


FIGURE 2.26g

(a)

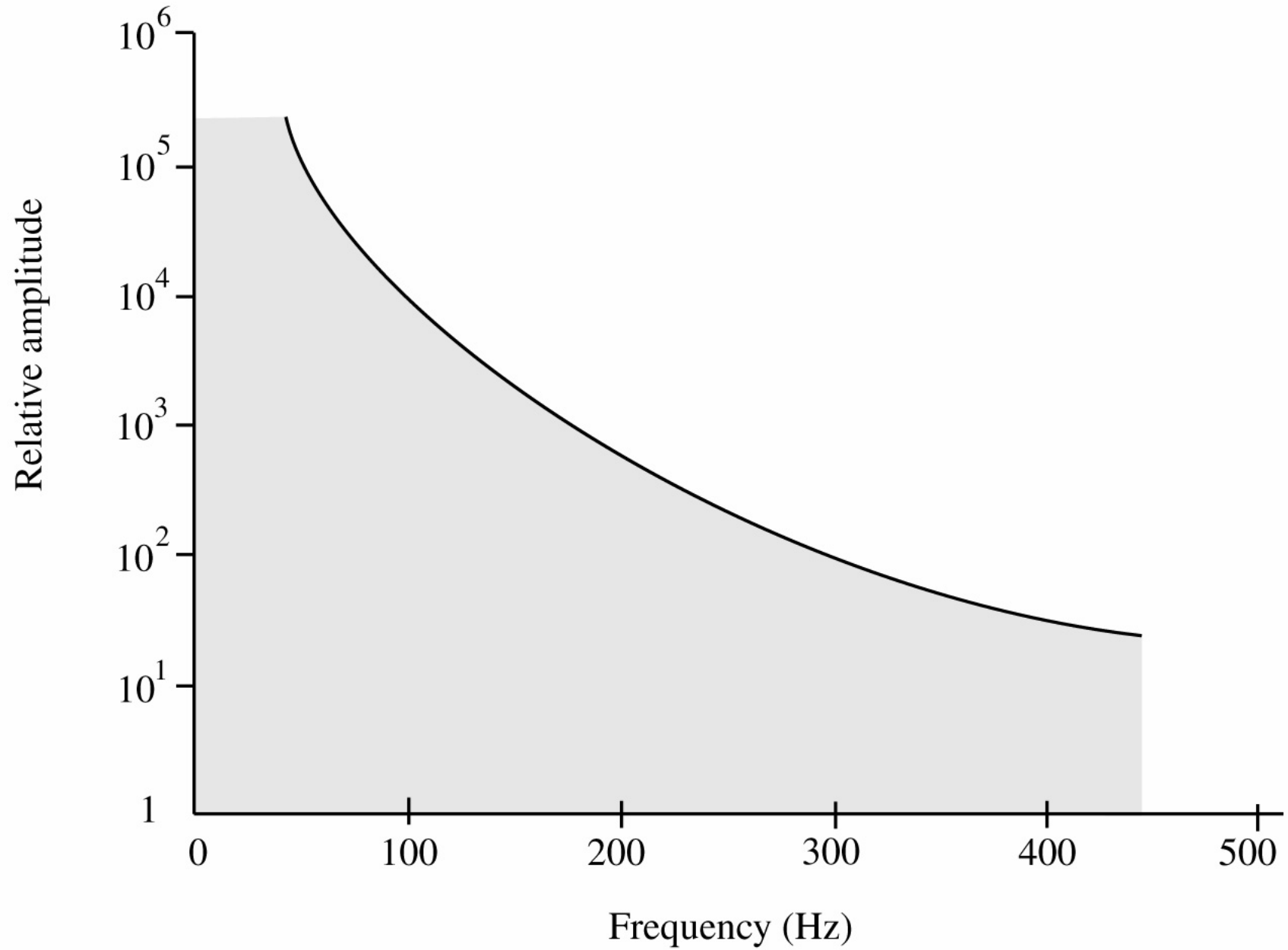


FIGURE 2.31g top

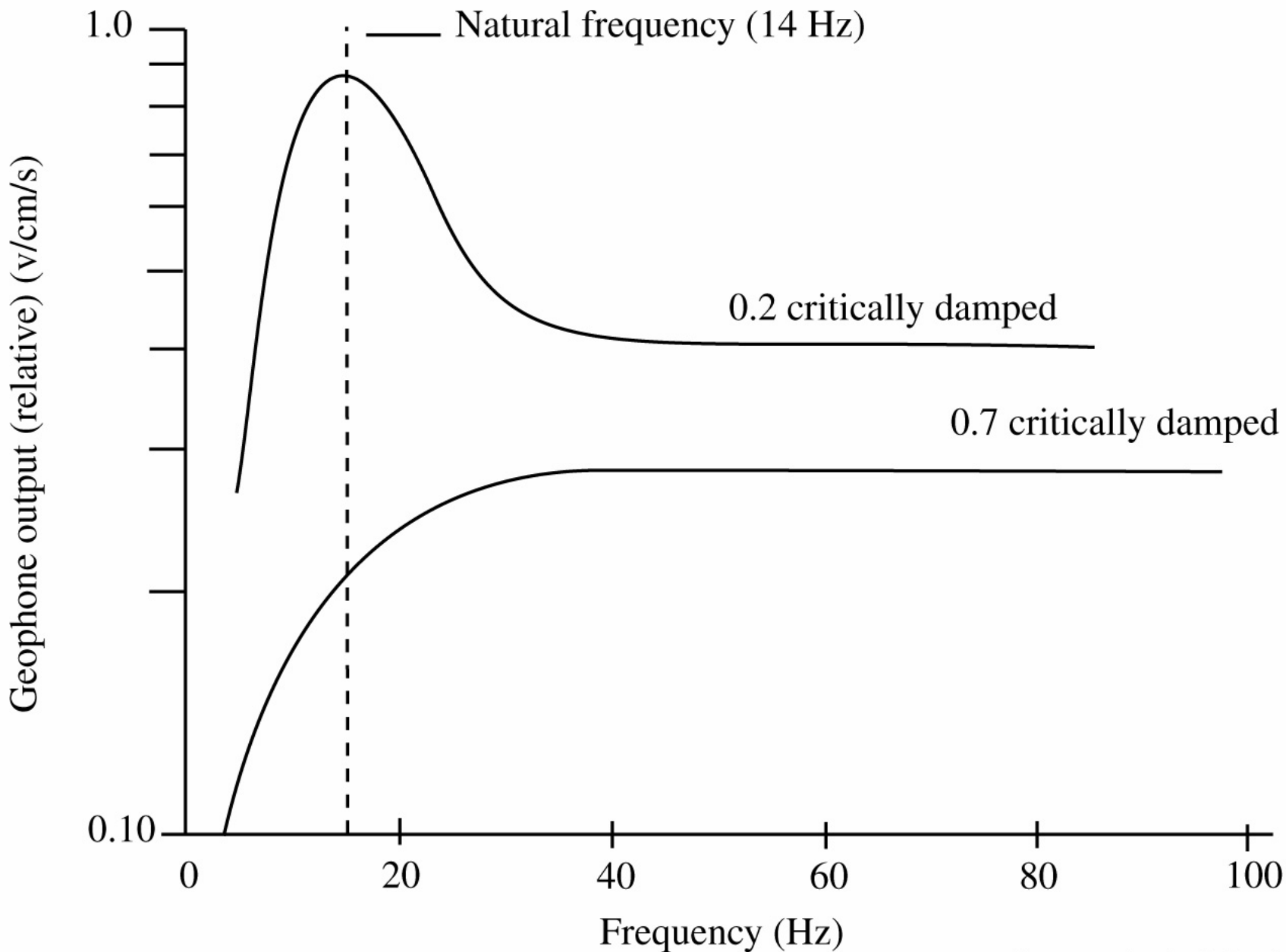


FIGURE 2.30g

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(b)

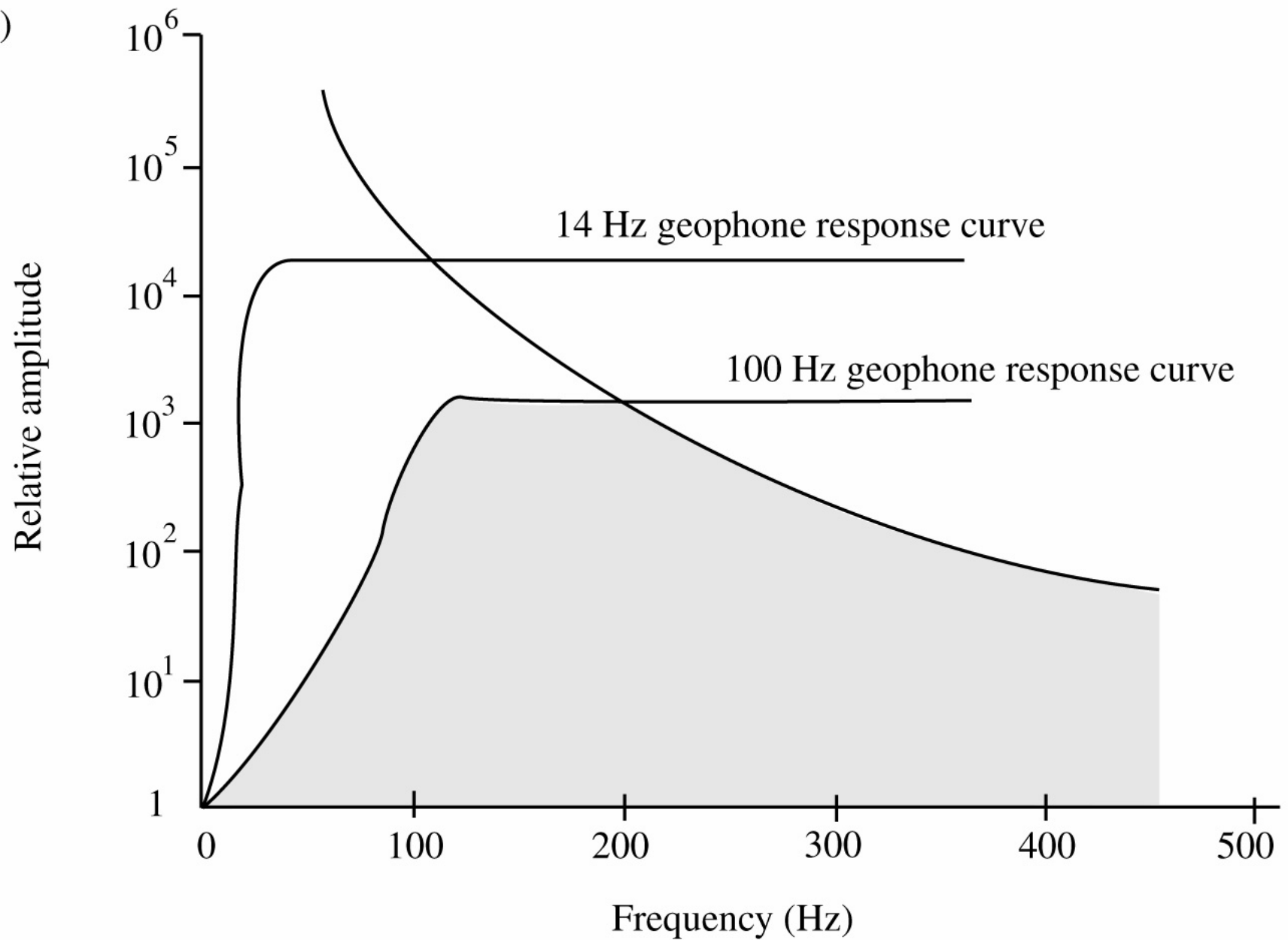


FIGURE 2.31g bottom

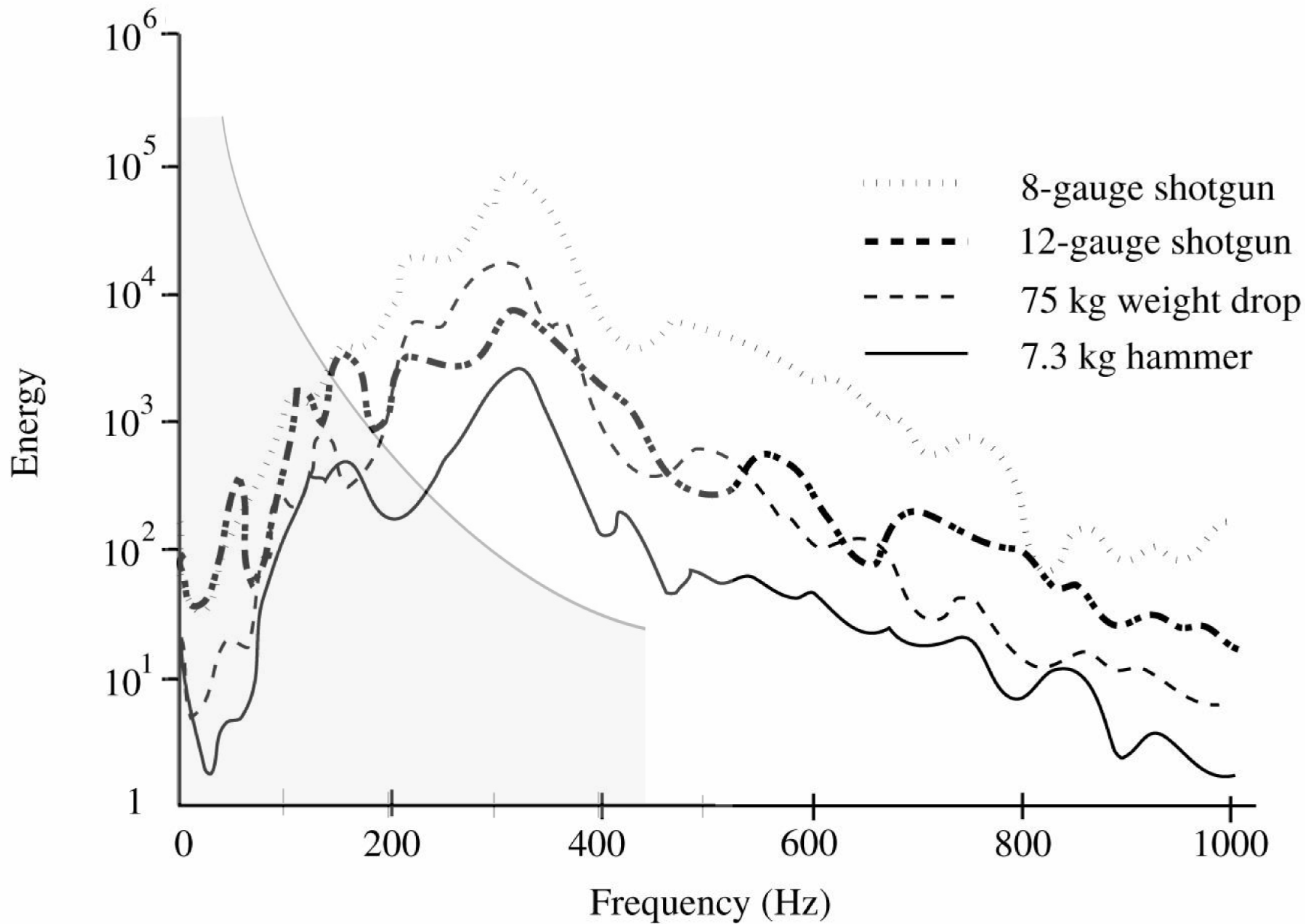


FIGURE 2.26g

Fourier Analysis and Synthesis

The great utility of the Fourier transform comes from its ability to decompose any function into a set of complex sinusoids. In the continuous case, the frequencies of the sinusoids range from $-\infty$ to ∞ and have amplitudes and phases which are computed from the forward Fourier transform:

$$H(\omega) = \int_{-\infty}^{\infty} h(t) e^{-i\omega t} dt$$

This equation computes the complex coefficients, $H(\omega)$, of the complex sinusoids which, when summed (integrated), will yield $h(t)$. Usually $H(\omega)$ is decomposed into two separate real functions:

$$\text{amplitude spectrum: } A(\omega) = |H(\omega)| = \sqrt{\text{Re}(H(\omega))^2 + \text{Im}(H(\omega))^2}$$

$$\text{phase spectrum: } \phi(\omega) = \tan^{-1} \left(\frac{\text{Im}(H(\omega))}{\text{Re}(H(\omega))} \right)$$

The inverse Fourier transform expresses the construction of $h(t)$ as a superposition of complex sinusoids:

$$h(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} H(\omega) e^{i\omega t} d\omega$$

If we wish to use cyclical frequency, f , instead of angular frequency, ω , ($\omega = 2\pi f$) the Fourier transform pair is:

$$H(f) = \int_{-\infty}^{\infty} h(t) e^{-2\pi i f t} dt$$

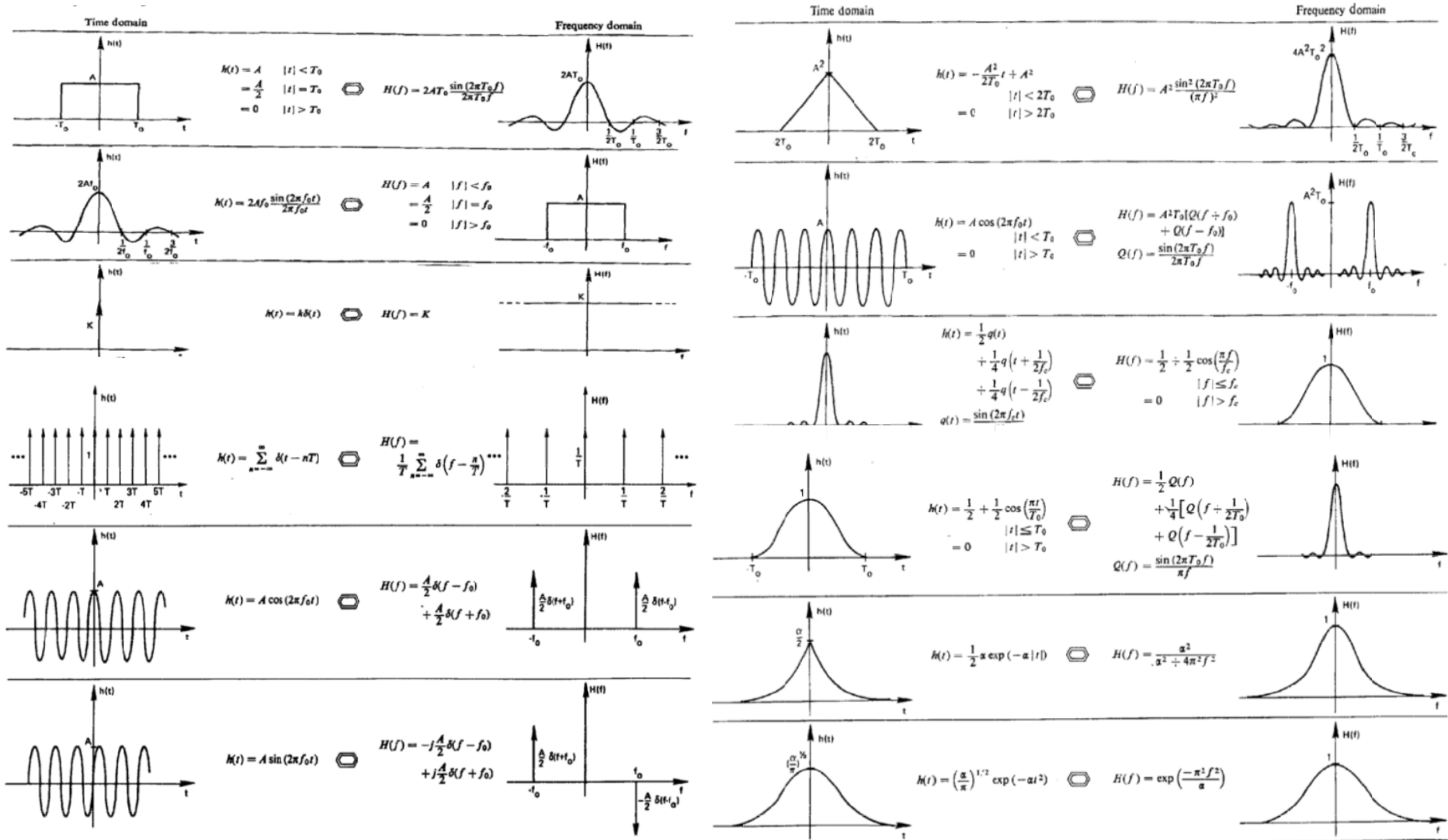
$$h(t) = \int_{-\infty}^{\infty} H(f) e^{2\pi i f t} df$$

Fourier Transform Pairs

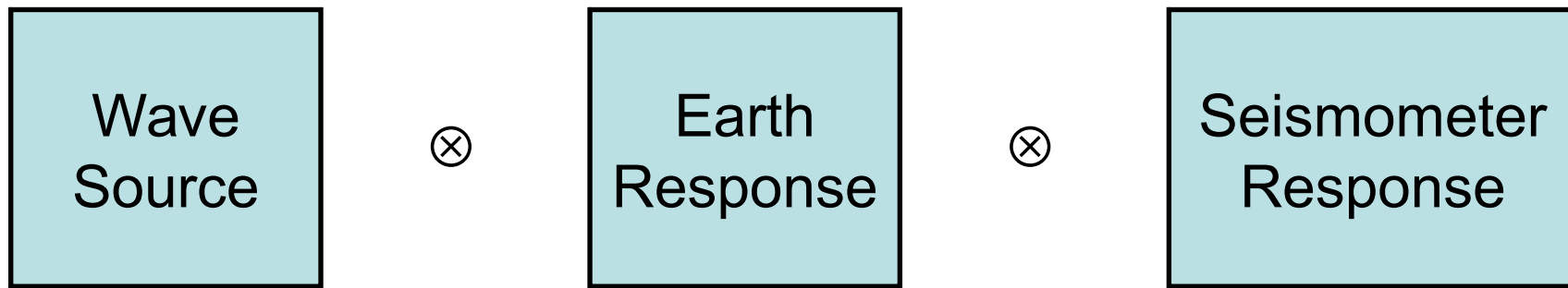
The table below is reproduced from:

Brigham, E.O., 1974, The Fast Fourier Transform, Prentice Hall

Note: It is a remarkable fact that no signal can have finite length (i.e. compact support) in both the time and frequency domains.



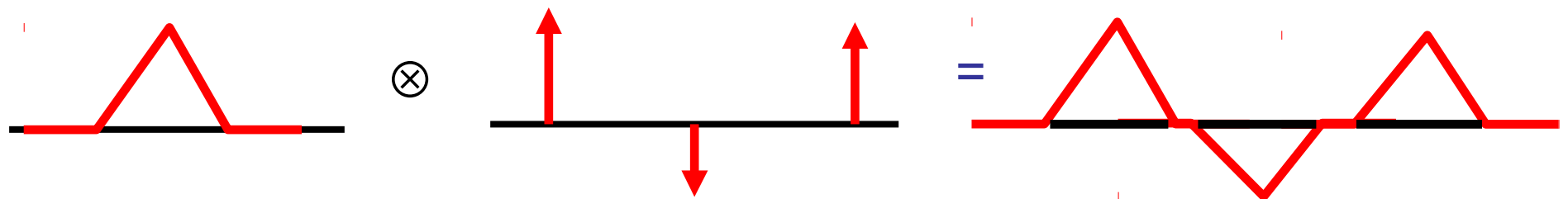
Signal recorded by a seismometer is a **convolution** of the wave source, the Earth response, and the seismometer response.



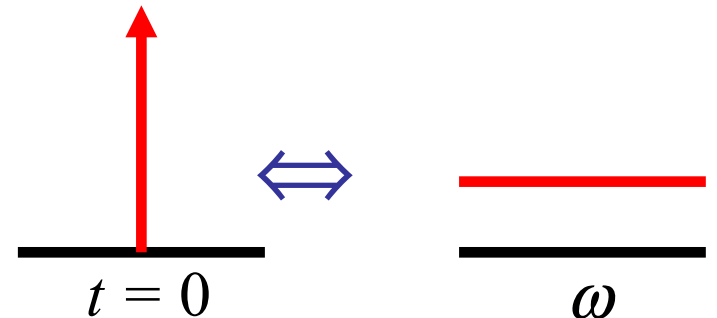
where \otimes denotes convolution:

$$(f \otimes g) = \int_{-\infty}^{\infty} f(t-x)g(x)dx$$

Example:



So, want seismometer response to look as much as possible like a single **delta-function** in time:



Convolution

We have seen that the convolution of discretely sampled vectors is written:

$$s_j = \sum_k r_k w_{j-k}$$

The analogous result for continuous functions is:

$$s(t) = \int_{-\infty}^{\infty} r(\tau)w(t-\tau)d\tau$$

We now show that the order of convolution is immaterial.

Let:

$$\tau' = t - \tau, \quad d\tau' = -d\tau, \quad \tau = t - \tau'$$

Then:
$$s(t) = -\int_{\infty}^{-\infty} r(t-\tau')w(\tau')d\tau'$$

And:
$$s(t) = \int_{-\infty}^{\infty} r(t-\tau')w(\tau')d\tau'$$

So:
$$s = r \bullet w = w \bullet r$$

We also note that convolution is linear in the sense that:

$$(a+b) \bullet c = a \bullet c + b \bullet c$$

Sampling

The analytic analysis of continuous signals is most useful for gaining a conceptual understanding of signal processing. In actual practice; however, the vast majority of work is done with discretely sampled functions. The process of sampling a continuous function in time can be viewed as a multiplication by a sampling comb.

So we have seen that sampling in the time domain causes the replication of the continuous spectrum in the frequency domain. The spacing between these spectral aliases is $1/\Delta t$ and it is customary to restrict our attention to the primary frequency band lying between $-1/(2\Delta t)$ and $1/(2\Delta t)$. The frequency $F_n = 1/(2\Delta t)$ is called the Nyquist frequency and is the limiting frequency of the sampled data.

