Virtual Hybrid Edge Detection: Propagation and recovery of singularities in Calderón's inverse conductivity problem

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Electrical impedance tomography (EIT)

Problem: EIT is high contrast, but low resolution:

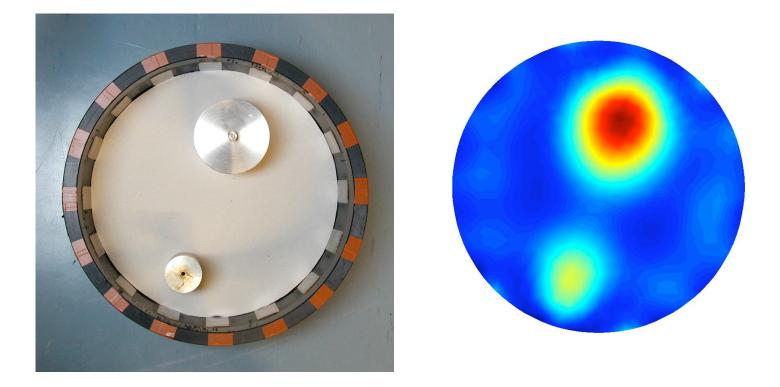


Figure 1: EIT tank and measurements. Source: Kaipio lab, Univ. of Kuopio, Finland

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Mathematically: couple an elliptic PDE with a hyperbolic / real principal type PDE

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Exploit complex principal type operator geometry underlying CGO solutions \implies Singularities propagate efficiently along 2D characteristics to all of $\partial \Omega$ (in \mathbb{R}^2).

Formally: if σ is pws with jumps (edges), can stably reconstruct leading singularities. Can image inclusions within inclusions. Astala-Päivärinta CGO solutions in 2D

$$\begin{split} \Omega \subset \mathbb{R}^2 &= \mathbb{C}, \ (x, y) = x + iy = z, \ (\xi, \eta) = \xi + i\eta = \zeta \\ \sigma \in L^{\infty}(\Omega), \ 0 < c_1 \leq \sigma(z) \leq c_2 < \infty, \\ \sigma \equiv 1 \text{ near } \partial\Omega, \text{ extended to } \mathbb{R}^2. \\ \implies \text{ conductivity } \sigma^{-1} \text{ is similar} \end{split}$$

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Exponentially growing/decaying solutions: For $k \in \mathbb{C}$ a complex frequency, $\exists u_1, u_2$ s.t.

$$\nabla \cdot \sigma \nabla u_1 = 0, \quad \nabla \cdot \sigma^{-1} \nabla u_2 = 0, \text{ on } \mathbb{R}^2,$$

$$u_1, u_2 \sim e^{ikz} \Big(1 + O(1/|z|) \Big), |z| \to \infty.$$

Beltrami equations

Let $\mu = \mu_{\sigma} = \frac{1-\sigma}{1+\sigma}$, so $|\mu| \leq 1 - \epsilon$, $\mu_{\sigma^{-1}} = -\mu_{\sigma}$. Look for CGO solns $f_{\mu}(z)$ of $\overline{\partial}_{z} f_{\mu} = \mu \overline{\partial}_{z} f_{\mu}$, similarly $f_{-\mu}$ for $-\mu$:

$$f_{\pm\mu}(z,k) = e^{ikz} (1 + \omega^{\pm}(z,k)), \quad \omega^{\pm} = O(1/|z|).$$

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 $(u_1, u_2) \leftrightarrow (f_{\mu}, f_{-\mu})$

 ω^{\pm} can be computed from D2N data for σ . Focus on $\omega^{+} =: \omega$.

Huhtanen and Perämäki solutions (2012)

Let

$$e_k(z) = e^{i(kz + \overline{kz})} = e^{i \, 2 \, Re \, (kz)},$$

so that $|e_k(z)| = 1$, $\overline{e_k} = e_{-k}$.

Define

$$\alpha(z,k) = -i\overline{k}e_{-k}(z)\mu(z), \quad \beta(z,k) = e_{-k}(z)\mu(z)$$

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$$\alpha(z,k)=-i\overline{k}e_{-k}(z)\mu(z), \quad \beta(z,k)=e_{-k}(z)\mu(z)$$

Then $\omega(z,k)$ satisfies a \mathbb{R} -Beltrami equation:

(1)
$$\overline{\partial}\omega - \beta\overline{\partial}\overline{\omega} - \alpha\overline{\omega} = \alpha.$$

H.-P. show that $\exists! \ \omega \in W^{1,p}(\mathbb{C}), \ 2$

Solid Cauchy and Beurling transforms

$$Pf(z) = \frac{1}{\pi} \int_{\mathbb{C}} \frac{f(z')}{z - z'} d^2 z', \quad Sf(z) = -\frac{1}{\pi} \int_{\mathbb{C}} \frac{f(z')}{(z' - z)^2} d^2 z'$$

so that $\overline{\partial}P = I$, $S = \partial P$ and $S\overline{\partial} = \partial$ on $C_0^{\infty}(\mathbb{C})$.

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Define $u = -\partial \overline{\omega} = -(\overline{\partial}\omega) \in L^p$. Then $\omega = -P\overline{u}$ and $\partial \omega = -S\overline{u}$ and (1) becomes $(\mathbf{1'}) \qquad (I + A\rho)u = -\overline{\alpha},$

where $\rho = \text{complex conjugation and}$ $A = -(\overline{\alpha}P + \overline{\beta}S)$

Neumann series

Expand
$$u \sim \sum_{n=0}^{\infty} u_n, u_0 = -\overline{\alpha}, u_{n+1} = -A\overline{u_n}$$

 $\implies \omega = -P\overline{u} \sim \sum_{n=0}^{\infty} \omega_n, \omega_n = -P\overline{u_n}$.

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Focus on

$$u_0 = -\overline{\alpha}, \qquad \qquad \omega_0 = P\alpha, \\ u_1 = A\alpha = -(\overline{\alpha}P + \overline{\beta}S)(\alpha), \qquad \omega_1 = P(\alpha \overline{P\alpha} + \beta \overline{S\alpha}).$$

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 $\omega_0|_{z \in \partial \Omega}$: Stably determines singularities of μ . $\omega_n|_{z \in \partial \Omega}$, $n \ge 1$: Contribute scattering, which explains artifacts in numerics.

Note: ω_n is an (n+1)-linear operator of μ .

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- Operator theory: σ pws with jumps across curved interfaces $\implies \widetilde{\omega}_1, \widetilde{\omega}_2$ are in $I^{p,l}$ spaces.

• Higher order terms in Neumann series create a strong artifact at t = 0 and weaker ones via multiple scattering of points in $WF(\mu)$.

$$\omega_0(z,k) = \frac{ik}{\pi} \int_{\mathbb{C}} \frac{e^{i 2 \operatorname{Re}(kz')} \mu(z')}{z - z'} d^2 z'$$

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1. Polar coordinates in k: write $k = \tau e^{i\varphi}$ 2. Partial Fourier transform $\tau \to t$:

$$\begin{split} \widetilde{\omega}_0(z,t,e^{i\varphi}) &:= \int_{\mathbb{R}} e^{-it\tau} \omega_0(z,\tau e^{i\varphi}) \, d\tau \\ &= \frac{e^{i\varphi}}{\pi} \int_{\mathbb{R}} \int_{\mathbb{C}} (i\tau) \, \frac{e^{-i\tau(t-2\,Re(e^{i\varphi}z'))}}{z-z'} \, \mu(z') \, d^2z' \, d\tau \\ &= -2e^{i\varphi} \int_{\mathbb{C}} \frac{\delta'(t-2\,Re(e^{i\varphi}z'))}{z-z'} \, \mu(z') \, d^2z' \end{split}$$

Recall: $\sigma \in L^{\infty}$, $\sigma \equiv 1$ near $\partial\Omega$, $\mu \equiv 0$ near $\partial\Omega$. **Assume** $supp(\mu) \subset \Omega_0 \subset \subset \Omega$. **Define** $T_0 : \mathcal{E}'(\Omega_0) \to \mathcal{D}'(\mathbb{C} \times \mathbb{R} \times \mathbb{S}^1)$, $\mu(z') \longrightarrow (T_0\mu)(z, t, e^{i\varphi}) := \widetilde{\omega}_0(z, t, e^{i\varphi})$. **Recall:** $\sigma \in L^{\infty}, \sigma \equiv 1$ near $\partial\Omega, \mu \equiv 0$ near $\partial\Omega$. **Assume** $supp(\mu) \subset \Omega_0 \subset \subset \Omega$. **Define** $T_0 : \mathcal{E}'(\Omega_0) \to \mathcal{D}'(\mathbb{C} \times \mathbb{R} \times \mathbb{S}^1),$ $\mu(z') \longrightarrow (T_0\mu)(z, t, e^{i\varphi}) := \widetilde{\omega}_0(z, t, e^{i\varphi}).$

Schwartz kernel of T_0 :

$$K_0(z,t,e^{i\varphi},z') = \left(\frac{-2e^{i\varphi}}{z-z'}\right)\delta'(t-2\operatorname{Re}(e^{i\varphi}z')).$$

First factor is smooth for $z \notin \Omega_0, z' \in \Omega_0 \implies$

 T_0 is a generalized Radon transform and thus a Fourier integral operator (FIO).

Define $T_0^{z_0} : \mathcal{E}'(\Omega_0) \to \mathcal{D}'(\mathbb{R} \times \mathbb{S}^1)$ by $\mu(z') \longrightarrow (T_0^{z_0}\mu)(t, e^{i\varphi}) := \widetilde{\omega}_0(z_0, t, e^{i\varphi}).$

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• $T_0^{z_0}$ is a weighted and differentiated version of the Radon transform on $\mathbb{C} \simeq \mathbb{R}^2$.

• $T_0^{z_0}$ is an FIO of order $\frac{1}{2}$, $T_0^{z_0} \in I^{\frac{1}{2}}(C)$, with same canonical relation as std. Radon transf.

$$C = N^* \{ t = 2 \operatorname{Re}(e^{i\varphi} z') \}' \subset T^*(\mathbb{R} \times \mathbb{S}^1) \times T^*\Omega_0.$$

• C is a canonical graph.

• C is independent of z_0 , but symbol

$$\sigma_{prin}(T_0^{z_0}) = \frac{(-ie^{i\varphi}) sgn(\tau) |\tau|^{\frac{1}{2}}}{z_0 - z'},$$

is not.

• The factor $(z_0 - z')^{-1}$ is smooth and $\neq 0$, but causes

(i) A fall-off in detectability of jumps, at rate $\sim d(z', z_0)^{-1}$.

(ii) Artifacts, esp. when μ has singularities at z' close to z_0 , due to the large magnitude and phase gradient of $(z_0 - z')^{-1}$.

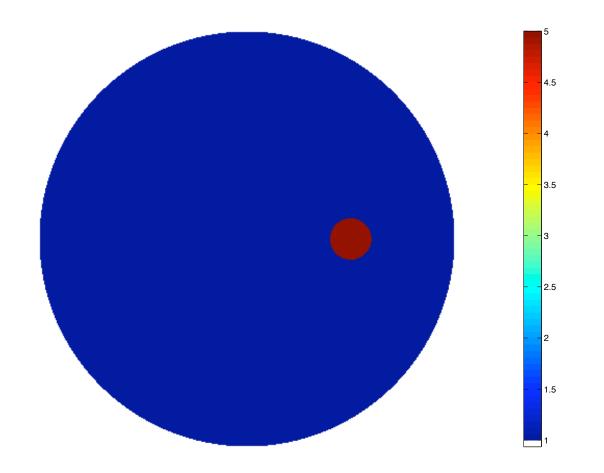


Figure 2: Conductivity phantom: a small circular inclusion.

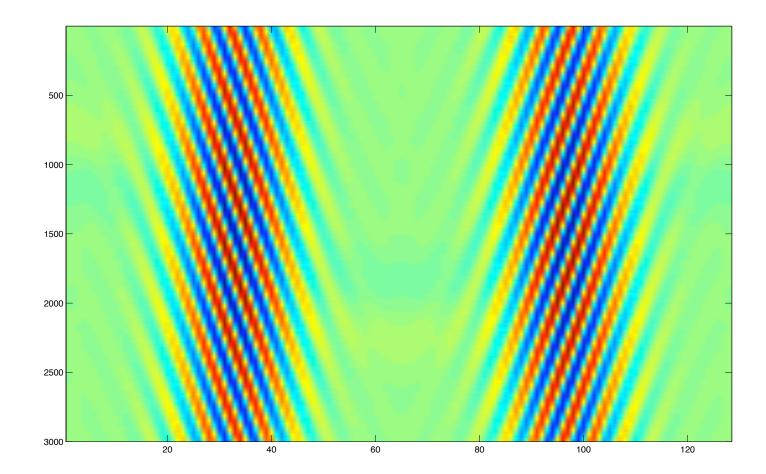


Figure 3: $Re \,\widetilde{\omega}(z_0, t, e^{i\varphi})$ (axes: $\varphi = \text{horiz.}, t = \text{vert.}$)

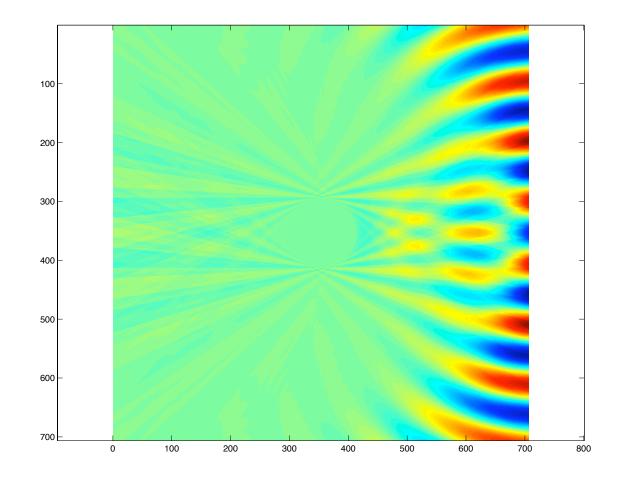


Figure 4: Backprojected reconstruction from $\omega(z_0,\cdot,\cdot)$.

Weighted 'averages' in z_0

Let $a(z_0)$ be a \mathbb{C} -valued weight on $\partial\Omega$. Form

(3)
$$\widetilde{\omega}_0^a(t,\varphi) := \frac{1}{2\pi i} \int_{\partial\Omega} \widetilde{\omega}_0(z_0,t,\varphi) \, a(z_0) \, dz_0,$$

Let T_0^a be the operator $\mu \to \widetilde{\omega}_0^a$.

Weighted 'averages' in z_0

Let $a(z_0)$ be a \mathbb{C} -valued weight on $\partial\Omega$. Form

(2)
$$\widetilde{\omega}_0^a(t,\varphi) := \frac{1}{2\pi i} \int_{\partial\Omega} \widetilde{\omega}_0(z_0,t,\varphi) \, a(z_0) \, dz_0,$$

Let T_0^a be the operator $\mu \to \widetilde{\omega}_0^a$. Then $T_0^a \in I^{\frac{1}{2}}(C)$ and $(T_0^a)^* T_0^a \in \Psi^1(\Omega_0)$, with $\sigma_{prin} \left((T_0^a)^* T_0^a \right) (z', \zeta') = 2\pi^2 |\alpha(z')|^2 |\zeta'|, \ z' \in \Omega_0,$ where

$$\alpha(z') = \frac{1}{2\pi i} \int_{\partial\Omega} \frac{a(z_0) \, dz_0}{z_0 - z'}, \quad z' \in \Omega$$

is the Cauchy (line) integral of $a(\cdot)$

Pick $a \equiv 1/\sqrt{2}$ on $\partial\Omega$ in (2). $(\int_{\partial\Omega} a \, dz_0 = 0 \, !)$ Then $\alpha(z') \equiv 1/\sqrt{2}$ on Ω_0 and $(T_0^a)^*T_0^a = (-\Delta)^{\frac{1}{2}} \mod \Psi^0(\Omega_0),$ Pick $a \equiv 1/\sqrt{2}$ on $\partial\Omega$ in (3). $(\int_{\partial\Omega} a \, dz_0 = 0 \,!)$ Then $\alpha(z') \equiv 1/\sqrt{2}$ on Ω_0 and $(T_0^a)^* T_0^a = (-\Delta)^{\frac{1}{2}} \mod \Psi^0(\Omega_0),$

Gives local-tomography type imaging of μ , good for detection of singularities of σ from the singularities of $\tilde{\omega}$ (which correspond to high frequency behavior of ω).

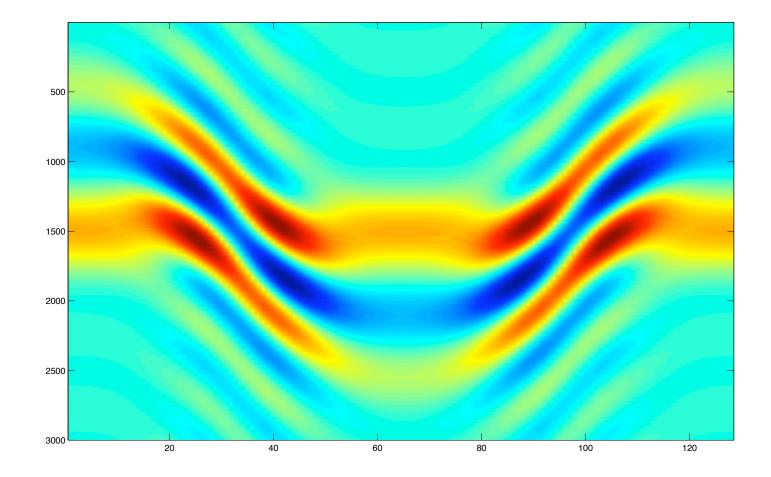


Figure 5: $Re \,\widetilde{\omega}^a(z_0,t,e^{i\varphi})$ for $a\equiv 1/(2\sqrt{2})$

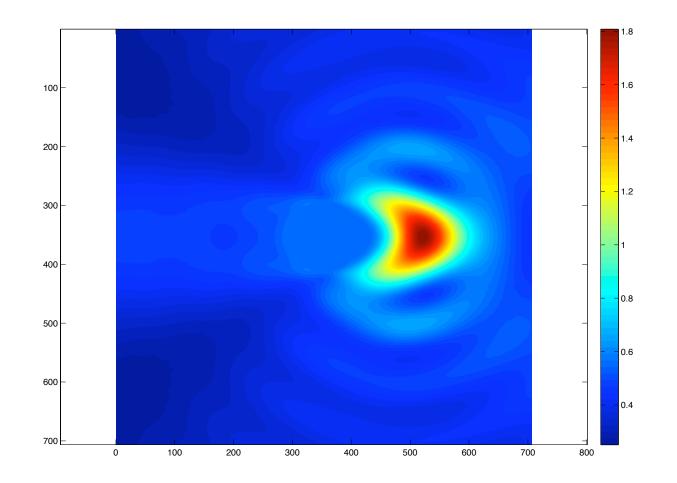


Figure 6: Reconstruction from $\widetilde{\omega}^{a}(\cdot, \cdot)$ for $a \equiv 1/\sqrt{2}$.

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However: the figures above were created after filtering out certain artifacts.

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Singularities of $\widetilde{\omega}^{z_0}, \, \widetilde{\omega}^a$ occur at

- (i) t = 0 for any μ with singularities, and
- (ii) at other values of t, φ , depending on μ .

Explained by wave-front set analysis of the higher order terms in the Neumann series, which are multilinear FIOs.

$$\widetilde{\omega}_{1}^{z_{0}}(t,\varphi) = \int e^{-it\tau} \omega_{1}(z_{0},\tau e^{i\varphi}) d\tau$$
$$= \int_{\Omega} \int_{\Omega} K_{1}^{z_{0}}(t,e^{i\varphi};z',z'') \cdot \mu(z') \cdot \mu(z'') d^{2}z' d^{2}z''$$

Bilinear operator acting on $\mu \otimes \mu$, w/ kernel

$$K_1^{z_0}(t, e^{i\varphi}; z', z'') = \frac{1}{\pi^2} \left(\frac{e^{2i\varphi} \delta''(t + 2Re(e^{i\varphi}(z' - z'')))}{(z' - z_0)(\overline{z}'' - \overline{z}')} \right)$$

$$+\frac{e^{i\varphi}\delta'(t+2\operatorname{Re}(e^{i\varphi}(z'-z'')))}{(z'-z_0)(\overline{z}''-\overline{z}')^2}\Big)$$

• $WF(\widetilde{\omega}_n)$ can be described in terms of (n+1)-fold scatterings of $WF(\mu)$.

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• Still to do: estimates to control smoothness of $\widetilde{\omega}_n$ for $n \ge 3$.

• Can currently do this for n = 1, 2 under prior on σ which includes pws with jumps across curved interfaces.

• Rigorous justification of the Neumann series will require a mixture of multilinear microlocal and harmonic analysis.

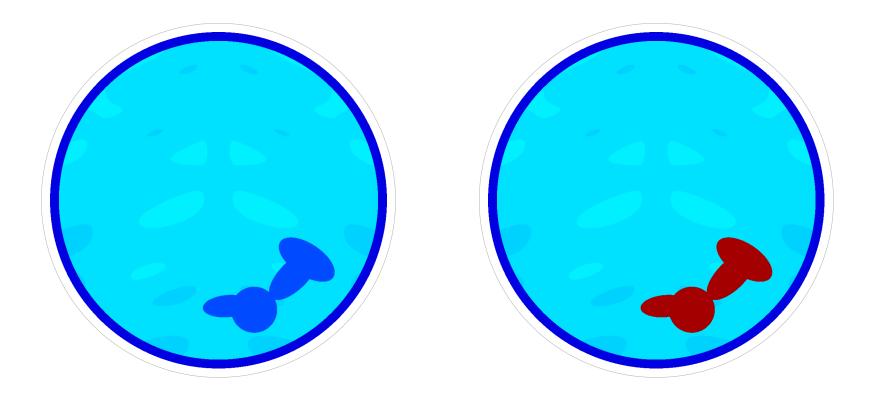
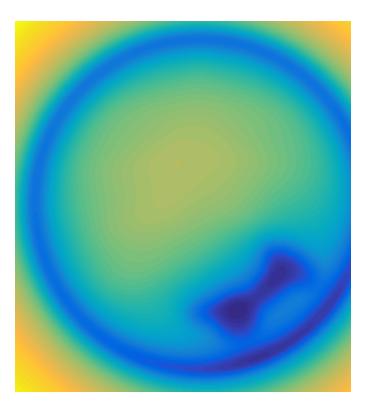


Figure 7: Stroke phantoms within low conductivity skull: Clot (left), haemorrhage (right).



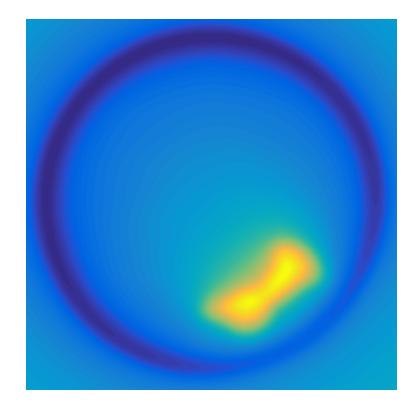


Figure 8: Stroke phantoms reconstructions: Clot (left), haemorrhage (right).