

Alternating Minimization Algorithms for X-Ray CT Imaging

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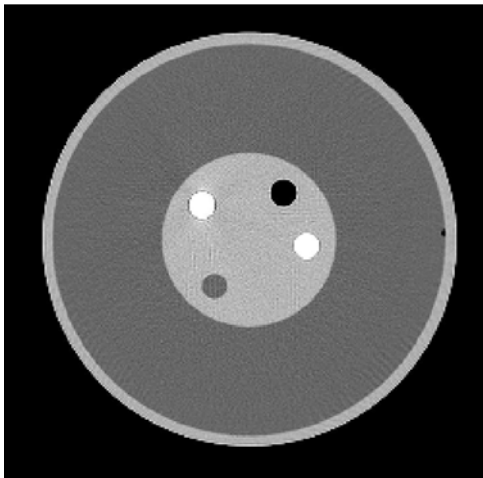
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Collaborators

Faculty

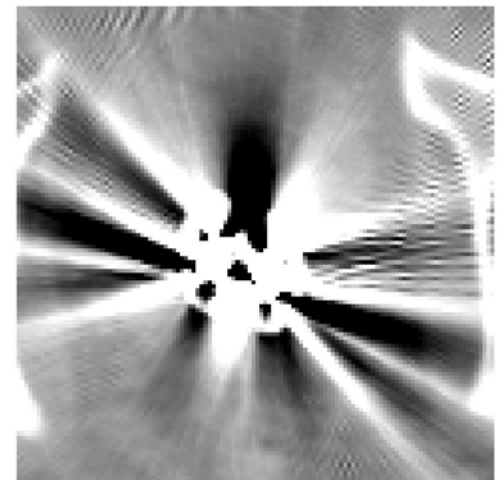
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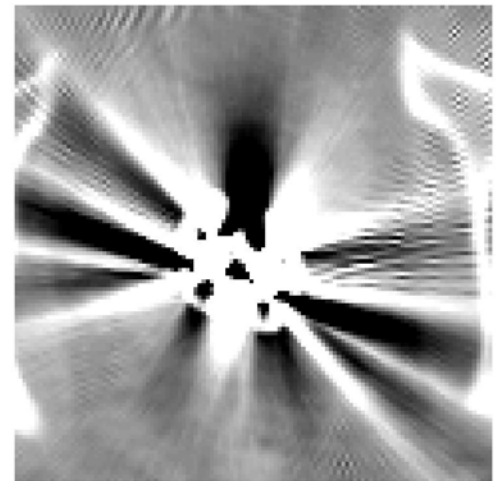
Outline

- **X-Ray CT**
 - Transmission Tomography
 - Maximum Likelihood Viewpoint
 - General Problem
- **Alternating Minimization Algorithms**
 - Information Geometry
 - Projections of I-Divergence
- **X-Ray CT**
 - Phantom Experiments
 - Physical Considerations
 - Extensions
- **Conclusions**



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CT Imaging in Presence of High Density Attenuators

**Brachytherapy applicators
After-loading colpostats
for radiation oncology**

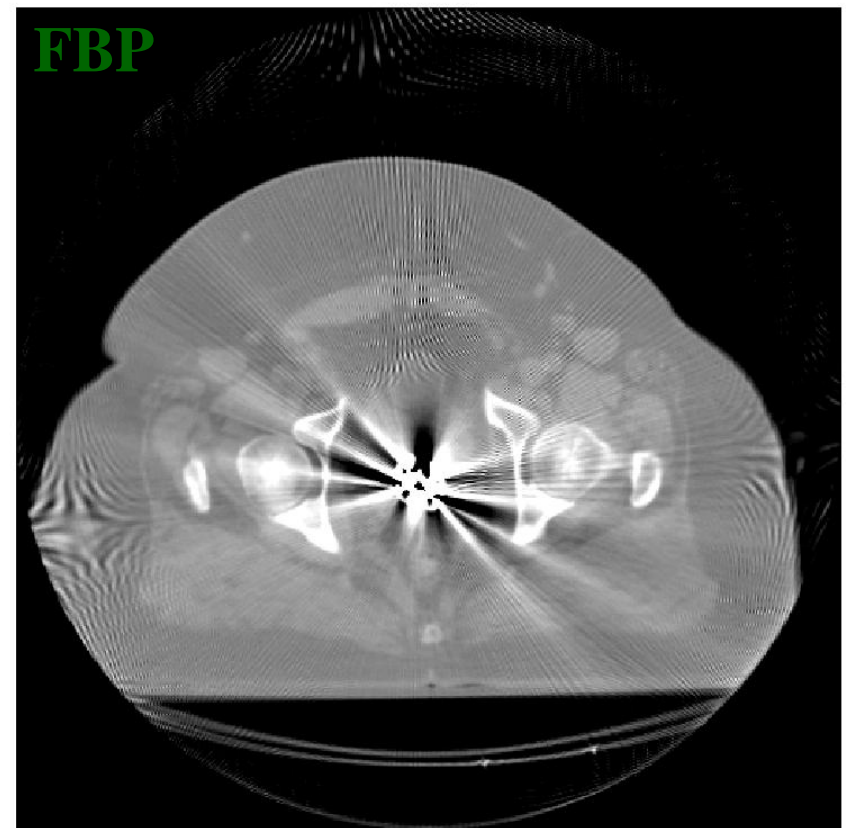
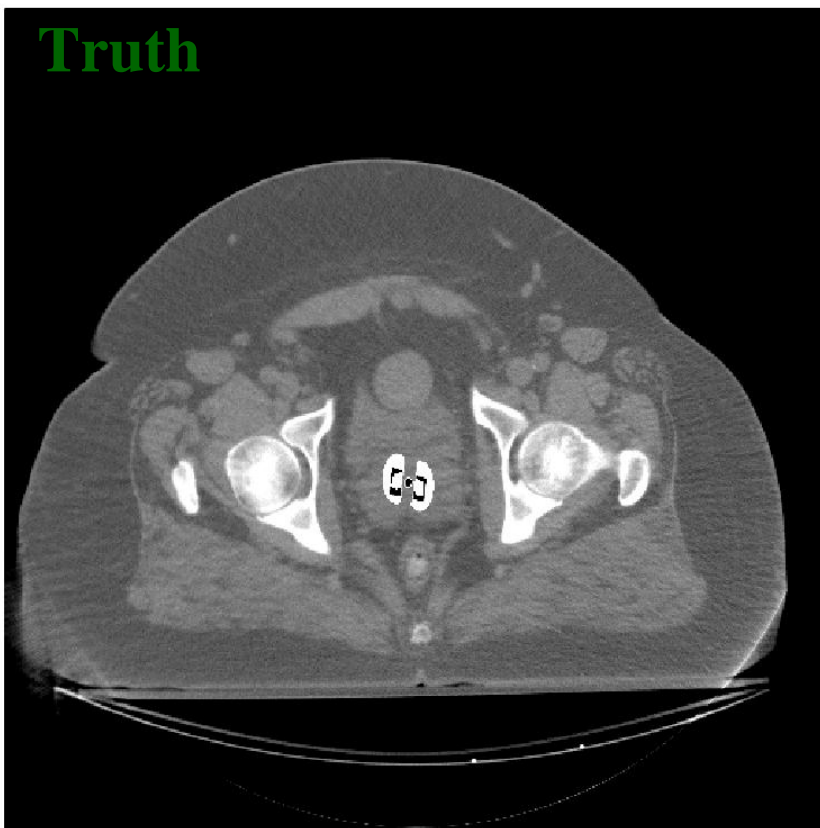
**Cervical cancer: 50% survival rate
Dose prediction important**

**Object-Constrained Computed
Tomography (OCCT)**



Filtered Back Projection

FBP: inverse Radon transform



Transmission Tomography

- Source-detector pairs indexed by y ; pixels indexed by x
- Data $d(y)$ Poisson, means $g(y:\mu)$, log likelihood function

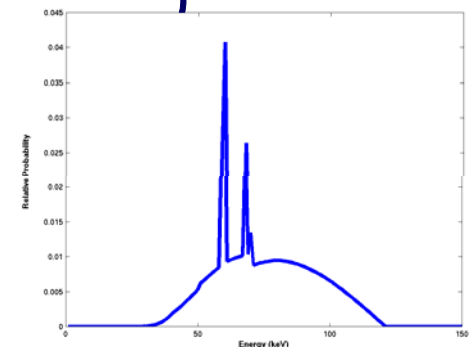
$$l(d | g(\cdot : \mu)) = \sum_{y \in Y} d(y) \ln g(y : \mu) - g(y : \mu)$$

$$g(y : \mu) = \sum_E I_0(y, E) \exp \left(- \sum_{x \in X} h(y, x) \mu(x, E) \right) + \beta(y)$$



- Mean unattenuated counts I_0 , mean background β
- Attenuation function $\mu(x, E)$, E energies

$$\mu(x, E) = \sum_{i=1}^I c_i(x) \mu_i(E)$$



- Maximize over μ or c_i ; equivalently minimize I-divergence

Maximum-Likelihood → Minimum I-divergence

- **Poisson distribution** $P(N = k) = \frac{\lambda^k}{k!} e^{-\lambda}$
- **Poisson distributed data → loglikelihood function** $\ln P(N = k) = k \ln \lambda - \lambda - \ln k!$
- **Maximization over μ equivalent to minimization of I-divergence** $I(k \parallel \lambda) = k \ln \frac{k}{\lambda} - k + \lambda$

$$l(d \mid g(\cdot : \mu)) = \sum_{y \in Y} d(y) \ln g(y : \mu) - g(y : \mu)$$

$$I(d \parallel g(\cdot : \mu)) = \sum_{y \in Y} d(y) \ln \frac{d(y)}{g(y : \mu)} - d(y) + g(y : \mu)$$

$$g(y : \mu) = \sum_E I_0(y, E) \exp \left(- \sum_{x \in X} h(y, x) \mu(x, E) \right) + \beta(y)$$

Maximum Likelihood → Minimum I-Divergence

$$l(d \mid g(\cdot : \mu)) = \sum_{y \in Y} d(y) \ln g(y : \mu) - g(y : \mu)$$

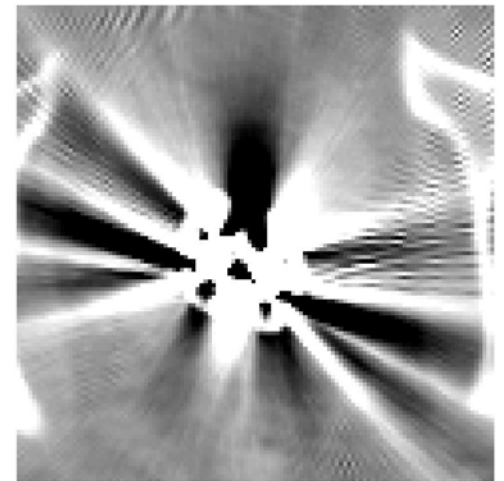
$$I(d \parallel g(\cdot : \mu)) = \sum_{y \in Y} d(y) \ln \frac{d(y)}{g(y : \mu)} - d(y) + g(y : \mu)$$

$$g(y : \mu) = \sum_E I_0(y, E) \exp \left(- \sum_{x \in X} h(y, x) \sum_{i=1}^I c_i(x) \mu_i(E) \right) + \beta(y)$$

Difficulties: log of sum, sums in exponent

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Information Geometry: Properties of I-Divergence

$$I(p \parallel q) = \sum_i p_i \ln \frac{p_i}{q_i} - p_i + q_i$$

- **I-divergence is nonnegative, convex in pair (p,q)**
- **Generalization of relative entropy; not symmetric; example of f-divergence (Csiszár)**
- **Let P be a probability matrix. Then**

$$I(Pp \parallel Pq) \leq I(p \parallel q)$$

- **First projection property**

$$A = \sum_i p_i \quad B = \sum_i q_i$$

$$I(p \parallel q) = I(A \parallel B) + AI(p/A \parallel q/B)$$

Variational Representations

- **Convex Decomposition Lemma.**

$$\ln\left(\sum_i q_i\right) = -\min_{p \in \mathbf{P}} \sum_i p_i \ln \frac{p_i}{q_i}$$

$$\mathbf{P} = \left\{ p : p_i \geq 0, \sum_i p_i = 1 \right\}$$

- **Basis for EM; see also De Pierro, Lange, Fessler**

$$\ln[g(y : \mu)] = \ln\left[\sum_E I_0(y, E) \exp\left(-\sum_{x \in X} h(y, x) \sum_{i=1}^I c_i(x) \mu_i(E) \right) \right]$$

$$= \min_{p \in \mathbf{L}} \sum_E p(y, E) \ln \frac{p(y, E)}{q(y, E)}$$

$$q(y, E) = I_0(y, E) \exp\left(-\sum_{x \in X} h(y, x) \sum_{i=1}^I c_i(x) \mu_i(E) \right)$$

Information Geometry: Projections Using I-Divergence

- Define the linear family

$$L(A, b) = \left\{ p \in \mathfrak{R}_+^n : Ap = b \right\}$$

- **Theorem.** Suppose that q and L are given. Let p^* in L achieve

$$p^* = \arg \min_{p \in L(A, b)} I(p \parallel q)$$

then for all p in L $I(p \parallel q) = I(p \parallel p^*) + I(p^* \parallel q)$

Information Geometry: Projections Using I-Divergence

- Define the exponential family

$$E(\pi, B) = \left\{ q \in \mathcal{R}_+^n : q_i = \pi_i \exp\left(\sum_k b_{ki} v_k\right), \text{ for some } v \right\}$$

- **Theorem.** Suppose that p and E are given. Let q^* in E achieve

$$q^* = \arg \min_{q \in E(\pi, B)} I(p \parallel q)$$

- then for all q in E ,

$$I(p \parallel q) = I(p \parallel q^*) + I(q^* \parallel q)$$

Comment on Proofs

Duality Theorem: the two problems below are (Fenchel) dual, with solutions $q^* = p^*$.

$$\min_{q \in E(\pi, B)} I(d \parallel q)$$

$$\min_{p \in L(B^T, B^T d)} I(p \parallel \pi)$$

The resulting values of the objective functions satisfy

$$I(d \parallel \pi) = I(d \parallel q^*) + I(q^* \parallel \pi)$$

More Information Geometry...

- Shun-ichi Amari, Imre Csiszár
- Two types of information geodesics:
 - Linear, m-projections
 - Exponential, e-projections
- Differential geometry on manifold of probability density functions
- Fisher Information is the Riemannian metric
- Exponential family \rightarrow e-flat manifold \rightarrow dually flat Riemannian space
- Dual parameterization: mean and exponential family parameter

Alternating Minimization Algorithms

- Define problem as $\min_q \phi(q)$
- Derive variational representation: $\phi(q) = \min_p J(p, q)$
- J is an auxiliary function; p is in auxiliary set P
- Result: double minimization $\min_q \min_p J(p, q)$
- Alternating minimization algorithm

$$p^{(l+1)} = \arg \min_{p \in P} J(p, q^{(l)})$$

$$q^{(l+1)} = \arg \min_{q \in Q} J(p^{(l+1)}, q)$$

Comments: Guaranteed Monotonicity; J selected carefully

Alternating Minimization Algorithms: I-Divergence, Linear, Exponential Families

- **Special Case of Interest: J is I-divergence**
- **Families of Interest:**
Linear Family $L(A,b) = \{p: Ap = b\}$
Exponential Family $E(\pi,B) = \{q: q_i = \pi_i \exp[\sum_j b_{ij} v_j]\}$

$$p^{(l+1)} = \arg \min_{p \in L(A,b)} I(p \parallel q^{(l)})$$

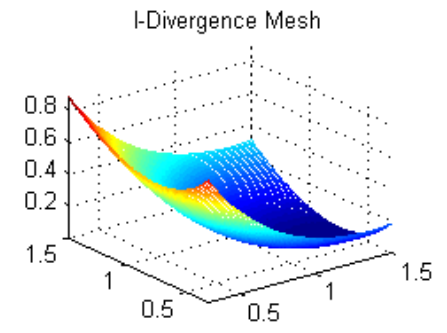
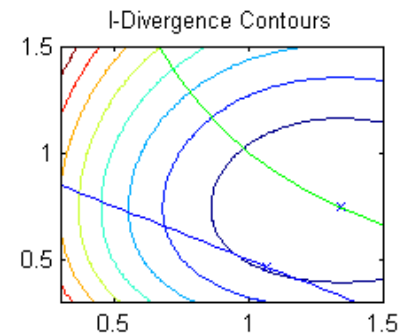
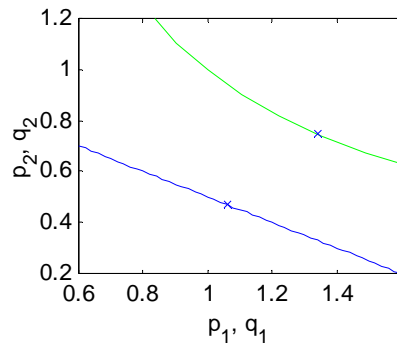
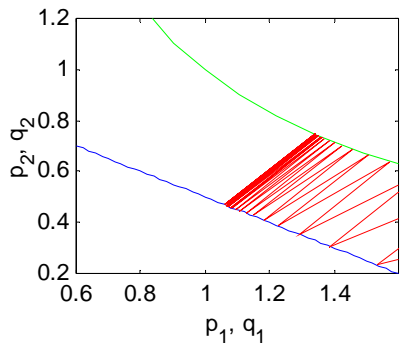
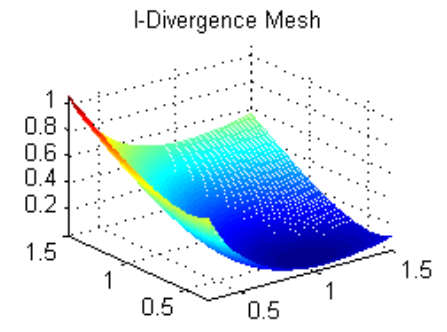
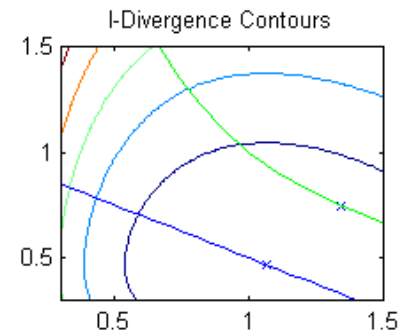
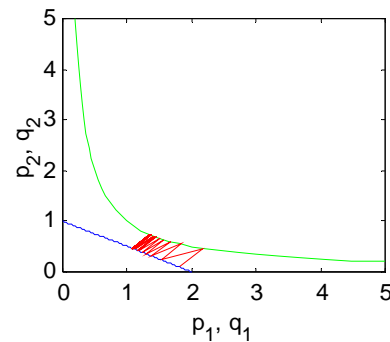
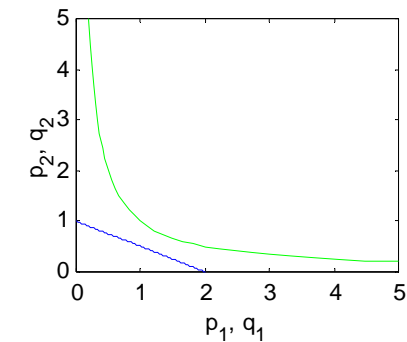
$$q^{(l+1)} = \arg \min_{q \in E(\pi,B)} I(p^{(l+1)} \parallel q)$$

**Csiszár and Tusnády; Dempster, Laird, Rubin; Blahut;
Richardson; Lucy; Vardi, Shepp, and Kaufman; Cover;
Miller and Snyder; O'Sullivan**

Alternating Minimization Example

- **Linear family:** $p_1 + 2 p_2 = 2$
- **Exponential family:** $q_1 = \exp (v)$, $q_2 = \exp (-v)$

$$\min_{q \in E} \min_{p \in L} I(p \parallel q)$$



Alternating Minimization Algorithms

- **Projections and triangle equality**

$$I(p^{(l)} \parallel q^{(l)}) = I(p^{(l)} \parallel p^{(l+1)}) + I(p^{(l+1)} \parallel q^{(l)})$$

$$I(p^{(l+1)} \parallel q^{(l)}) = I(p^{(l+1)} \parallel q^{(l+1)}) + I(q^{(l+1)} \parallel q^{(l)})$$

- **Bounded sums (depending on initial condition)**

$$\sum_{l=1}^{\infty} I(p^{(l)} \parallel p^{(l+1)})$$

$$\sum_{l=1}^{\infty} I(q^{(l+1)} \parallel q^{(l)})$$

- **Monotonicity; limit points exist, form connected set**

New Alternating Minimization Algorithm for Transmission Tomography

$$\min_q \min_{p \in \mathcal{L}} I(p \parallel q) = \sum_{y \in \mathcal{Y}} \sum_E p(y, E) \ln \frac{p(y, E)}{q(y, E)} - p(y, E) + q(y, E)$$

$$q(y, E) = I_0(y, E) \exp \left(- \sum_{x \in \mathcal{X}} h(y, x) \sum_{i=1}^I c_i(x) \mu_i(E) \right)$$

$$\mathcal{L} = \left\{ p(y, E) : \sum_E p(y, E) = d(y) \right\}$$

Data determine the linear family

Exponential family parameters are image(s)

Alternating Minimization Algorithm

Image update

$$\hat{c}_i^{(l+1)}(x) = \hat{c}_i^{(l)}(x) - \frac{1}{Z_i(x)} \ln \frac{\tilde{b}_i^{(l)}(x)}{\hat{b}_i^{(l)}(x)}$$

Interpretation:

- compare predicted data to measured data via ratio of backprojections
- update estimate using a normalization constant

$$\tilde{b}_i^{(l)}(x) = \sum_y \sum_E \mu_i(E) h(y, x) \hat{p}^{(l)}(y, E)$$

$$\hat{b}_i^{(l)}(x) = \sum_y \sum_E \mu_i(E) h(y, x) \hat{q}^{(l)}(y, E)$$

Alternating Minimization Algorithm

Image update

$$\hat{c}_i^{(l+1)}(x) = \hat{c}_i^{(l)}(x) - \frac{1}{Z_i(x)} \ln \frac{\tilde{b}_i^{(l)}(x)}{\hat{b}_i^{(l)}(x)}$$

Interpretation:

- compare predicted data to measured data via ratio of backprojections
- update estimate using a normalization constant

Comments:

- choice for constants
- monotonic convergence
- constraints easily incorporated
- computationally expensive:

N forward, $2 N$ backward projections per iteration

Derivation of Iterations

$$\min_q \min_{p \in \mathcal{L}} I(p \parallel q) = \sum_{y \in Y} \sum_E p(y, E) \ln \frac{p(y, E)}{q(y, E)} - p(y, E) + q(y, E)$$

$$q(y, E) = I_0(y, E) \exp \left(- \sum_{x \in X} h(y, x) \sum_{i=1}^I c_i(x) \frac{Z_i(x)}{Z_i(x)} \mu_i(E) \right) \leq$$

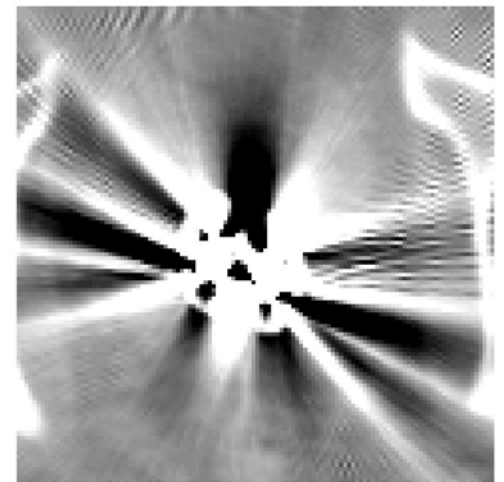
$$I_0(y, E) \exp \left(- \sum_{x \in X} h(y, x) \sum_{i=1}^I c_i^{(k)}(x) \mu_i(E) \right) \sum_{x \in X} \sum_{i=1}^I \frac{h(y, x) \mu_i(E)}{Z_i(x)} \exp(-Z_i(x) \Delta c_i^{(k+1)}(x))$$

$$I(p^{(k)} \parallel q) \leq \sum_{x \in X} \sum_{i=1}^I \tilde{b}_i(x) [c_i^{(k)}(x) + \Delta c_i^{(k+1)}(x)] + \hat{b}_i(x) \frac{1}{Z_i(x)} \exp(-Z_i(x) \Delta c_i^{(k+1)}(x))$$

+ other terms

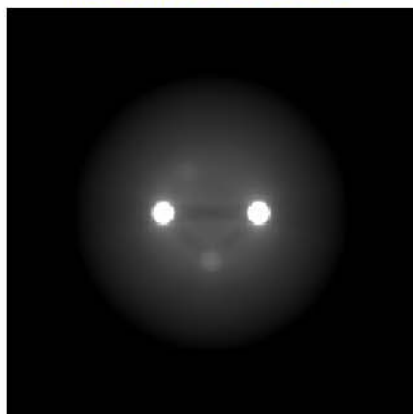
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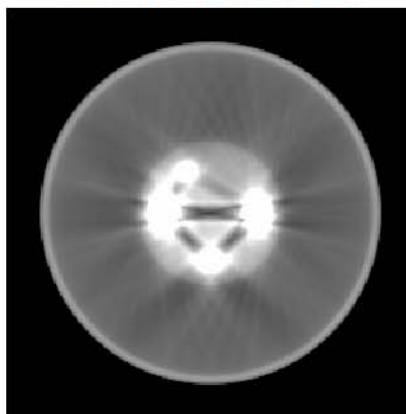


Mini CT, AM Iteration 0000001

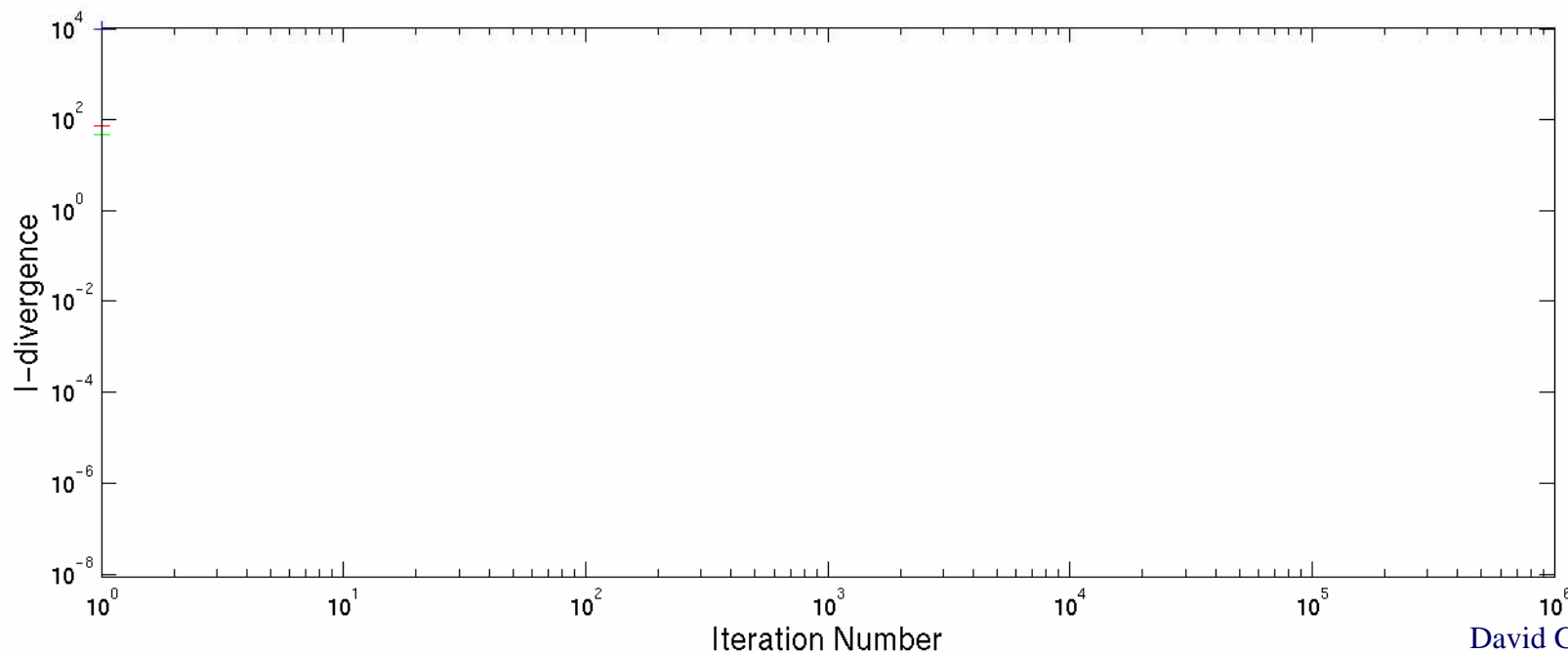
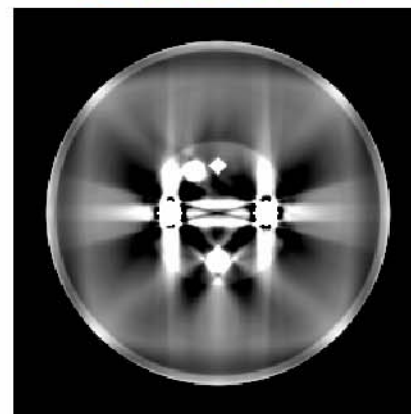
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22 Ordered Subsets

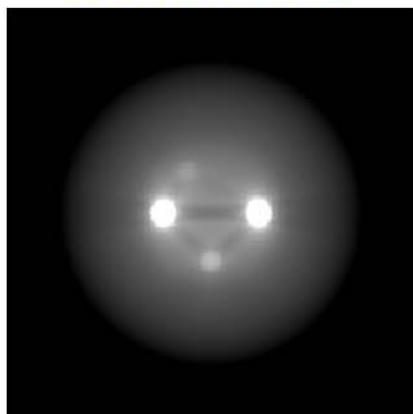


132 Ordered Subsets

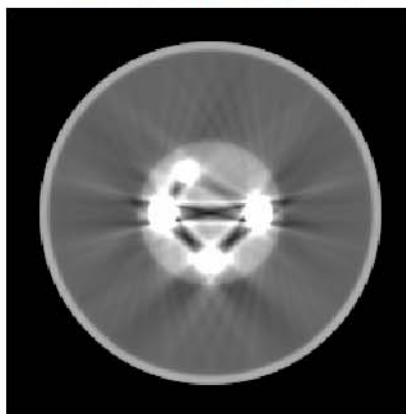


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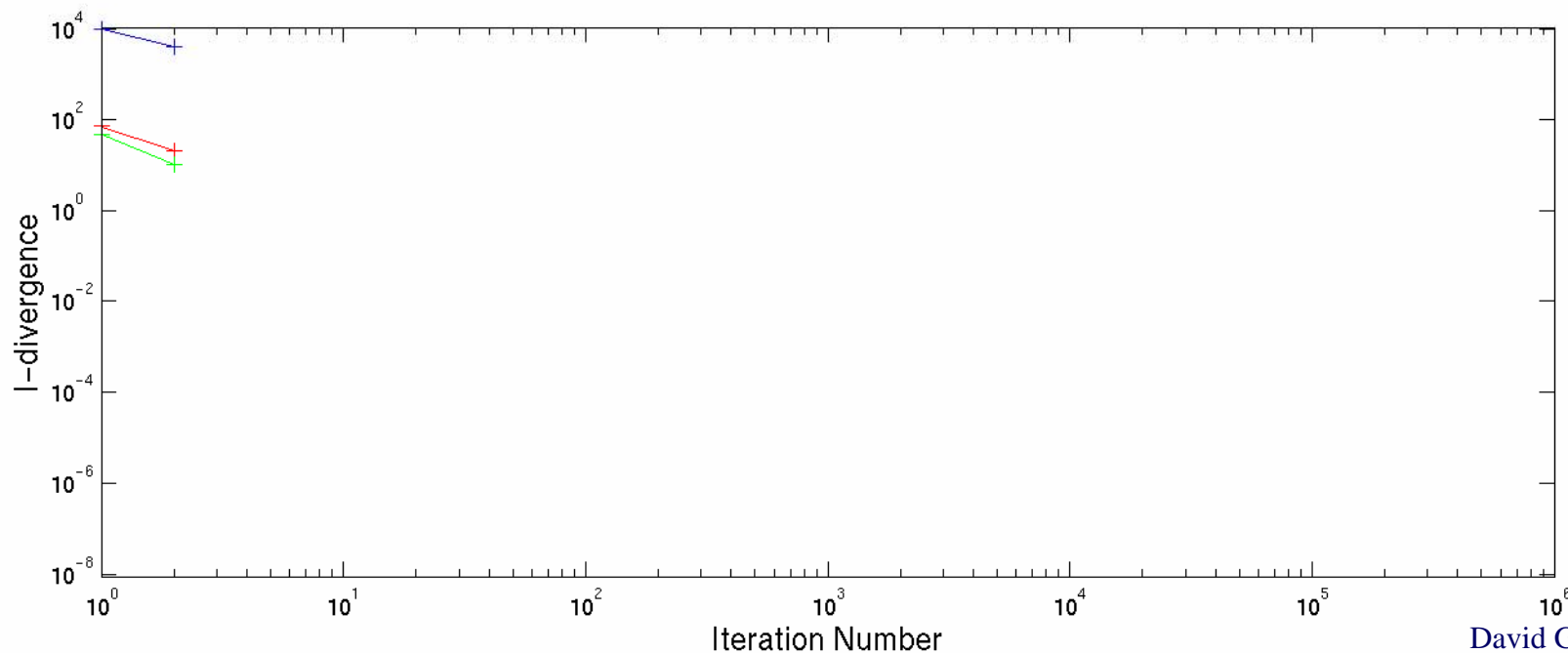
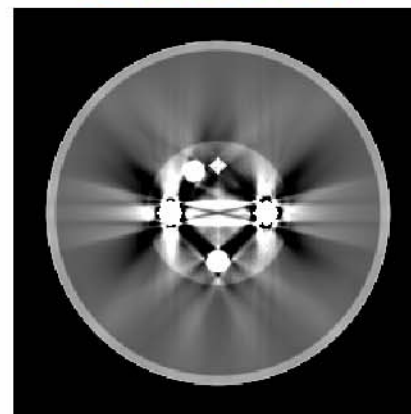
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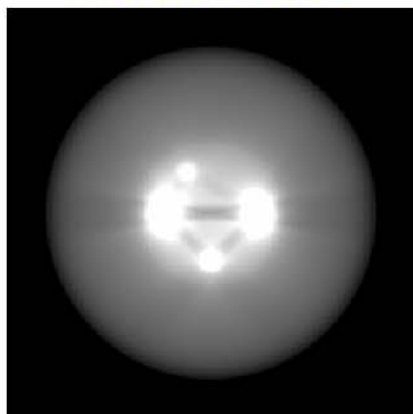


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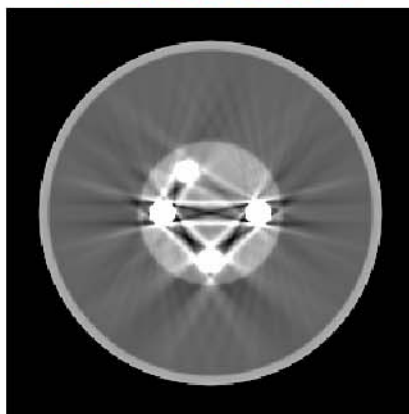


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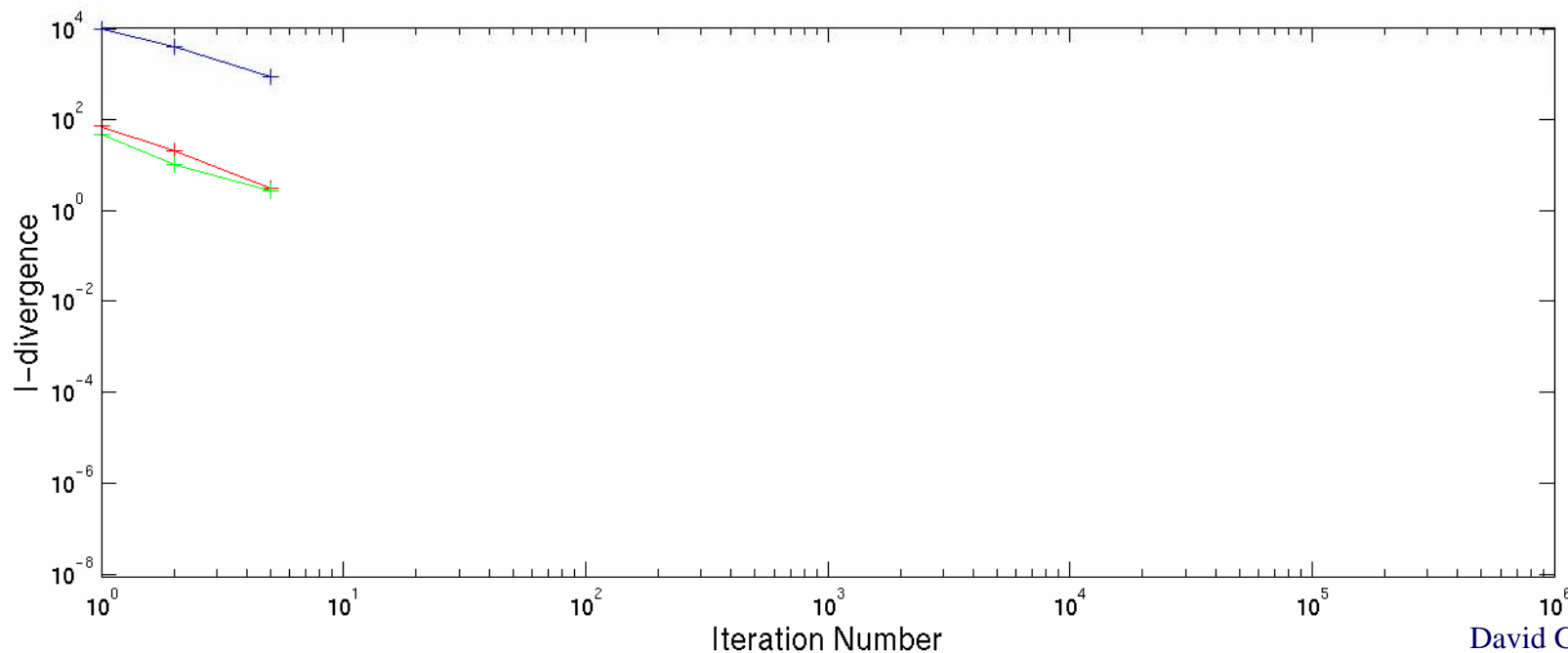
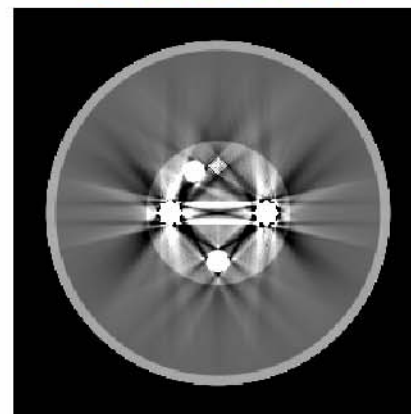
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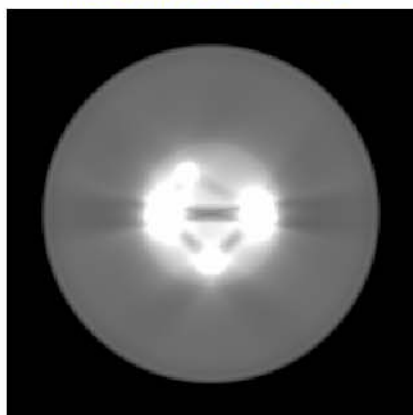


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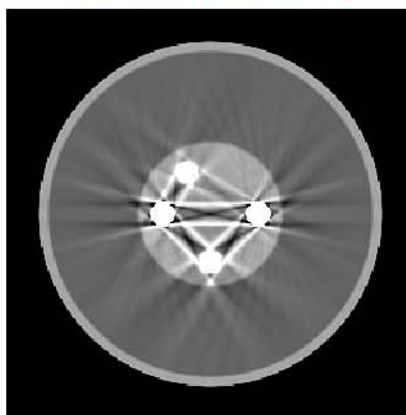


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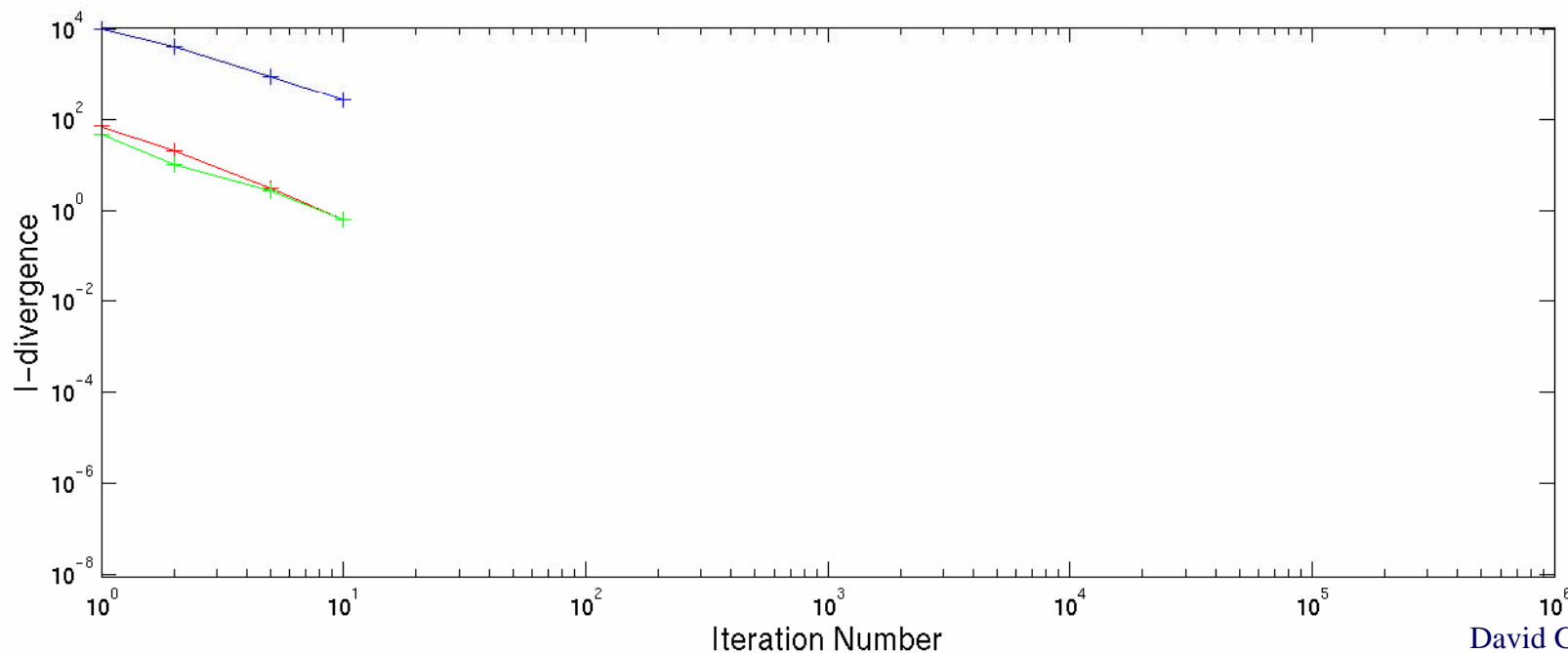
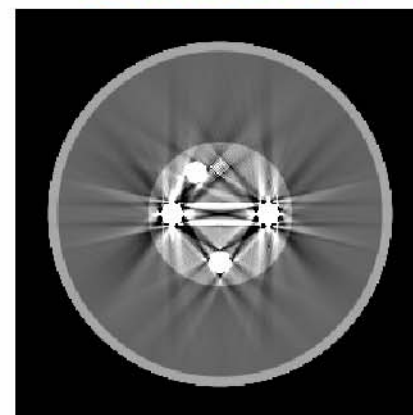
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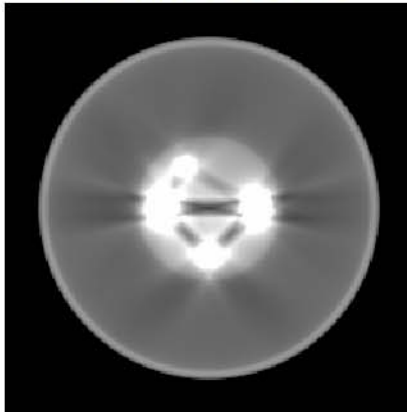


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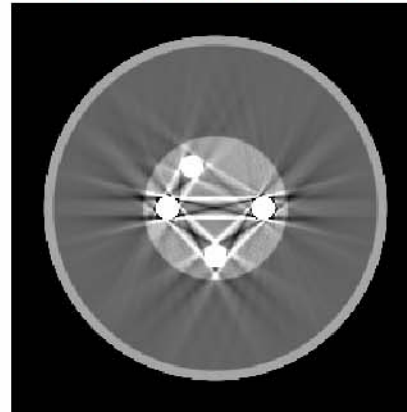


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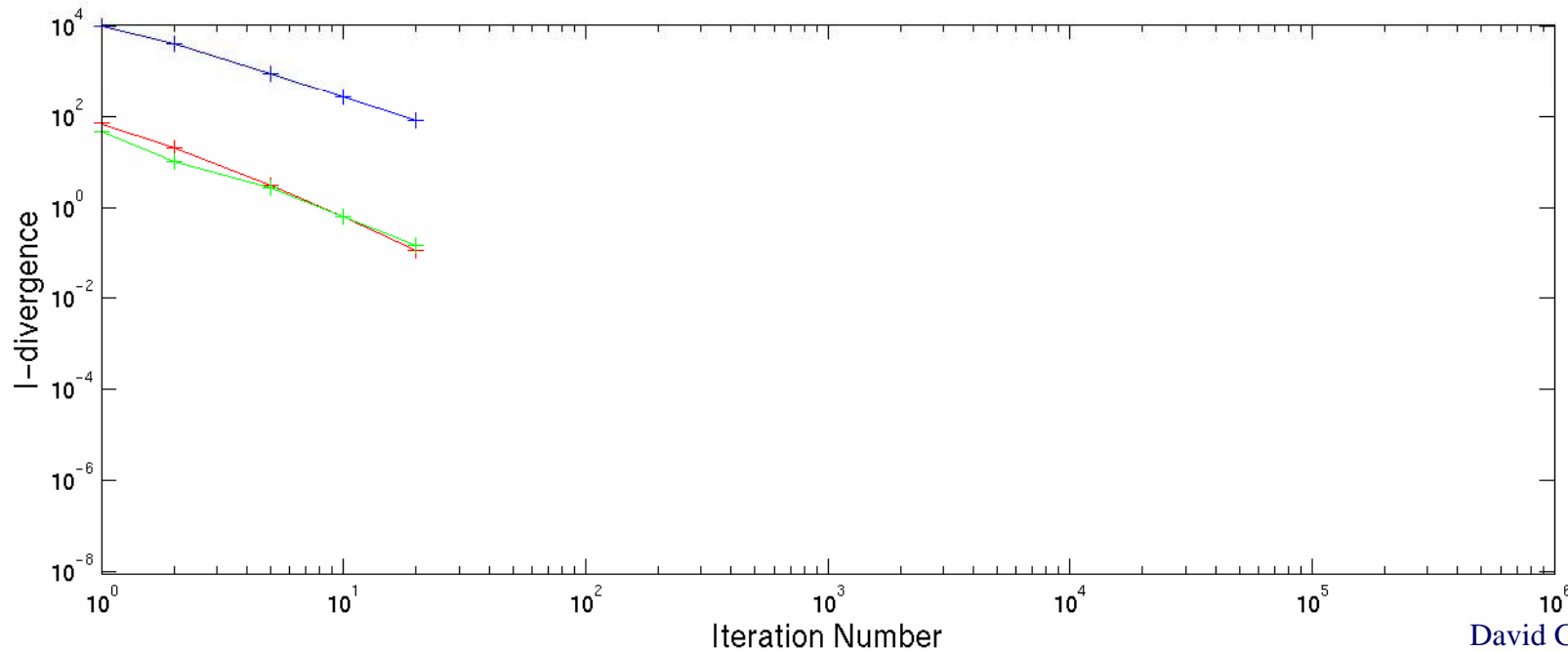
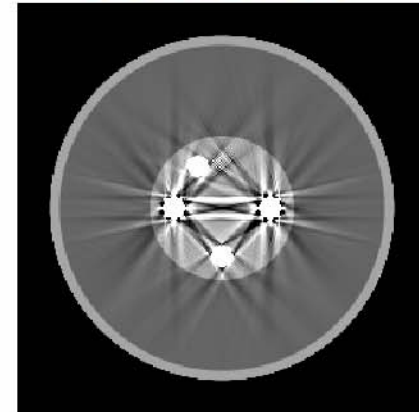
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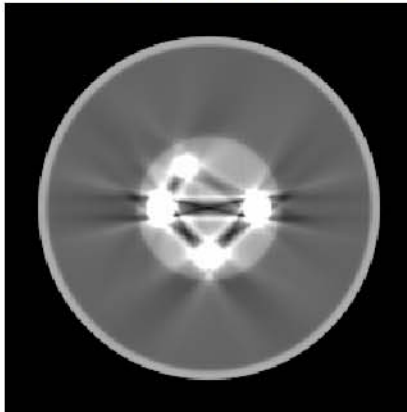


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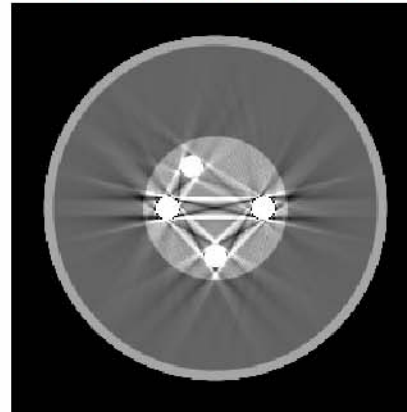


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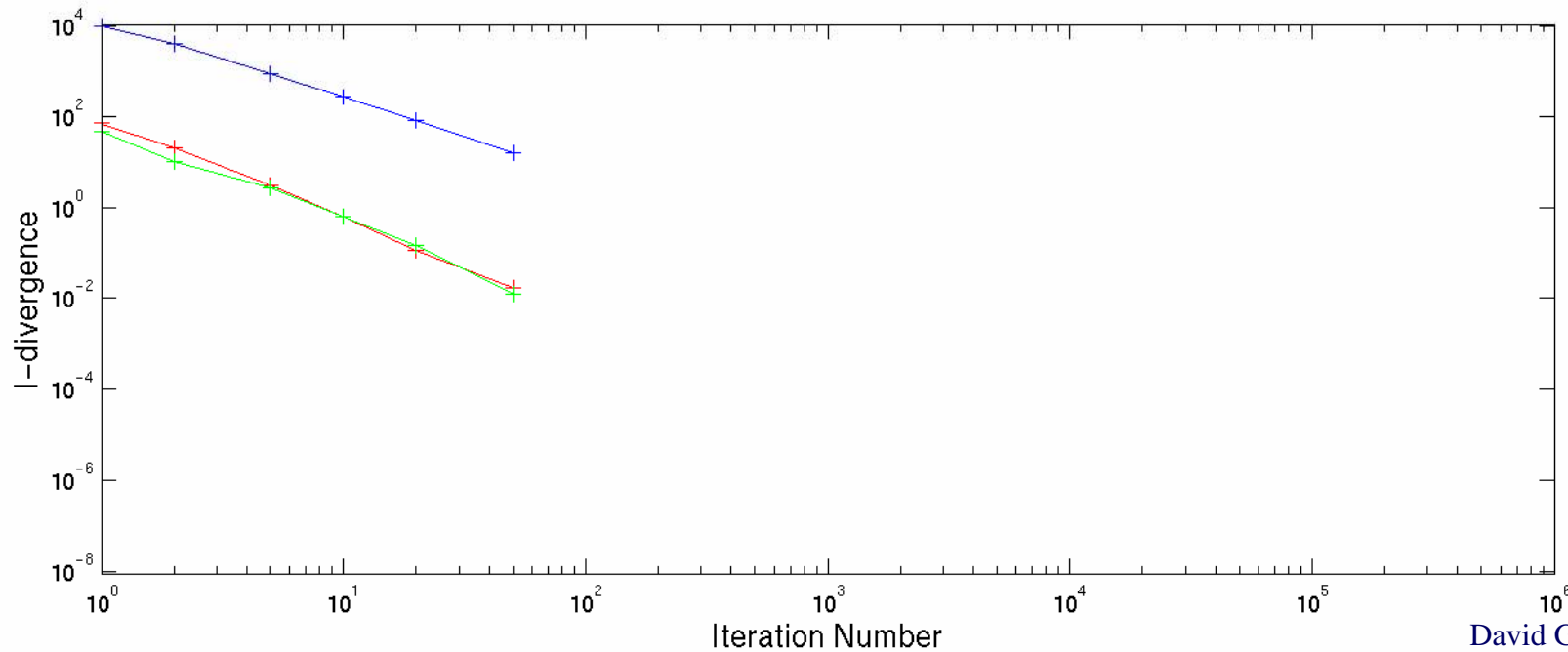
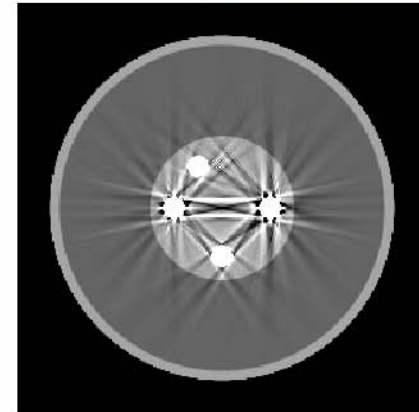
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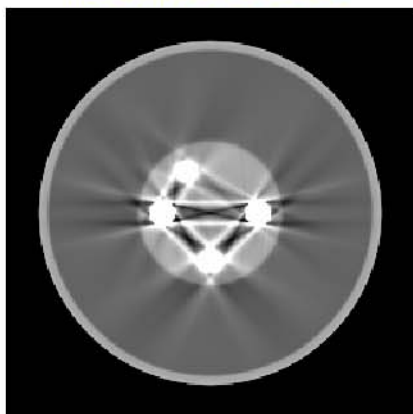


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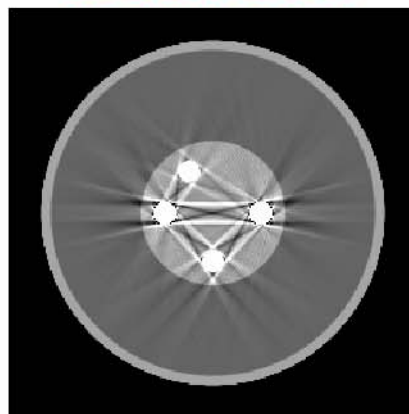


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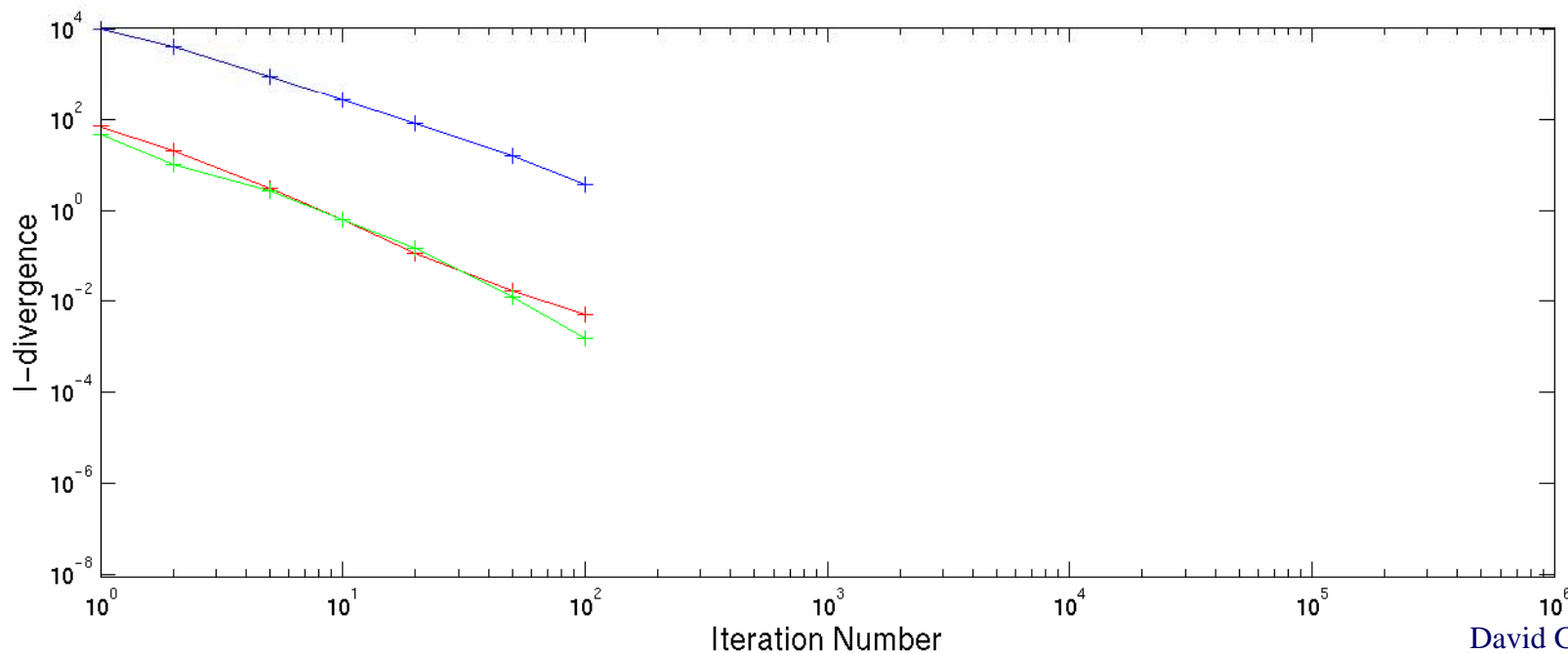
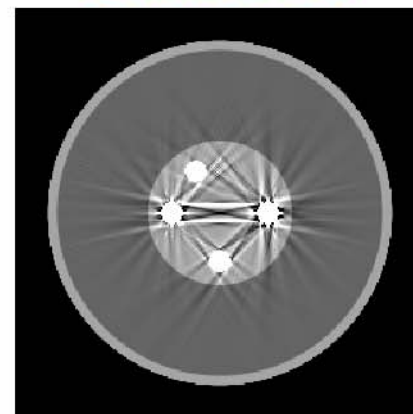
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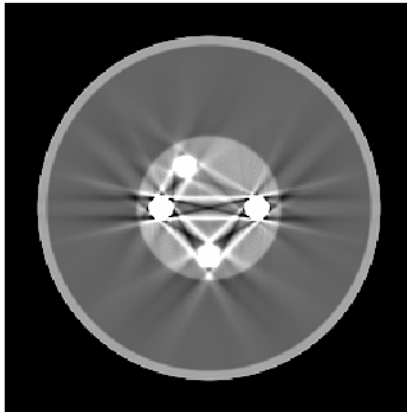


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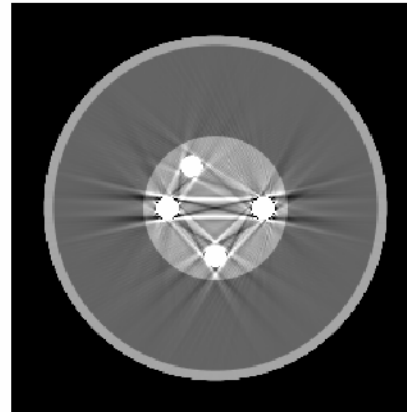


Mini CT, AM Iteration 0000200

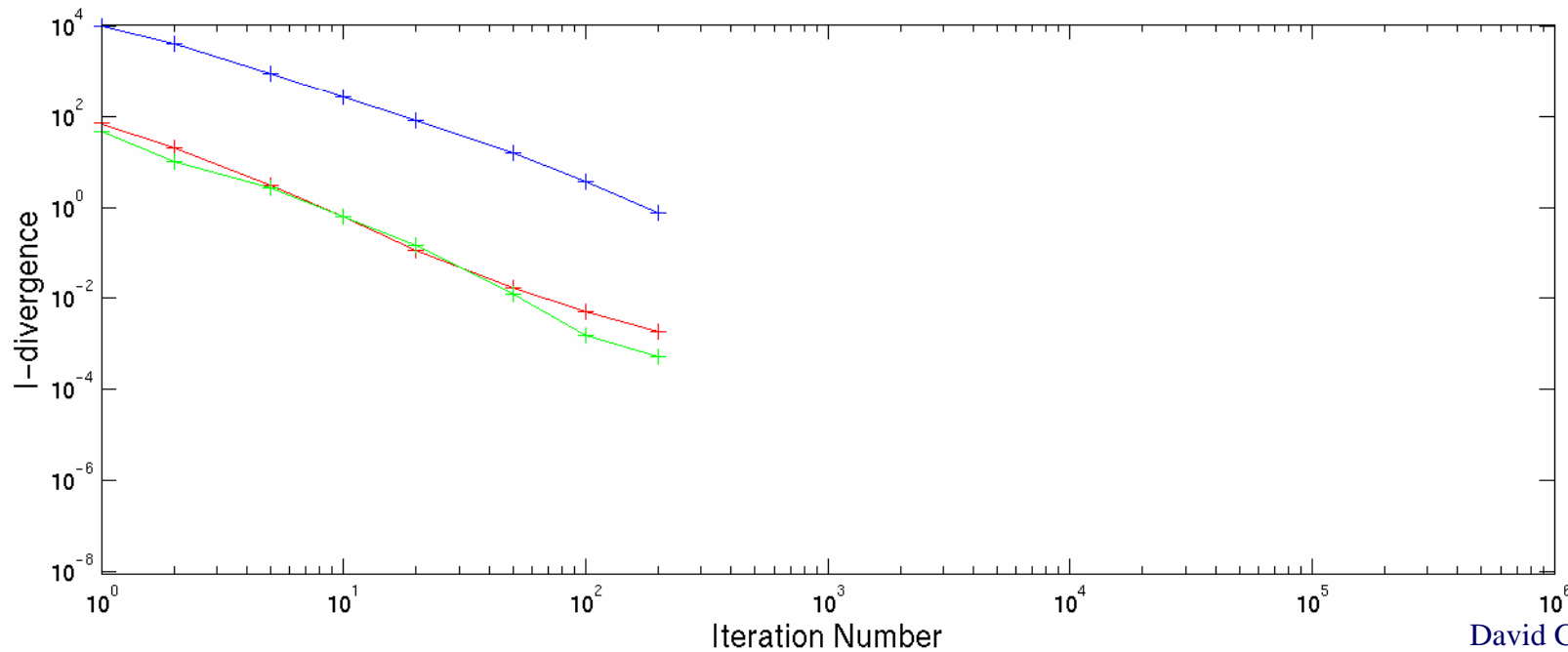
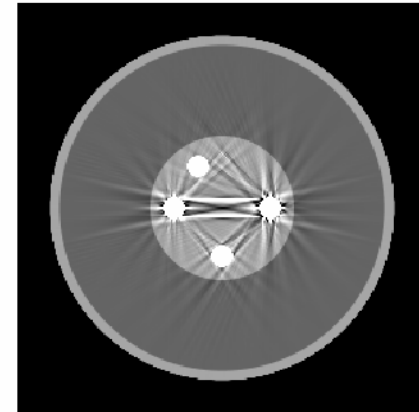
No Ordered Subsets



22 Ordered Subsets

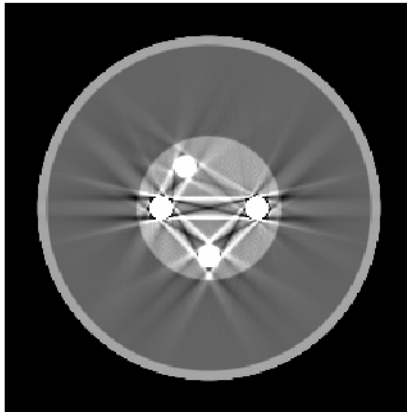


132 Ordered Subsets

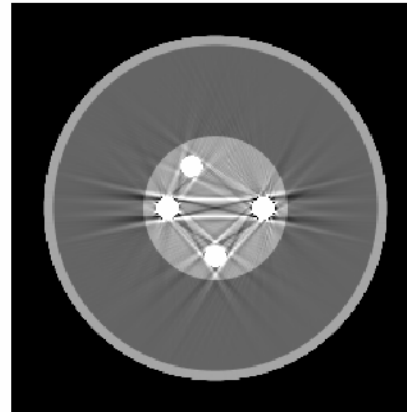


Mini CT, AM Iteration 0000500

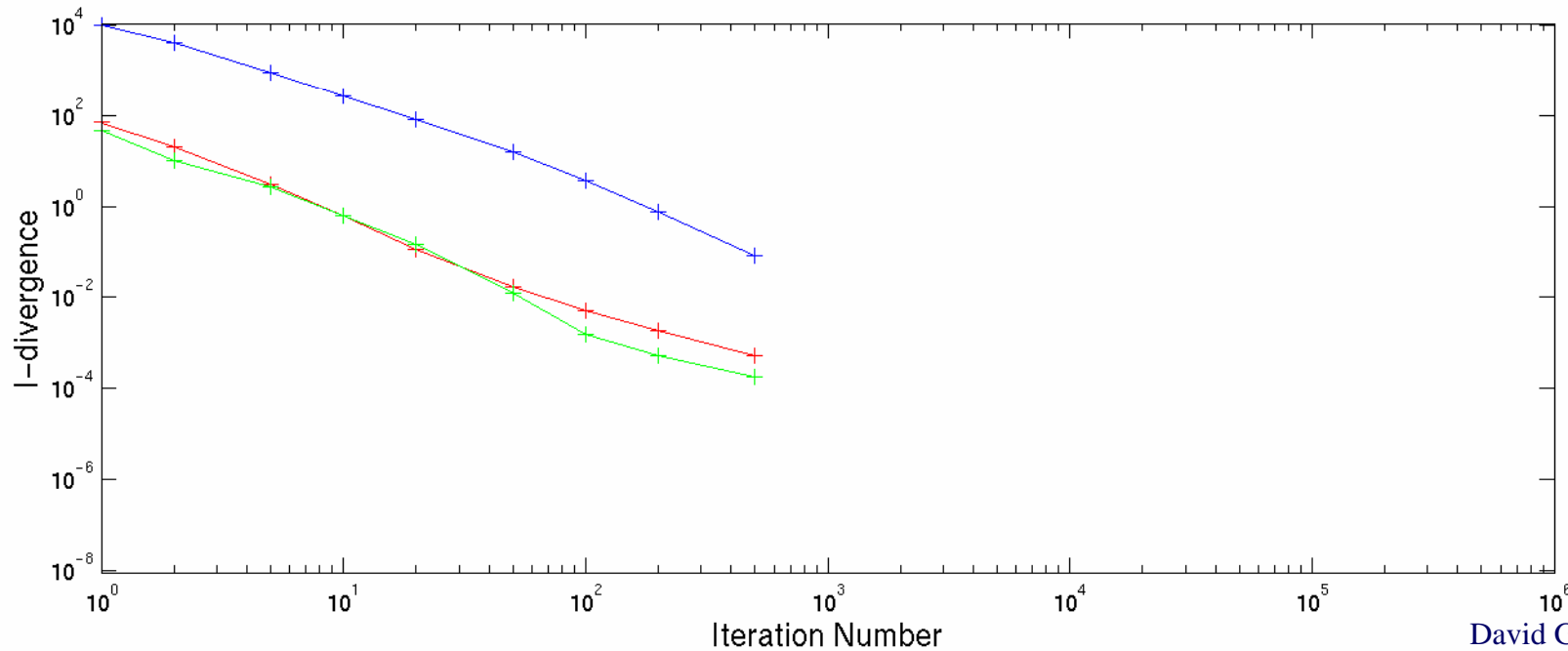
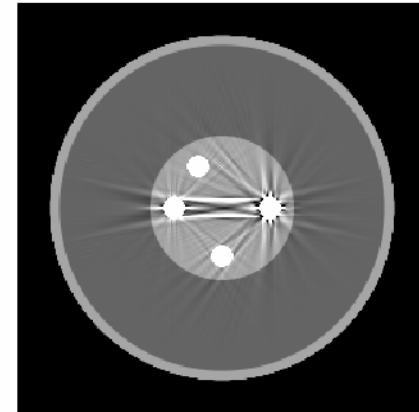
No Ordered Subsets



22 Ordered Subsets

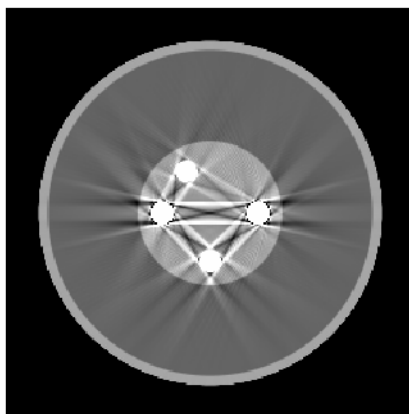


132 Ordered Subsets

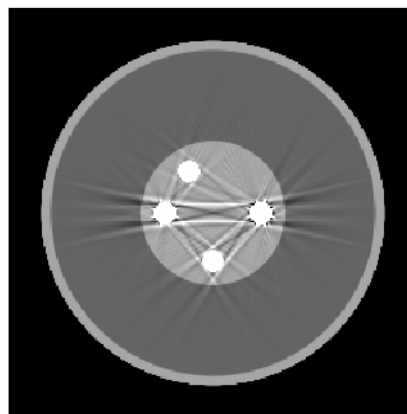


Mini CT, AM Iteration 0001000

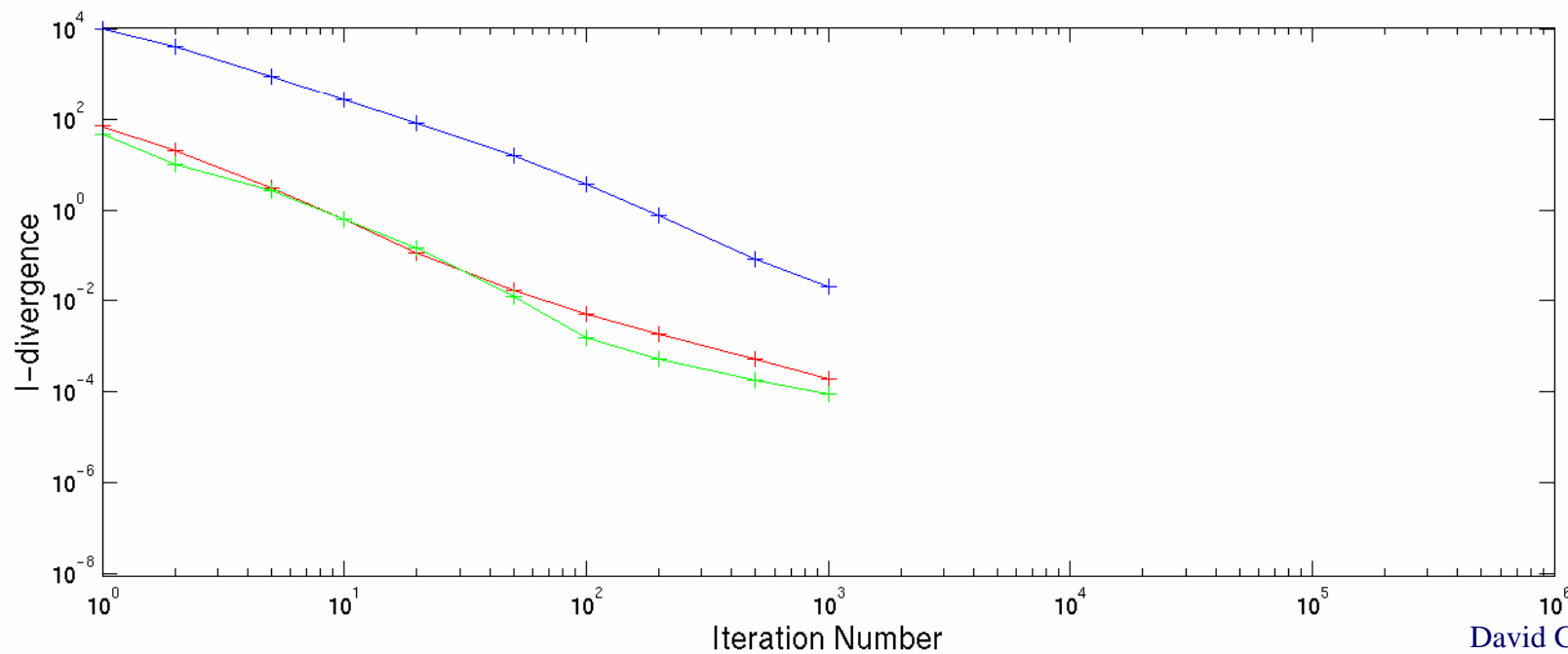
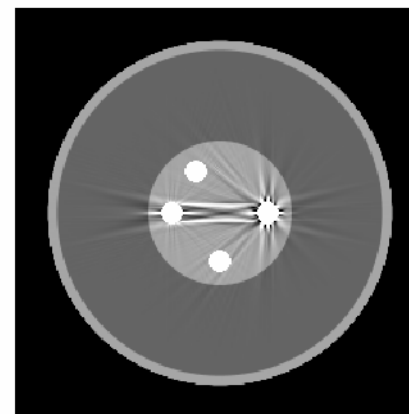
No Ordered Subsets



22 Ordered Subsets

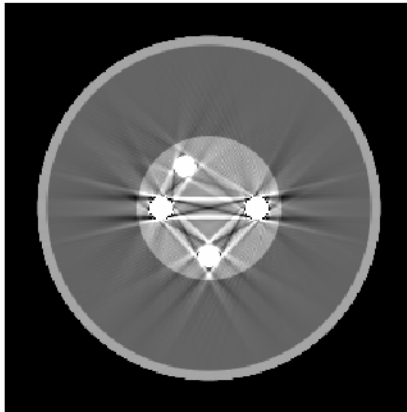


132 Ordered Subsets

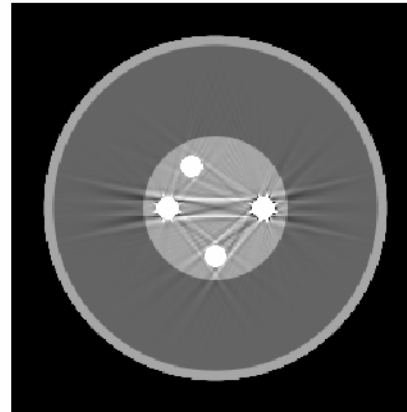


Mini CT, AM Iteration 0002000

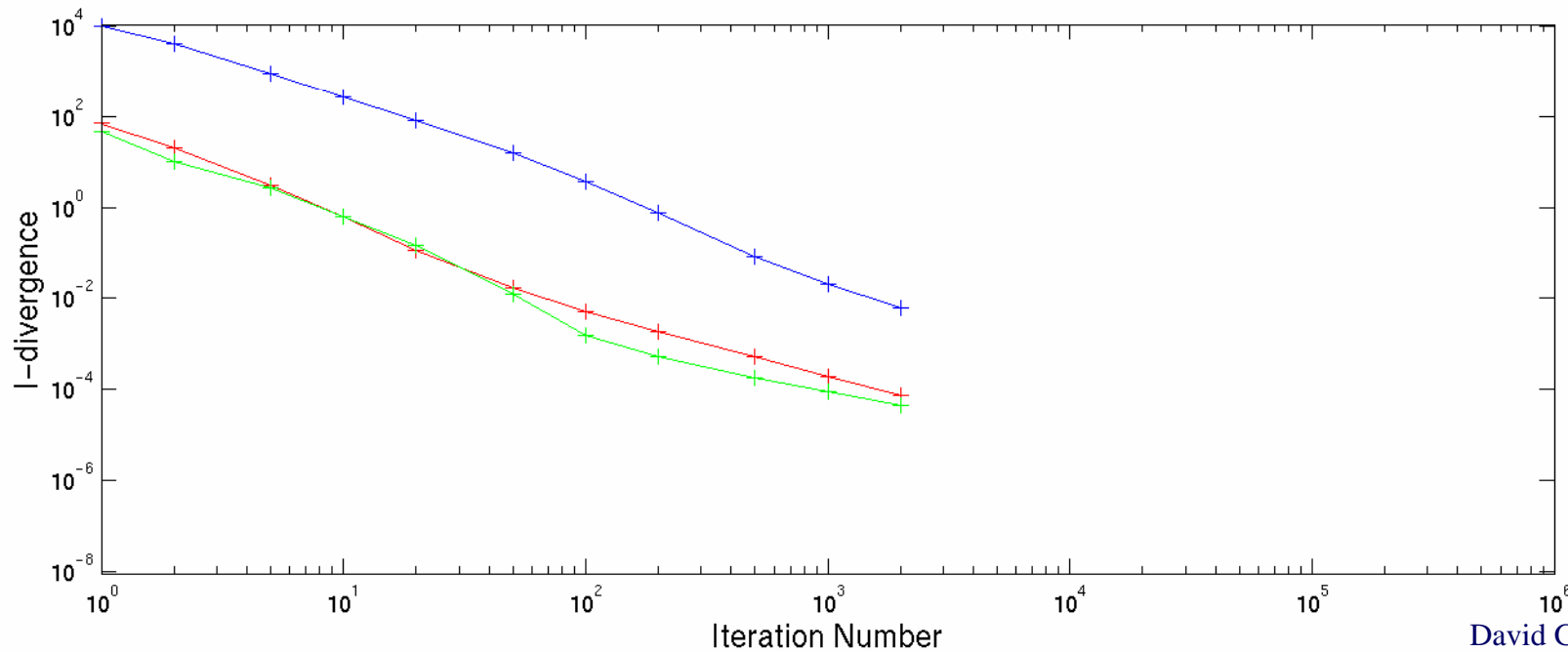
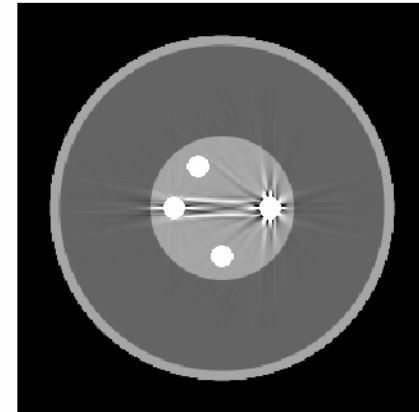
No Ordered Subsets



22 Ordered Subsets

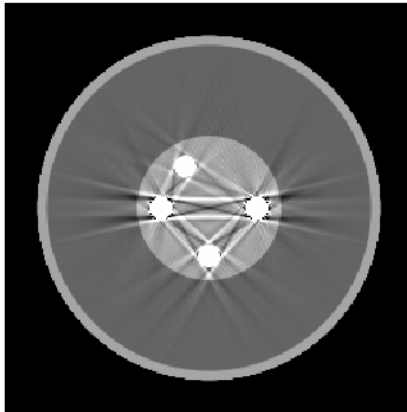


132 Ordered Subsets

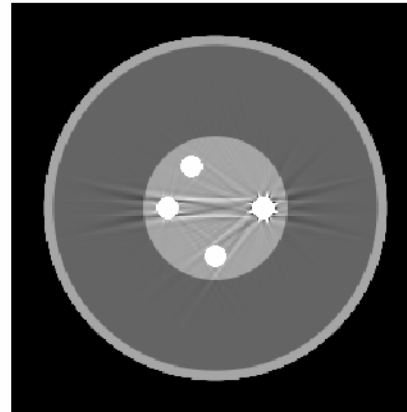


Mini CT, AM Iteration 0005000

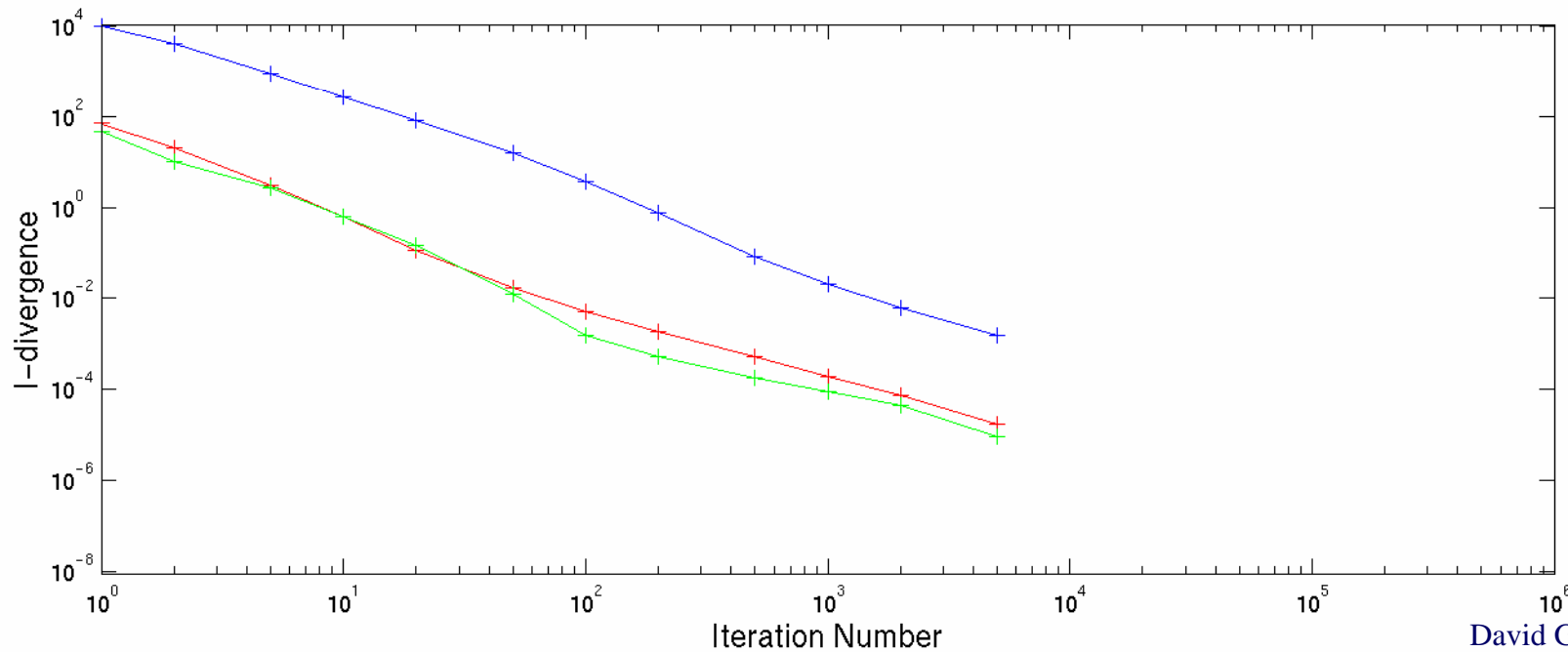
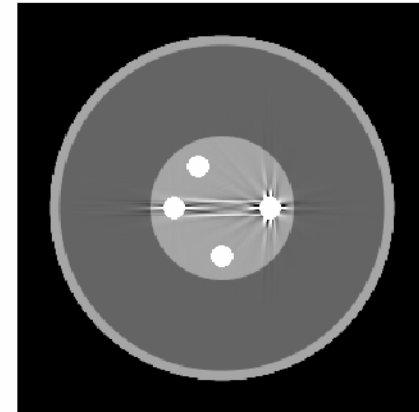
No Ordered Subsets



22 Ordered Subsets

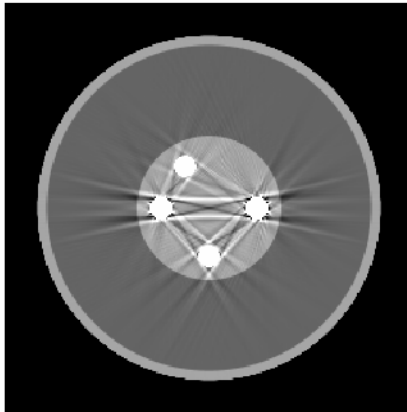


132 Ordered Subsets

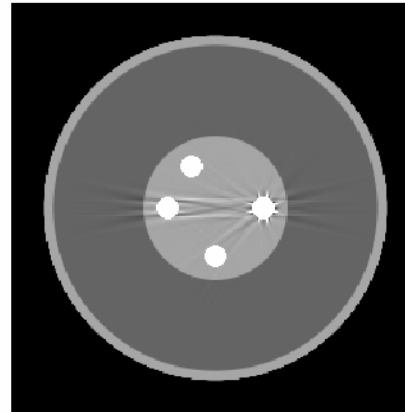


Mini CT, AM Iteration 0010000

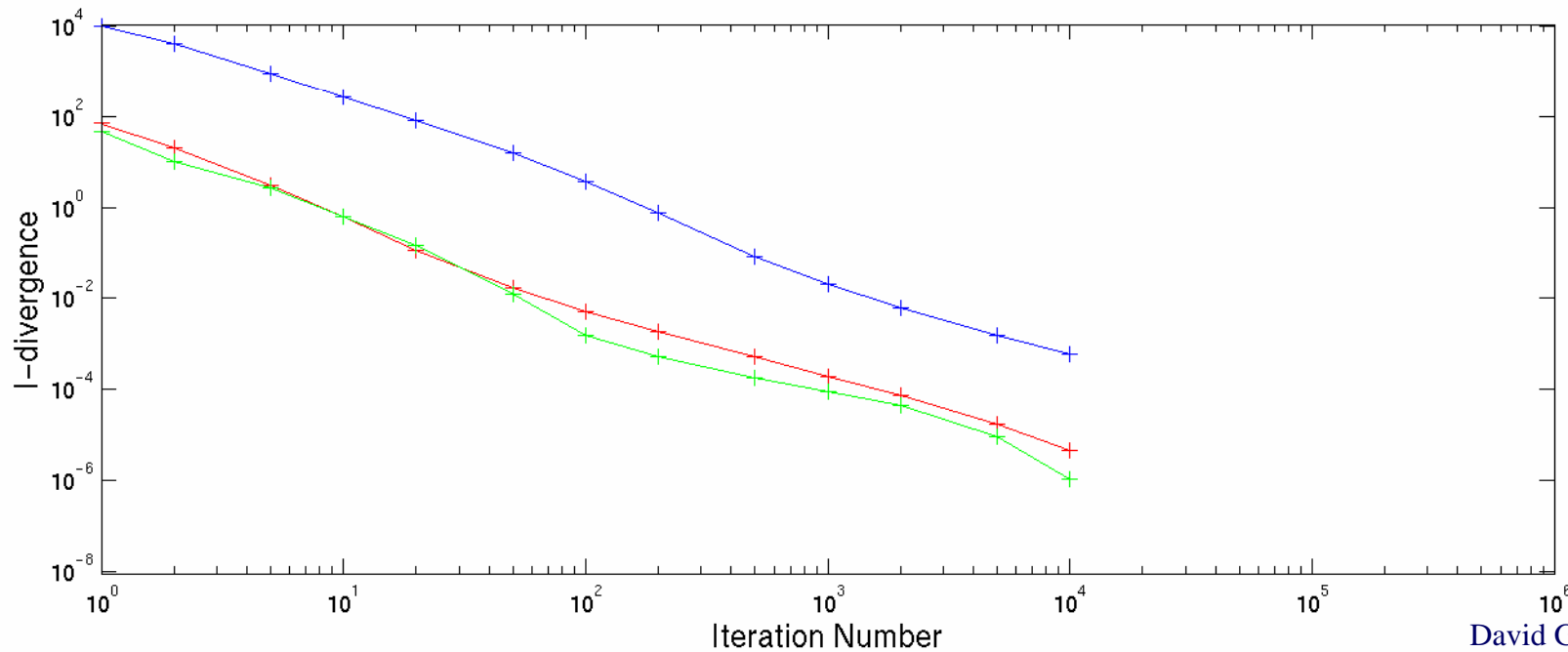
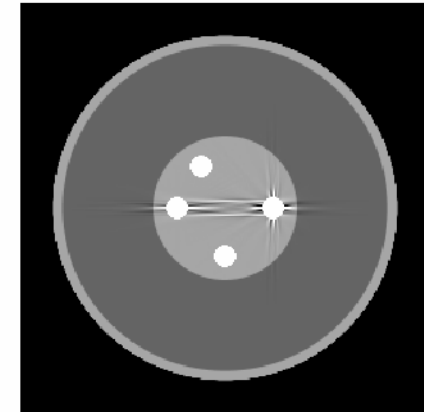
No Ordered Subsets



22 Ordered Subsets

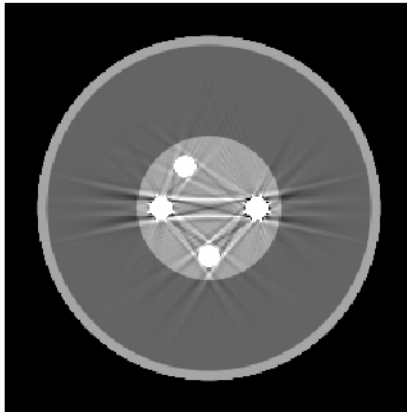


132 Ordered Subsets

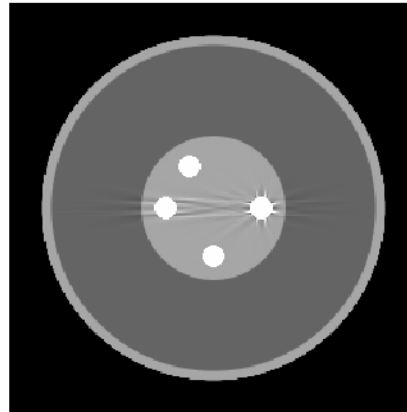


Mini CT, AM Iteration 0020000

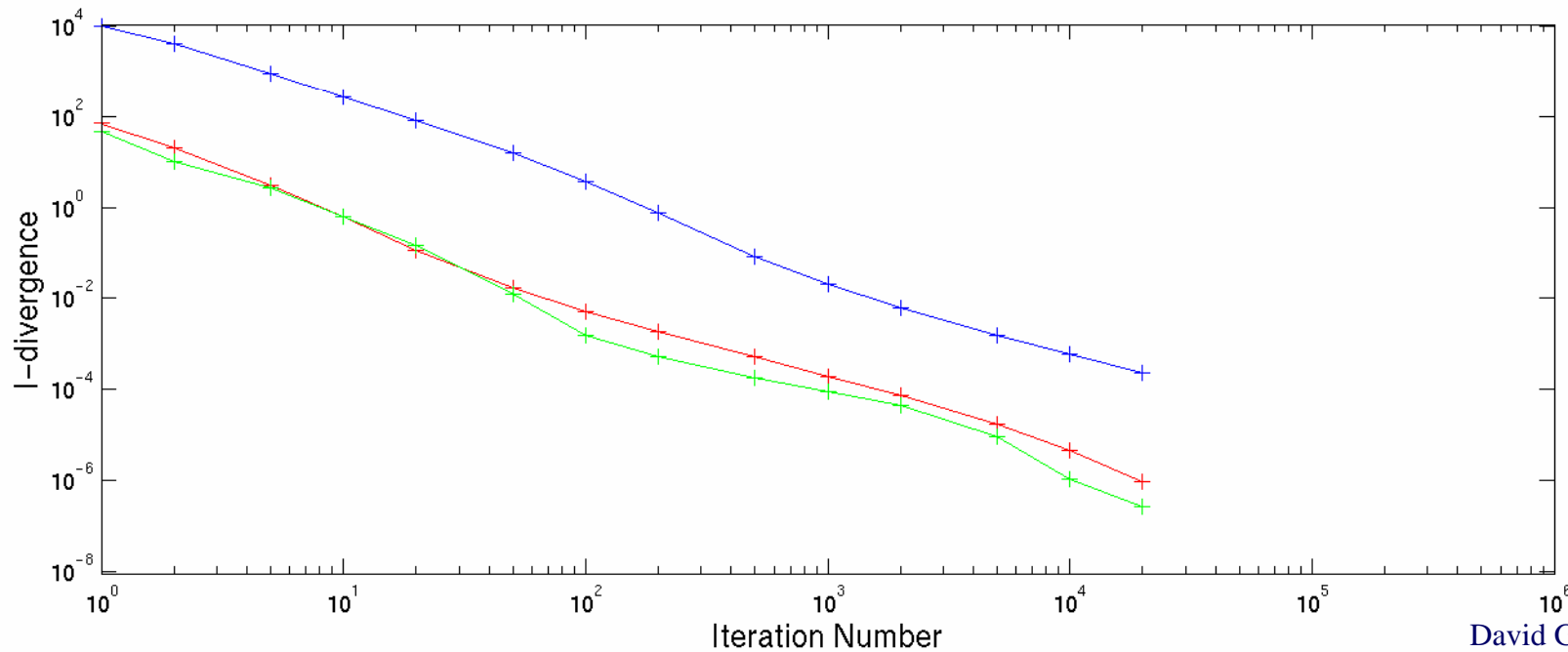
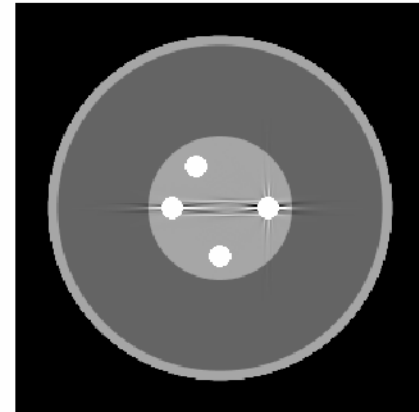
No Ordered Subsets



22 Ordered Subsets

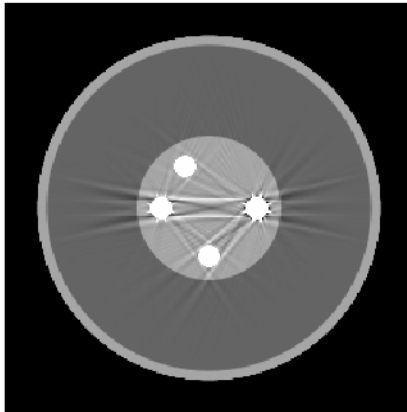


132 Ordered Subsets

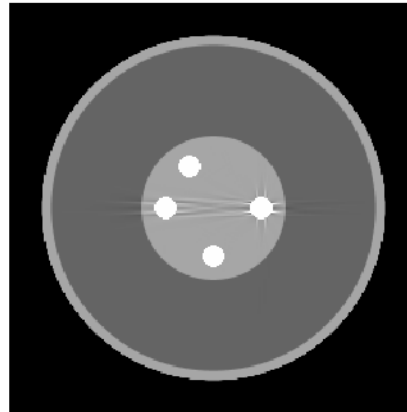


Mini CT, AM Iteration 0050000

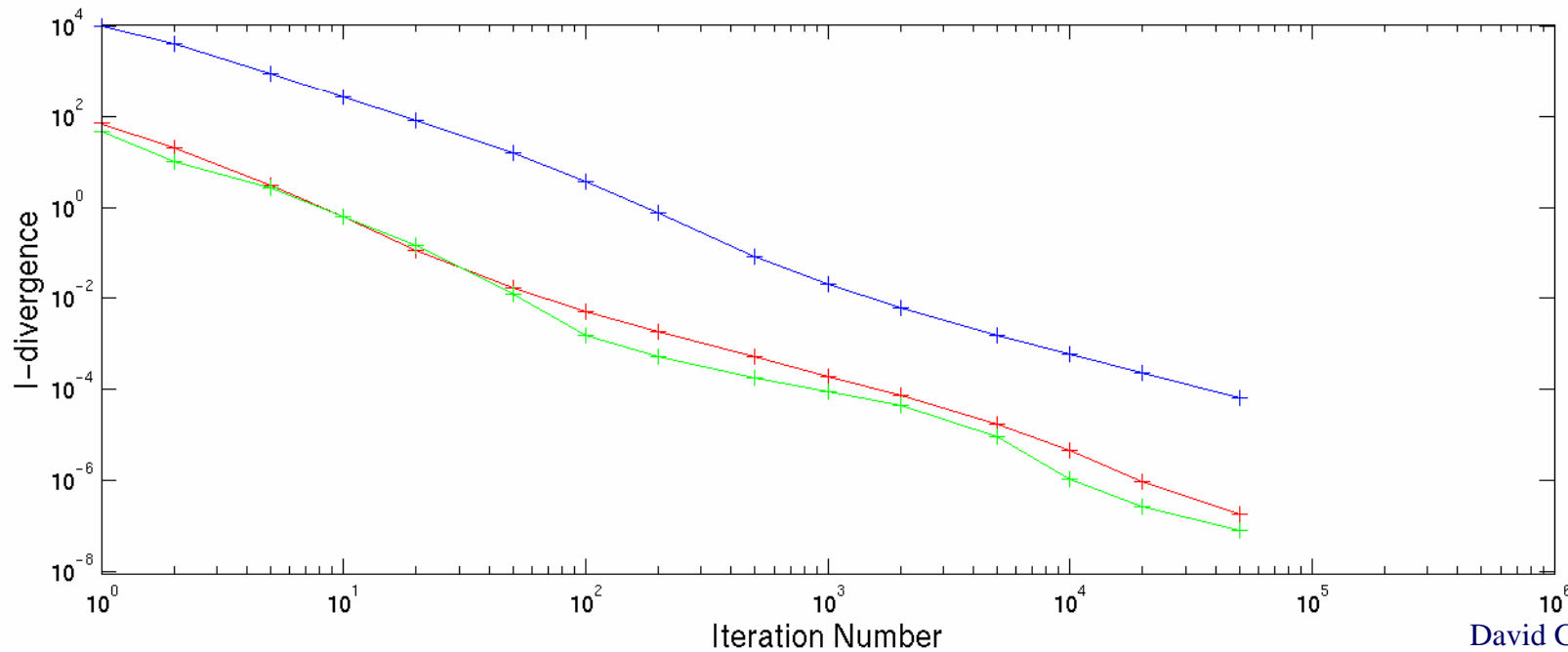
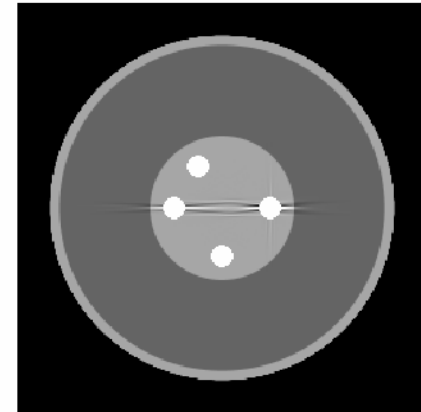
No Ordered Subsets



22 Ordered Subsets

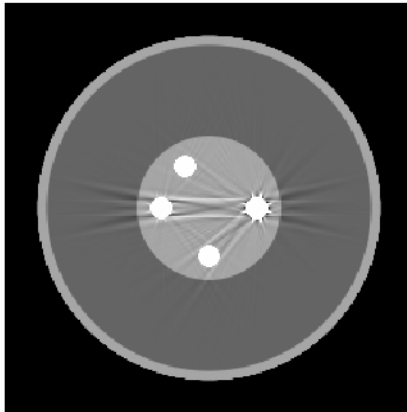


132 Ordered Subsets

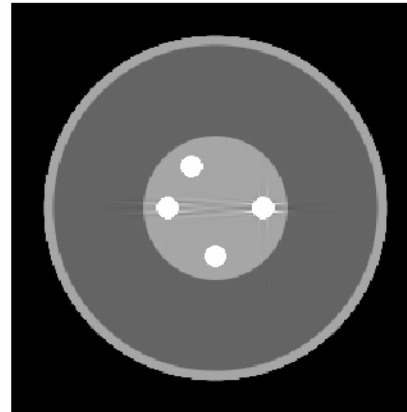


Mini CT, AM Iteration 0100000

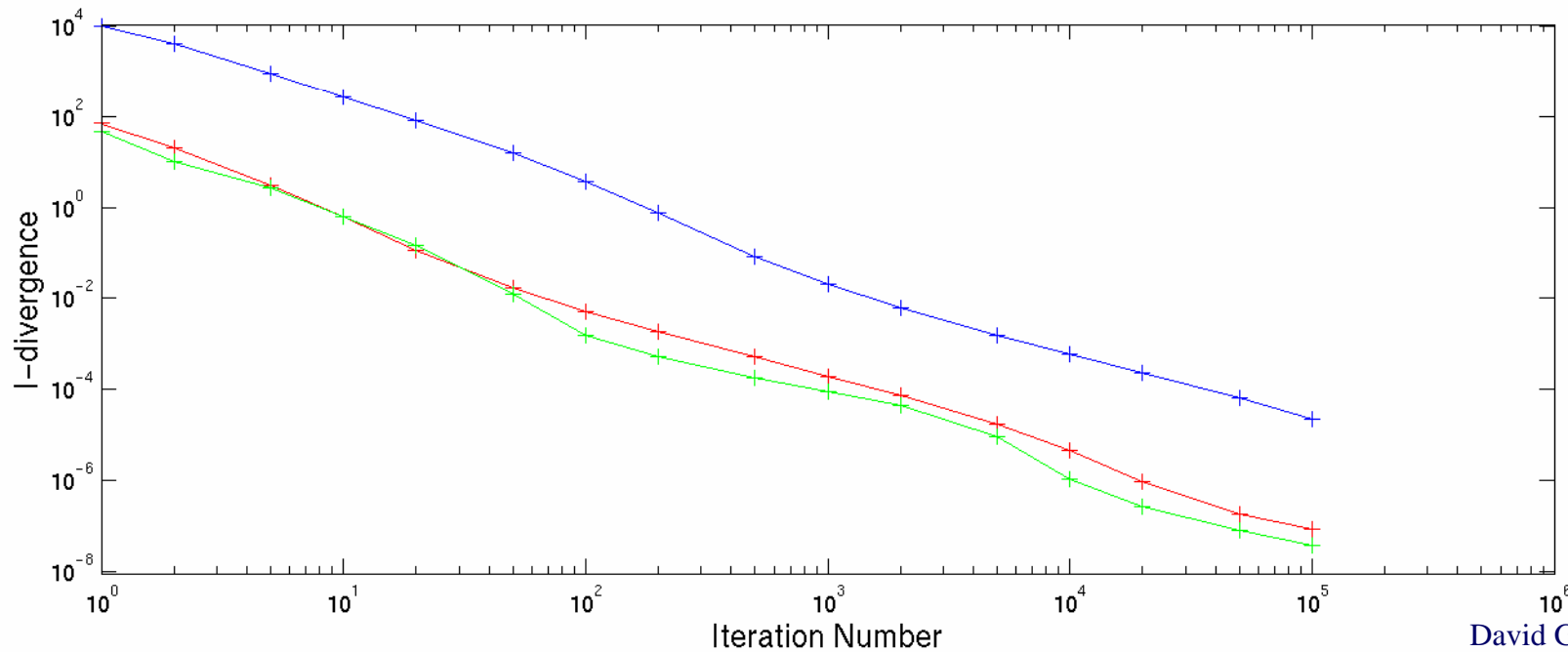
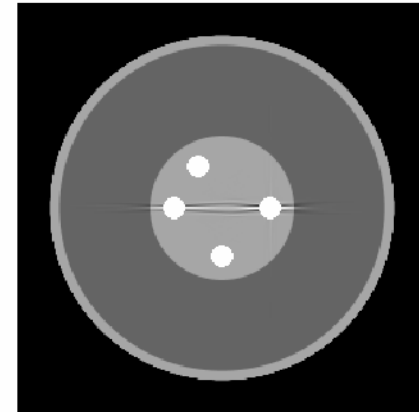
No Ordered Subsets



22 Ordered Subsets

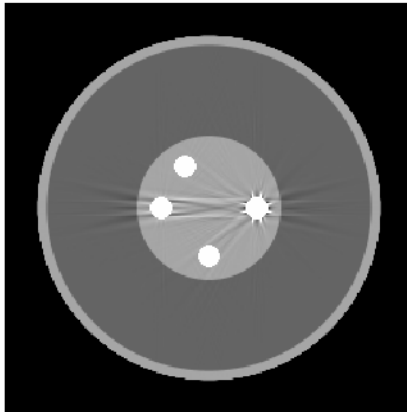


132 Ordered Subsets

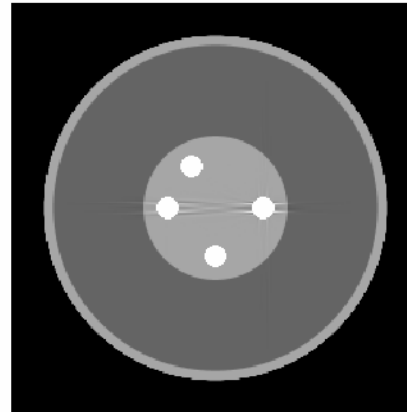


Mini CT, AM Iteration 0200000

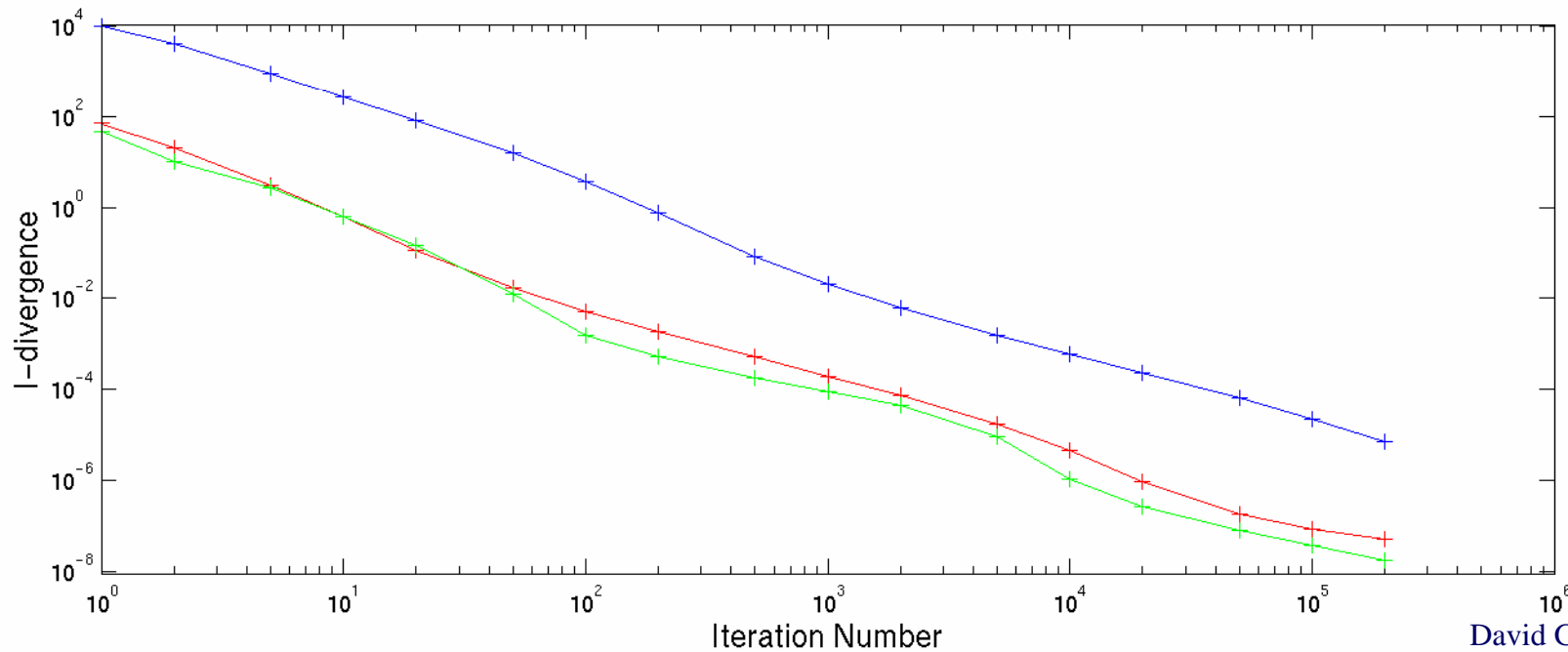
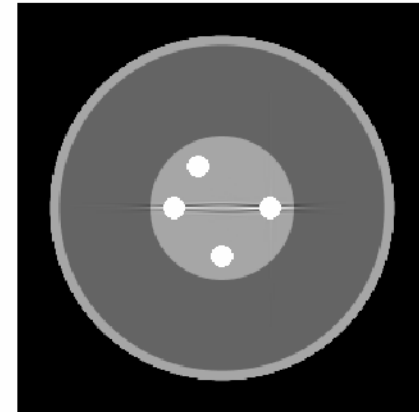
No Ordered Subsets



22 Ordered Subsets

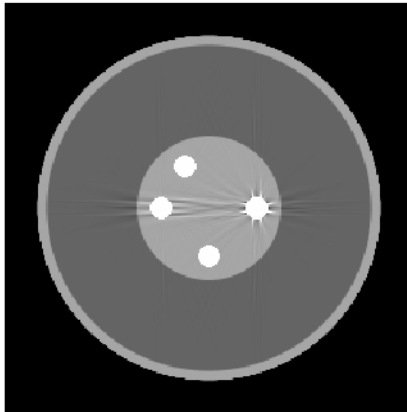


132 Ordered Subsets

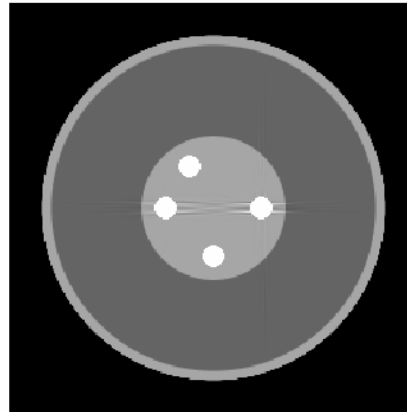


Mini CT, AM Iteration 0500000

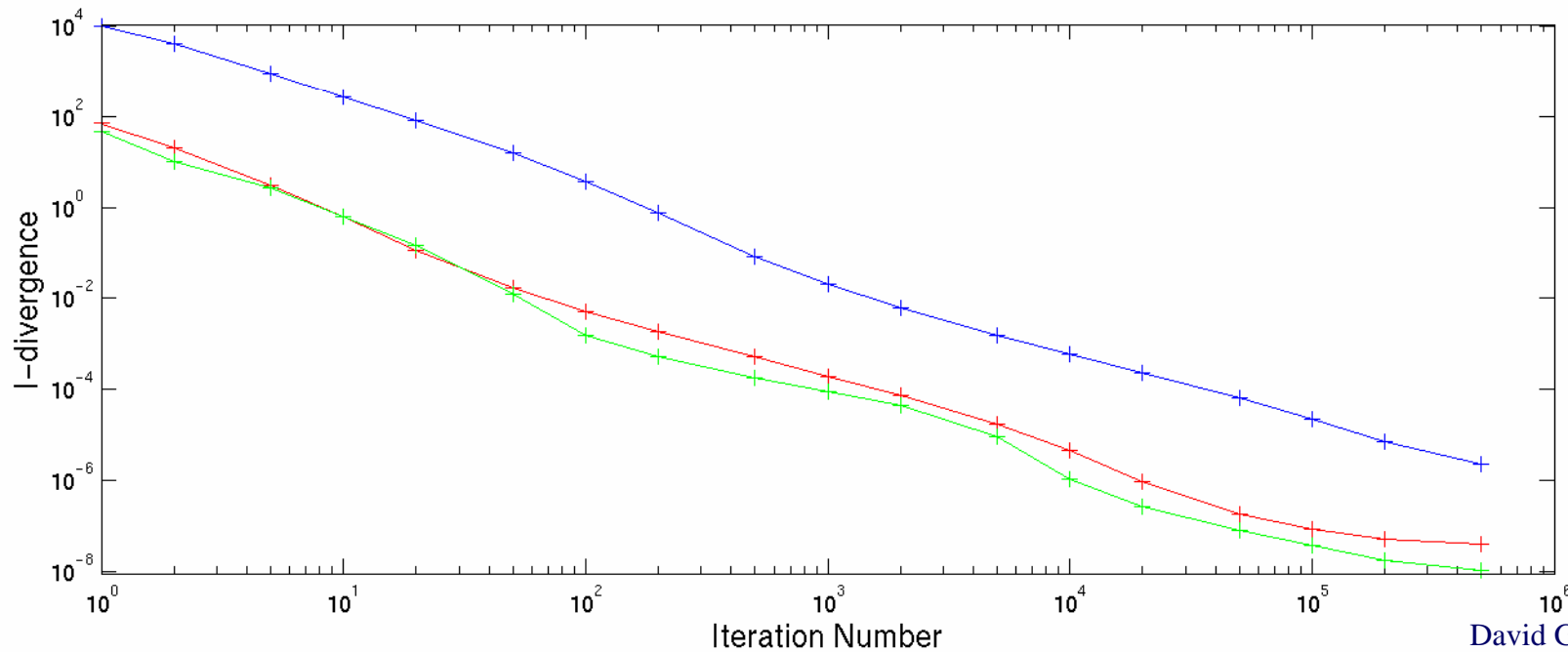
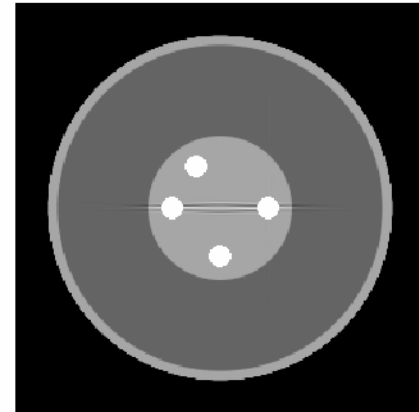
No Ordered Subsets



22 Ordered Subsets

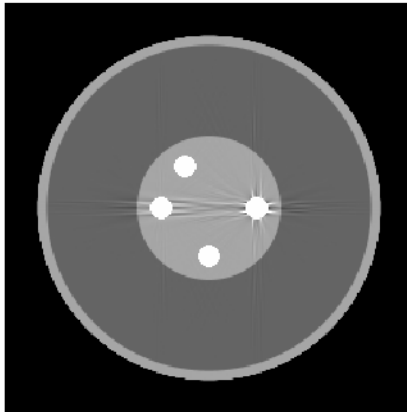


132 Ordered Subsets

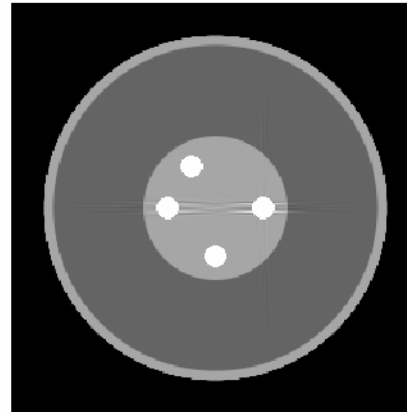


Mini CT, AM Iteration 1000000

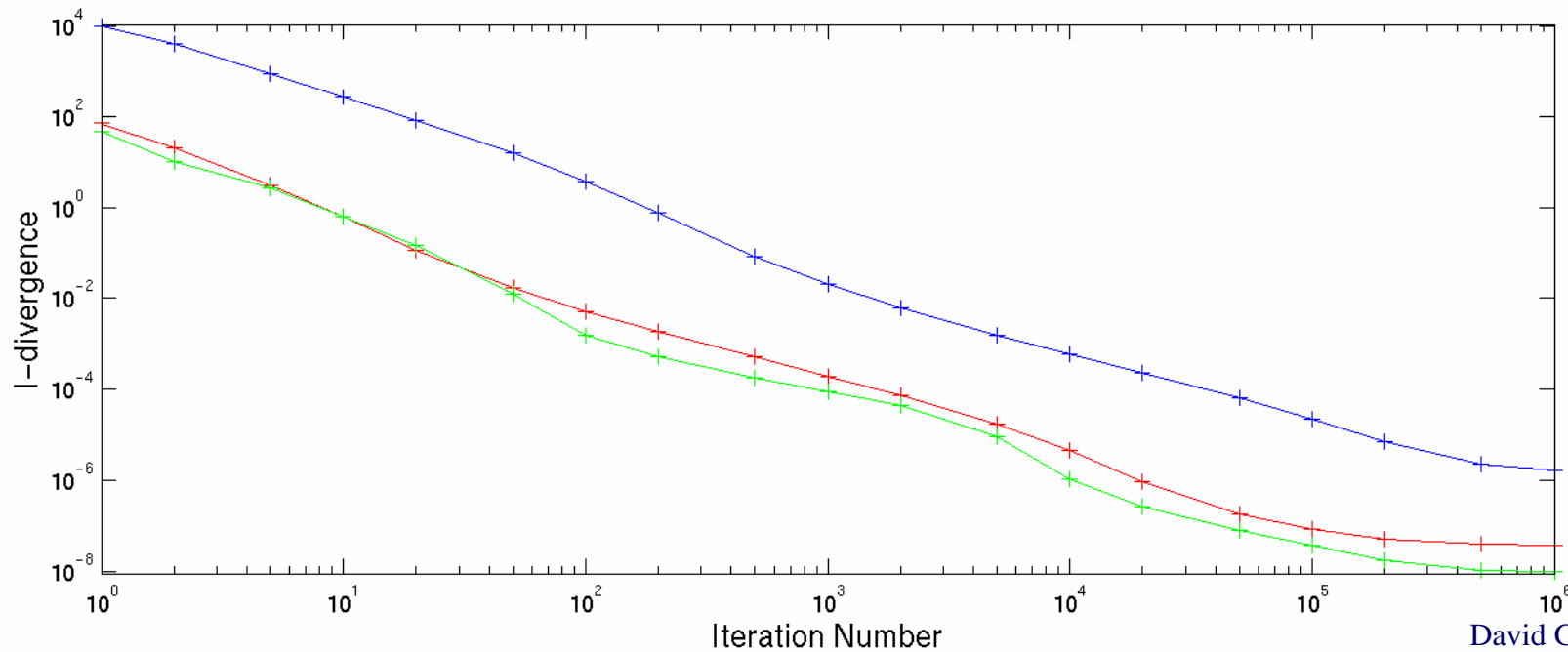
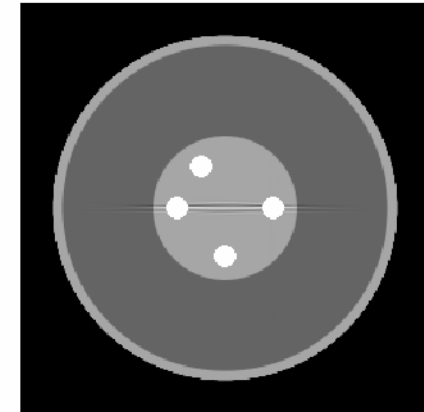
No Ordered Subsets



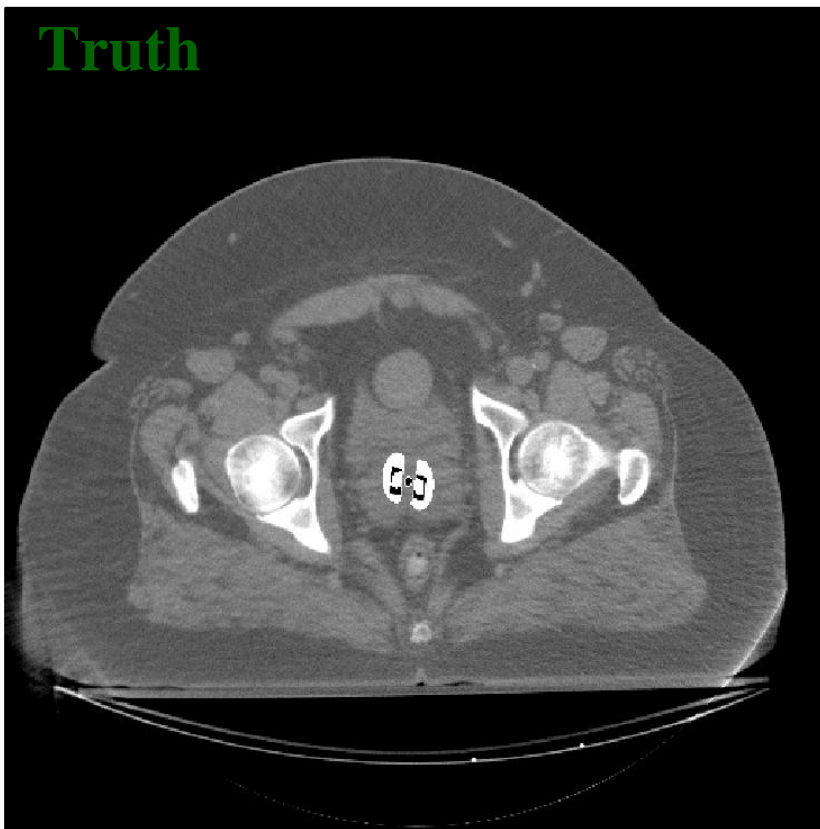
22 Ordered Subsets



132 Ordered Subsets



Iterative Algorithm with Known Applicator Pose

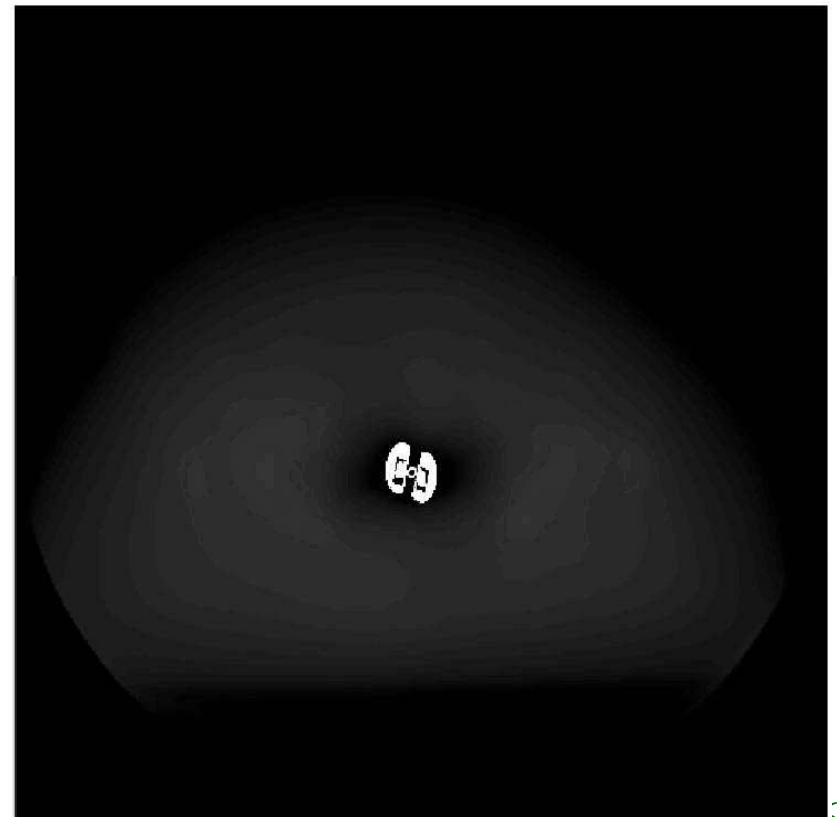


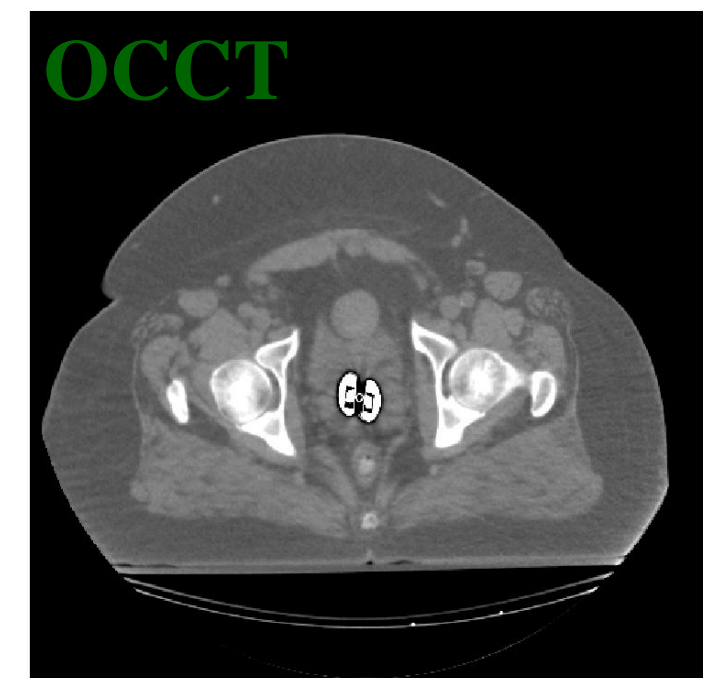
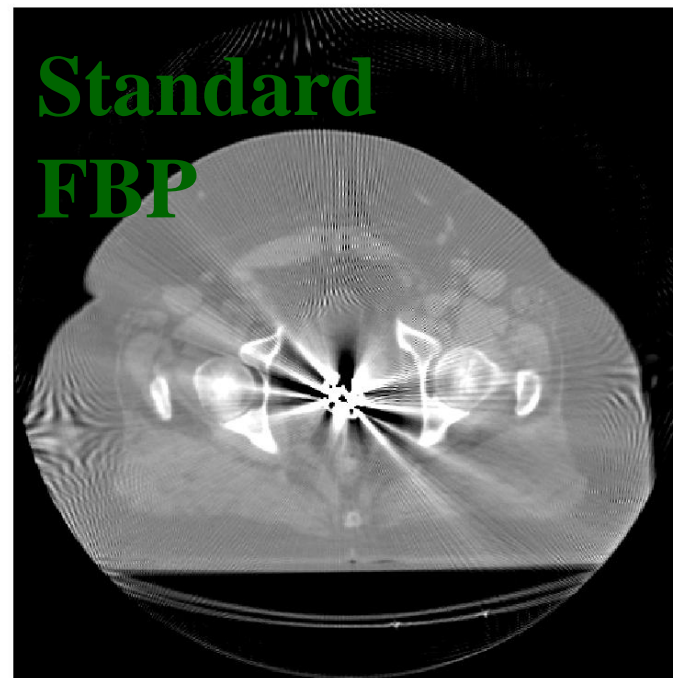
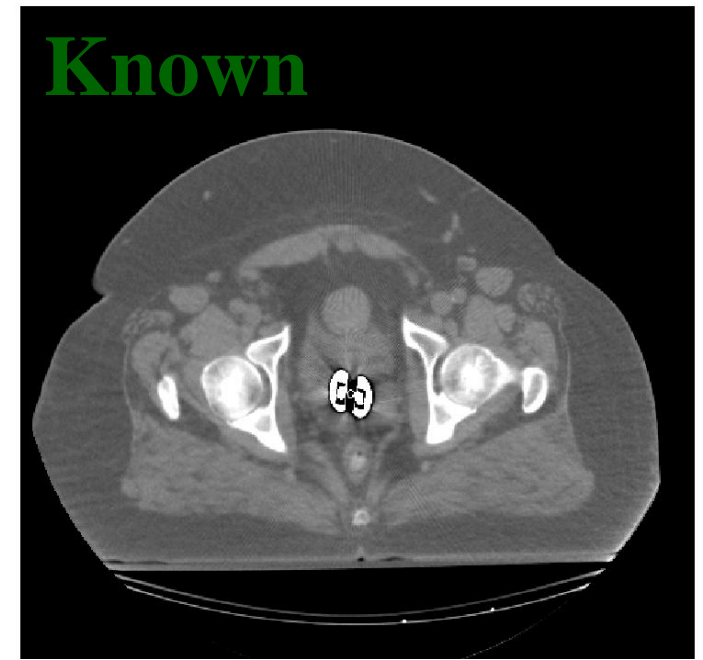
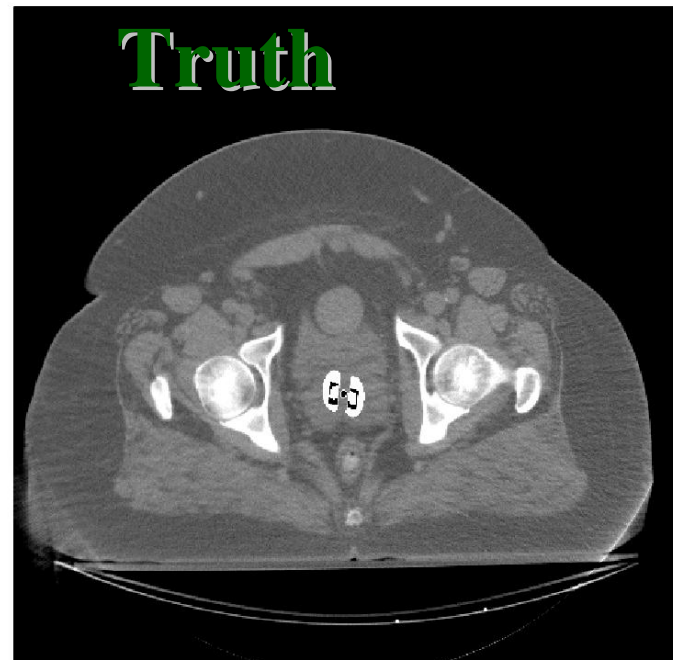
OCCT Iterations

Known Pose

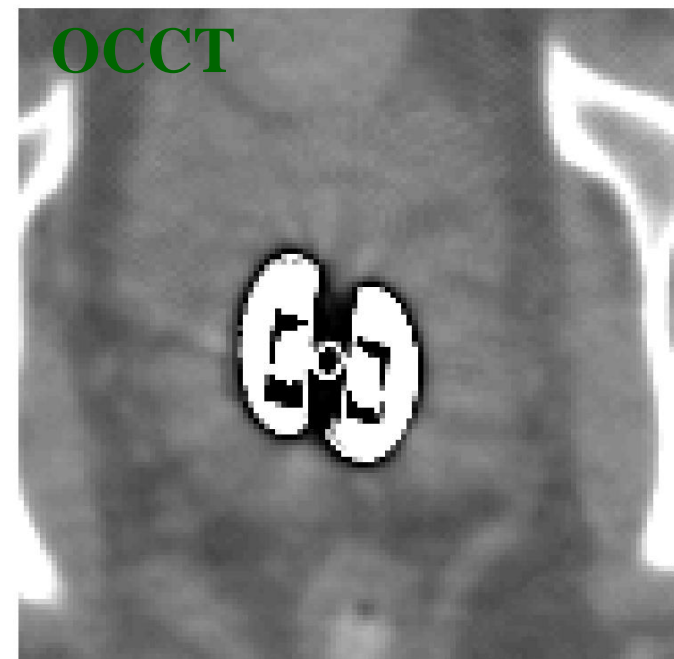
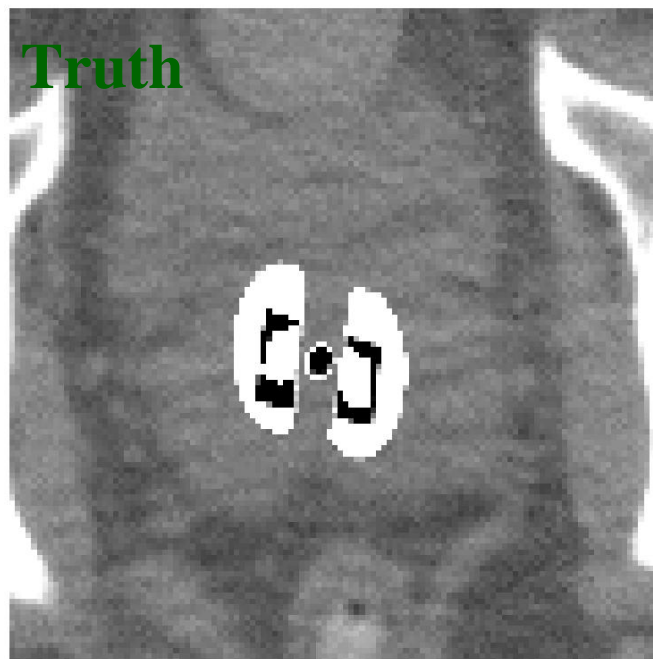
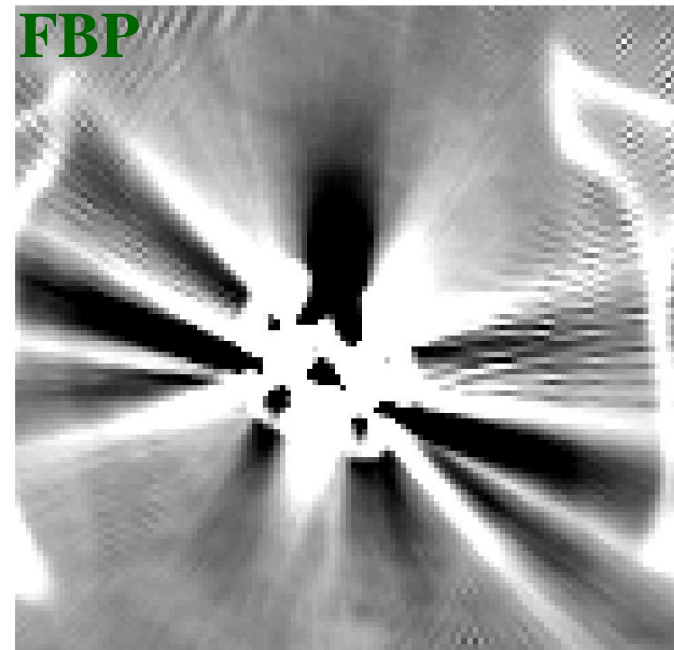


OCCT





Magnified views around brachytherapy applicator



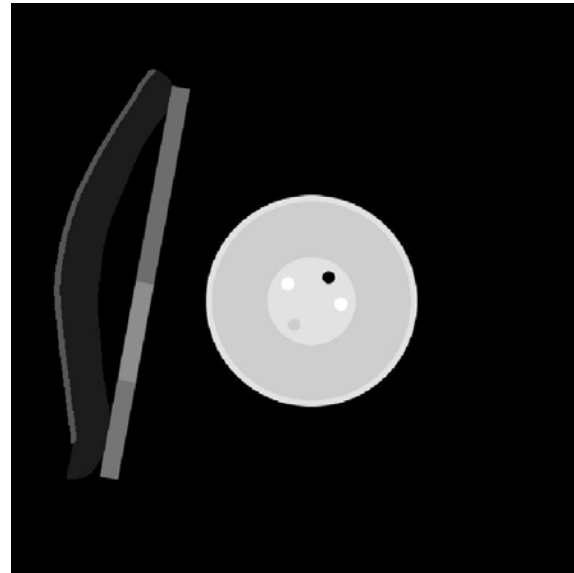
Additional Algorithm/Detector Model Development

- Regularization
- Energy integrating detectors $\int E dN(y, E)$
- Finite detector size, better source model
- Finite pixel, voxel size
- Average integral or average exponential (arithmetic vs. geometric average)
- Partial volume effects
- Motion
- Scattering
- Limited angle tomography
- Region of interest
- Scanner implementations: beam hardening correction, sampling, etc.

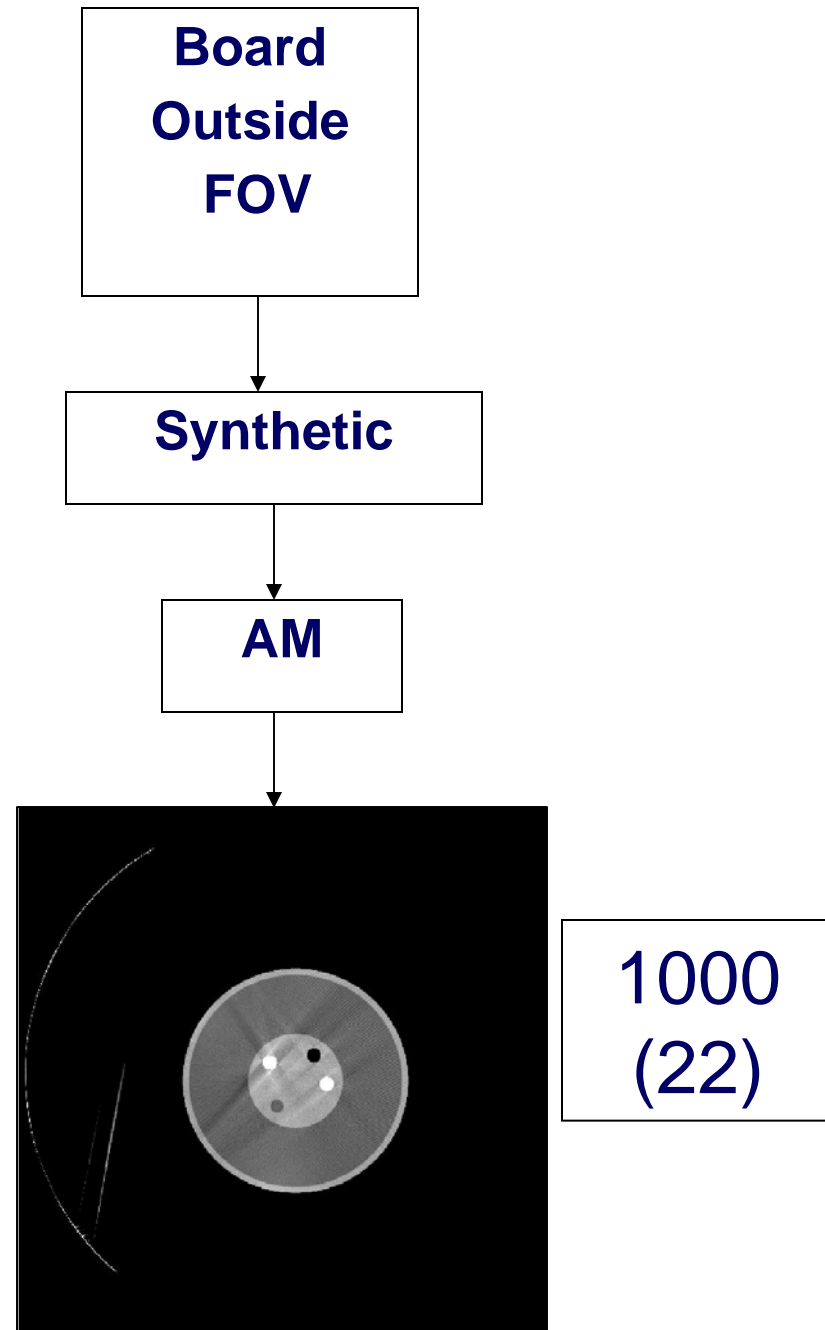
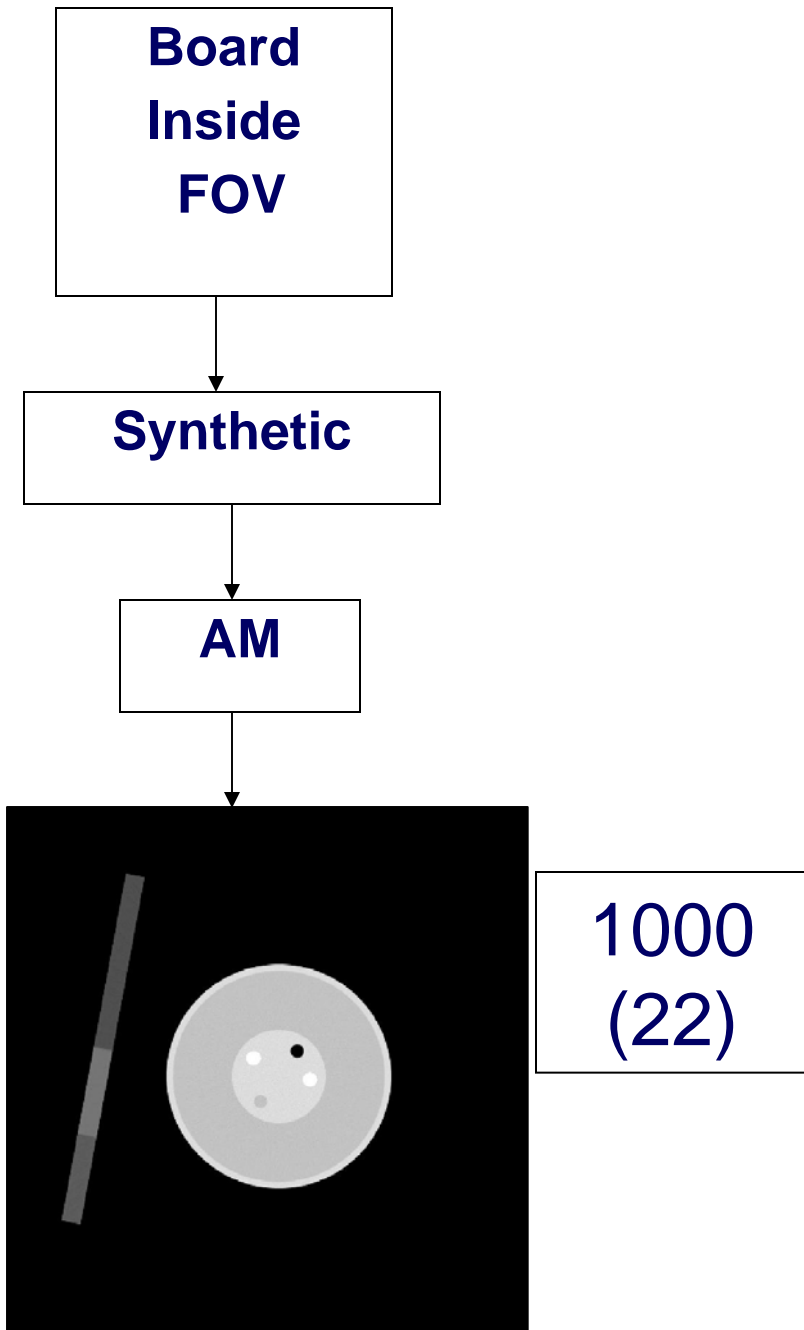
Real Data Experiments & Considerations of Region-of-Interest Tomography

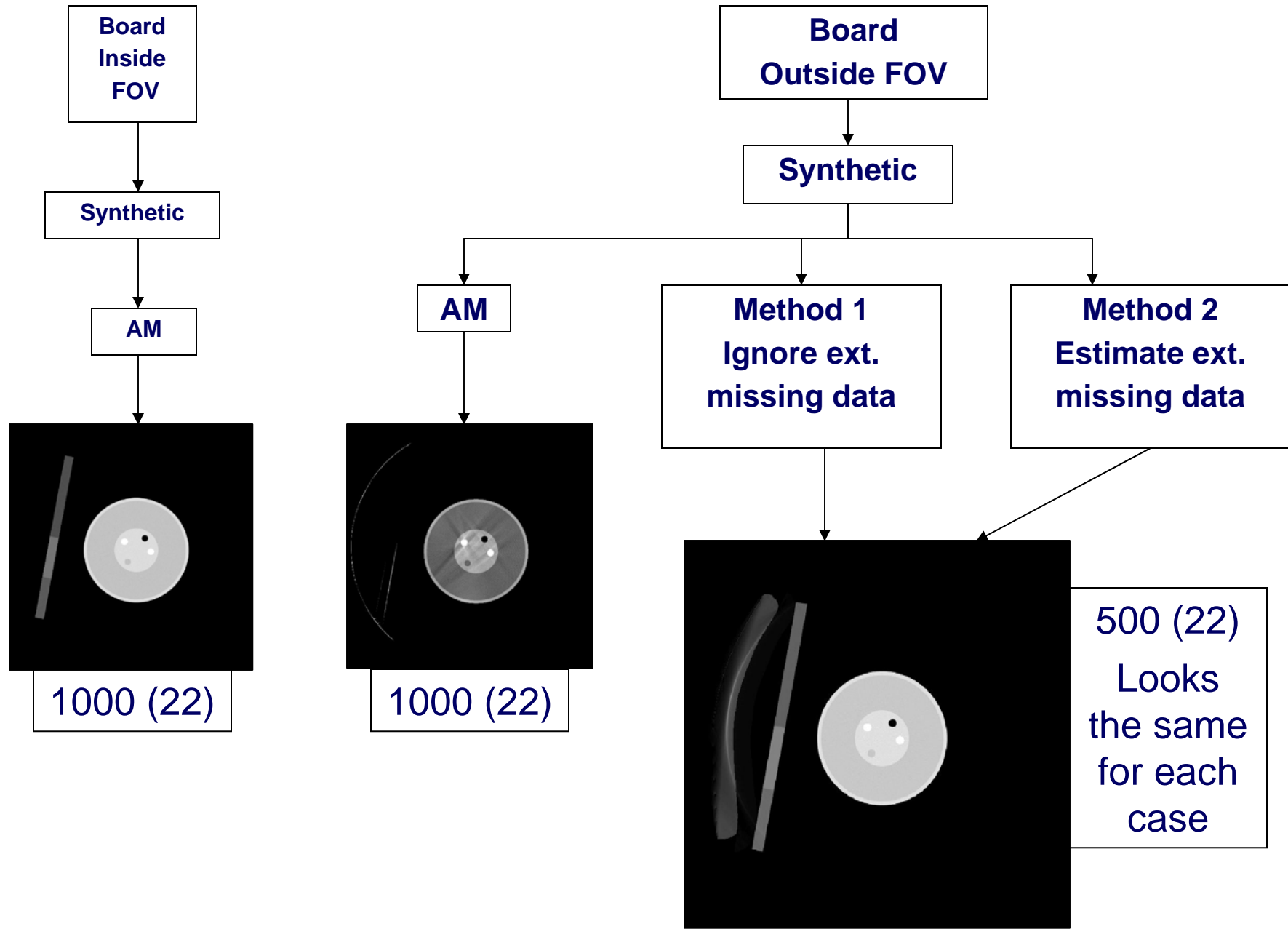
LOW DENSITY ROD PHANTOM

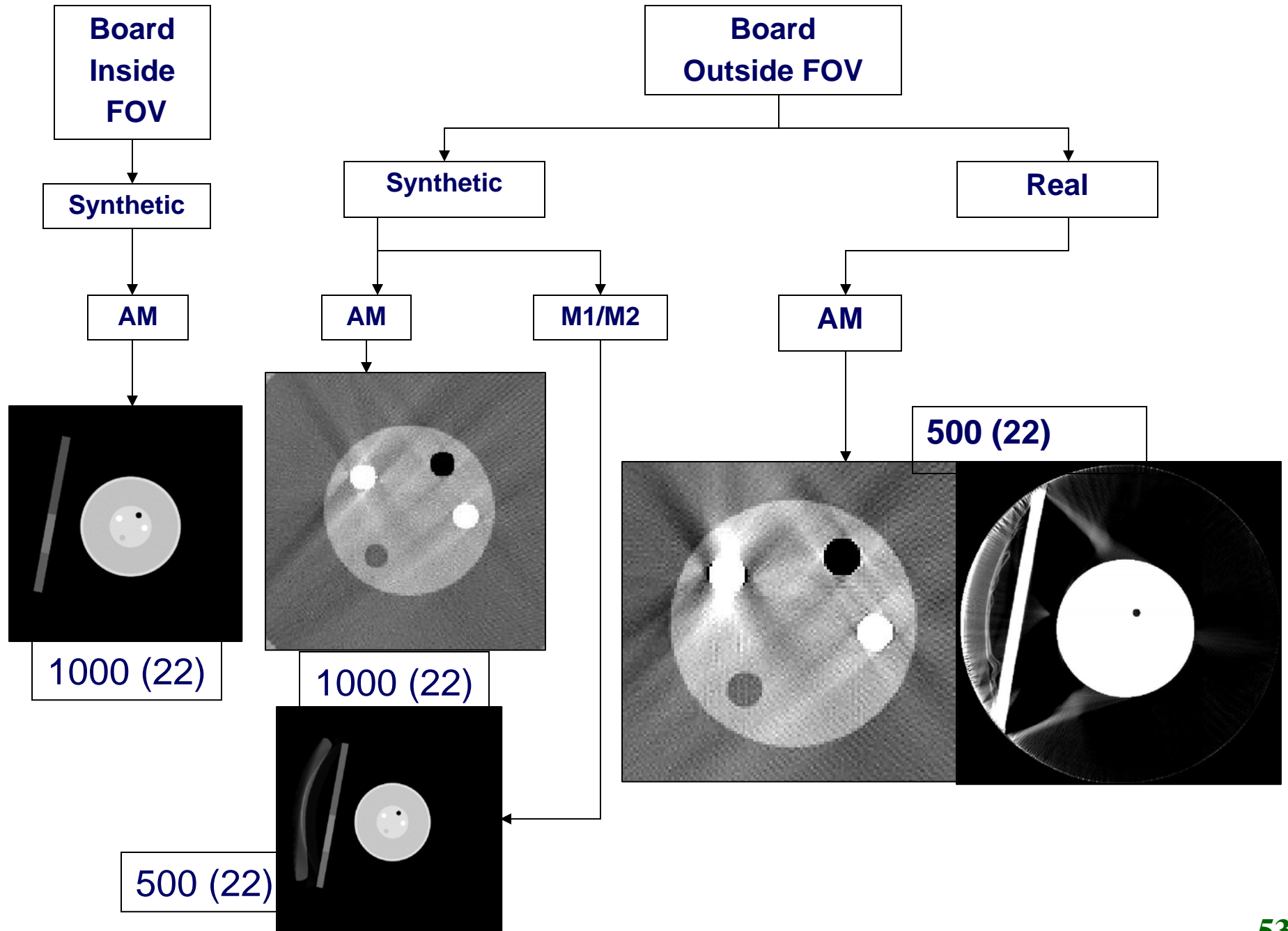
(DLS, R. Murphy, 06/25/03)

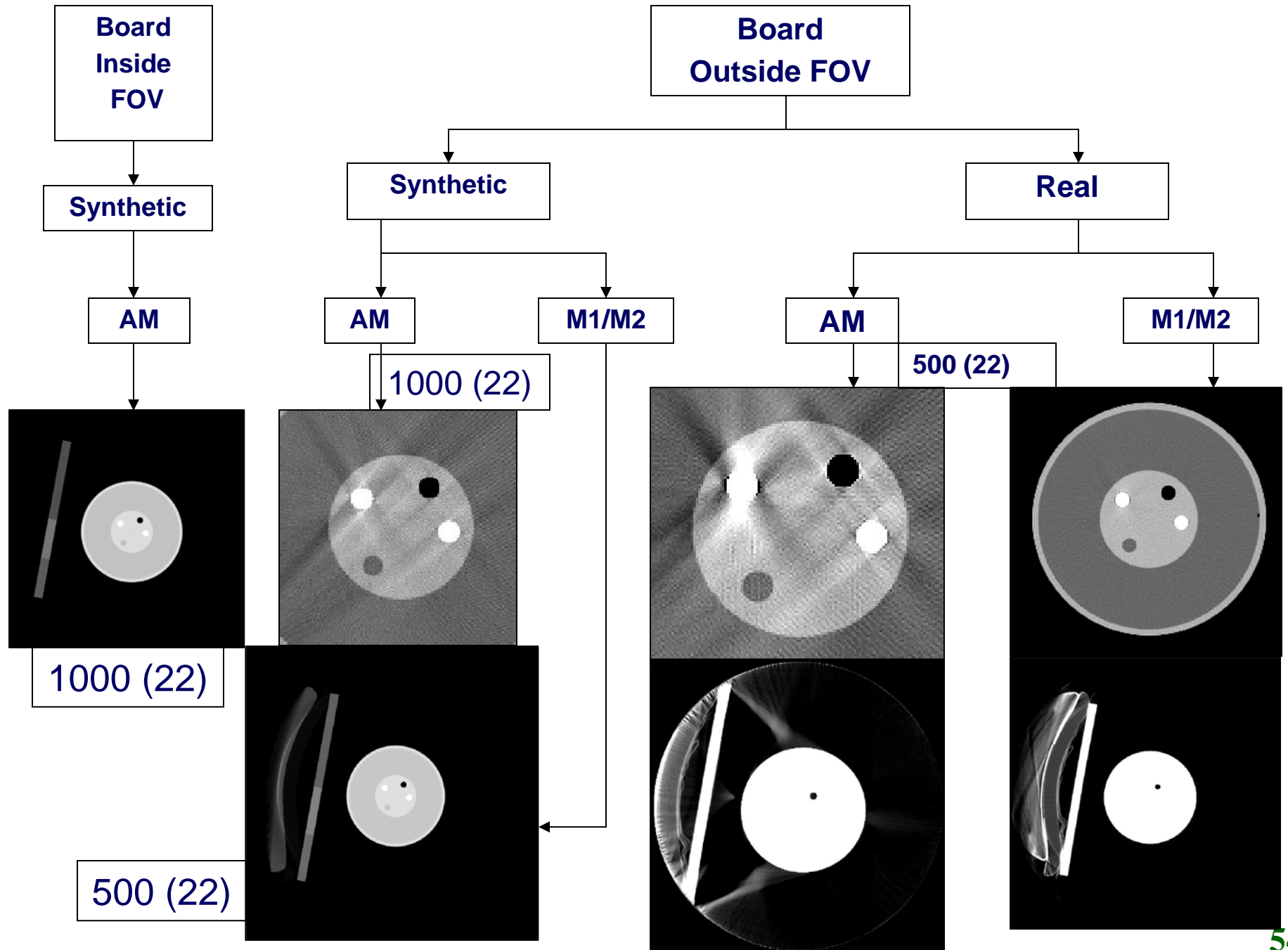


Rods are:
Air
Teflon
Water
Aluminum









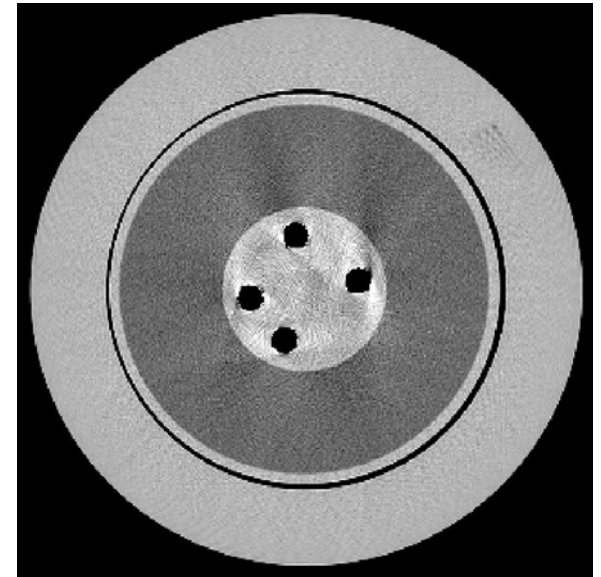
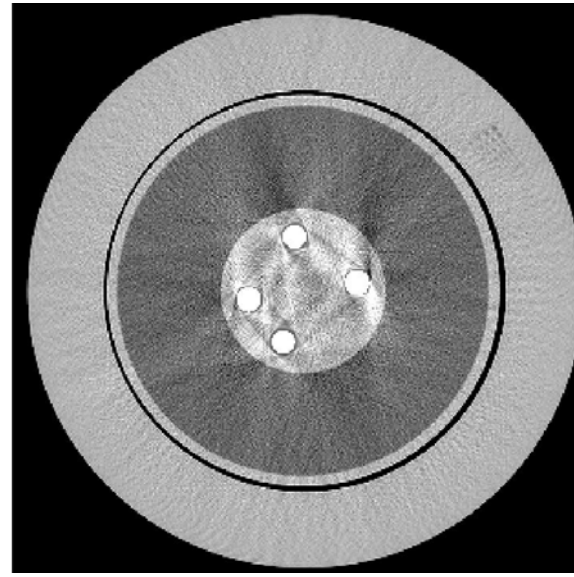
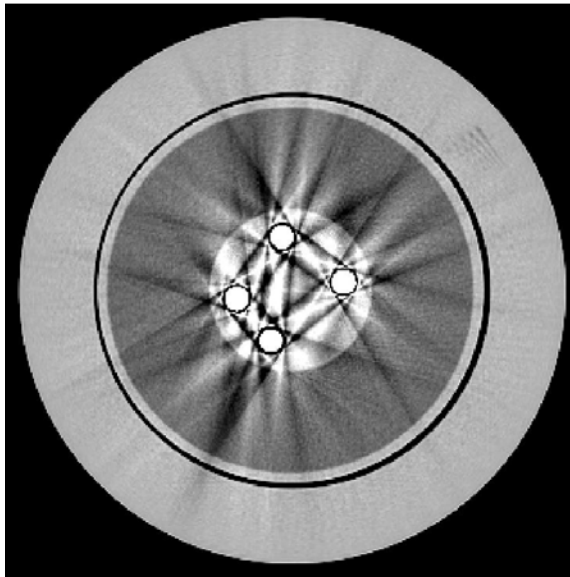
Real data reconstruction

Replace rod projection via masking

50 it (22 OS)

500 it (22 OS)

200 it (22 OS)



Method 2—(replace with $q(y)$)

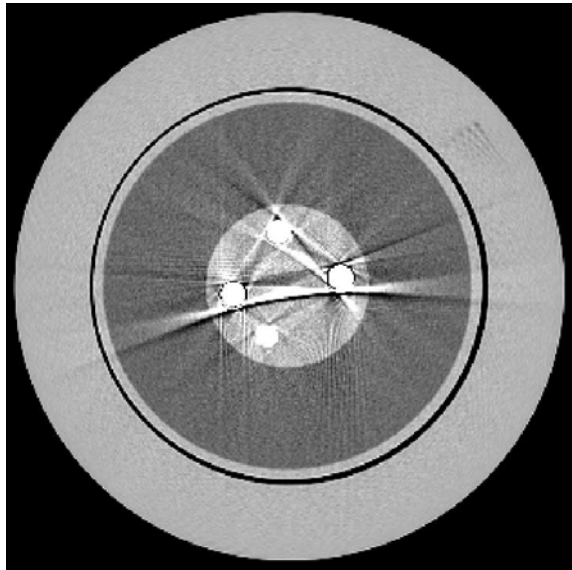
Method 1—
(replace with 0)

I.C. just rods

I.C. water + rods

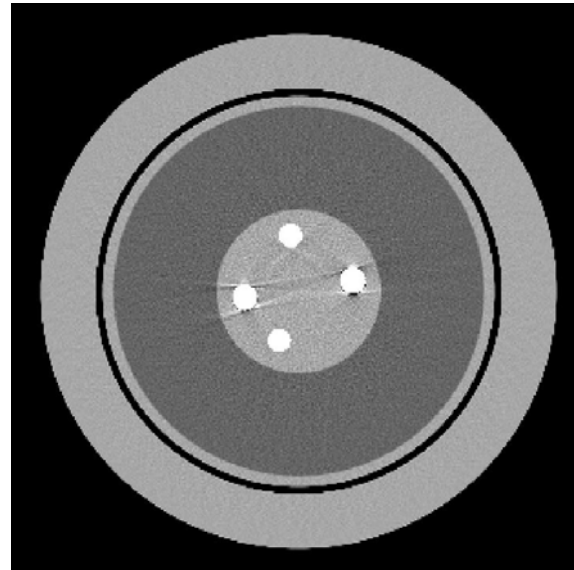
Data reconstruction w/ pose search

80 it (22 OS)



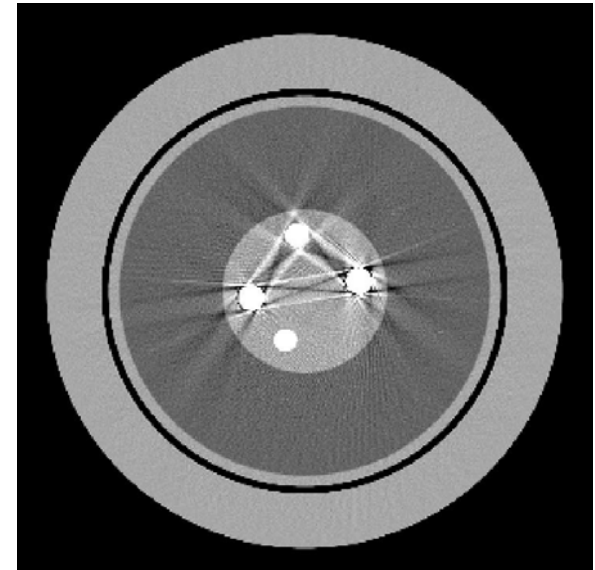
Precorrected real data

200 it (22 OS)



Uses correct
attenuation values

200 it (22 OS)



Uses incorrect
attenuation values

AM performance with multi-component tissue model

Data means:

$$g(y) = \sum_E I_0(y, E) \exp \left[- \sum_x h(y|x) \mu(x, E) \right] + \beta(y)$$

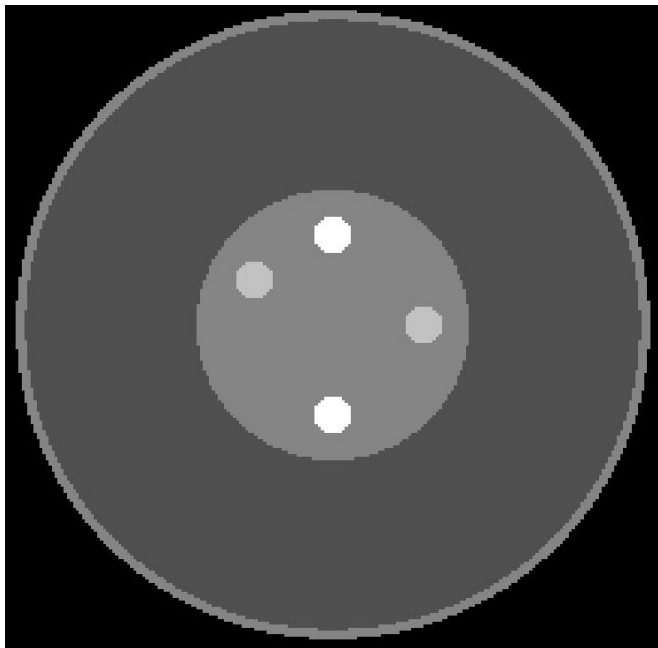
$$\mu(\mathbf{x}, \mathbf{E}) = \sum_{i=1}^I \mu_i(\mathbf{E}) c_i(\mathbf{x})$$

$\mu_i(\mathbf{E})$ – linear attenuation coefficient [mm^{-1}]

$c_i(\mathbf{x})$ – specific gravity [unitless]

AM update step:
$$\hat{c}_i^{(k+1)} = \hat{c}_i^{(k+1)}(\mathbf{x}) - \frac{1}{Z_i(\mathbf{x})} \ln \left(\frac{\tilde{b}_i^{(k)}(\mathbf{x})}{\hat{b}_i^{(k)}(\mathbf{x})} \right)$$

Multi-component experiment setup



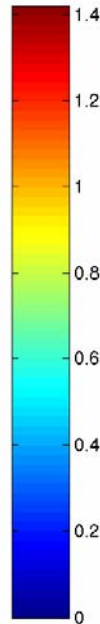
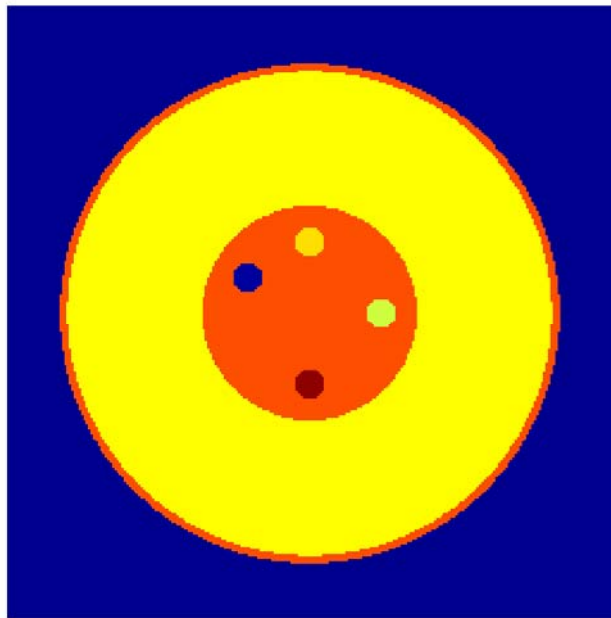
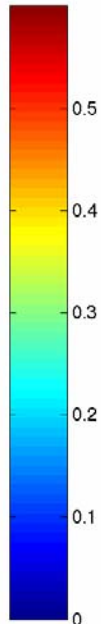
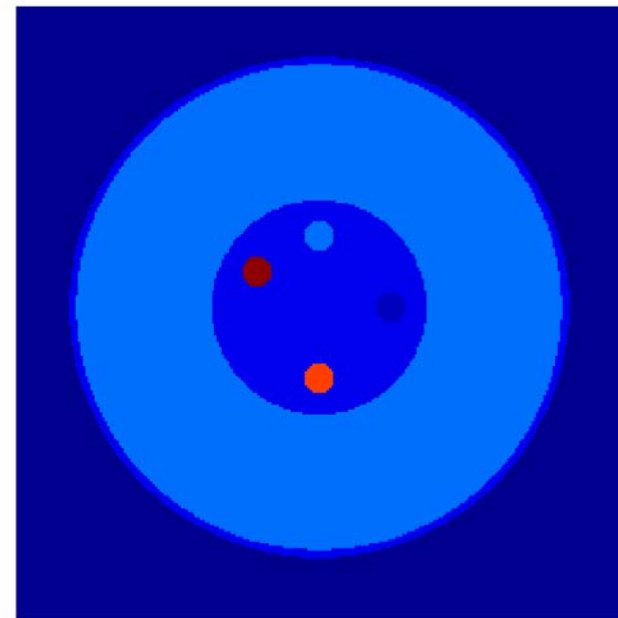
Substance	True $c_1(x)$	True $c_2(x)$
Water	0.9036	0.1357
Lucite	1.14	0.0583
Muscle	0.9399	0.1390
Ethanol	0.7999	0.0337
Teflon	1.4194	0.4878
X	0.0300	2.8613

$\mu_1(E)$ – Styrene

$\mu_2(E)$ – Ca Chloride

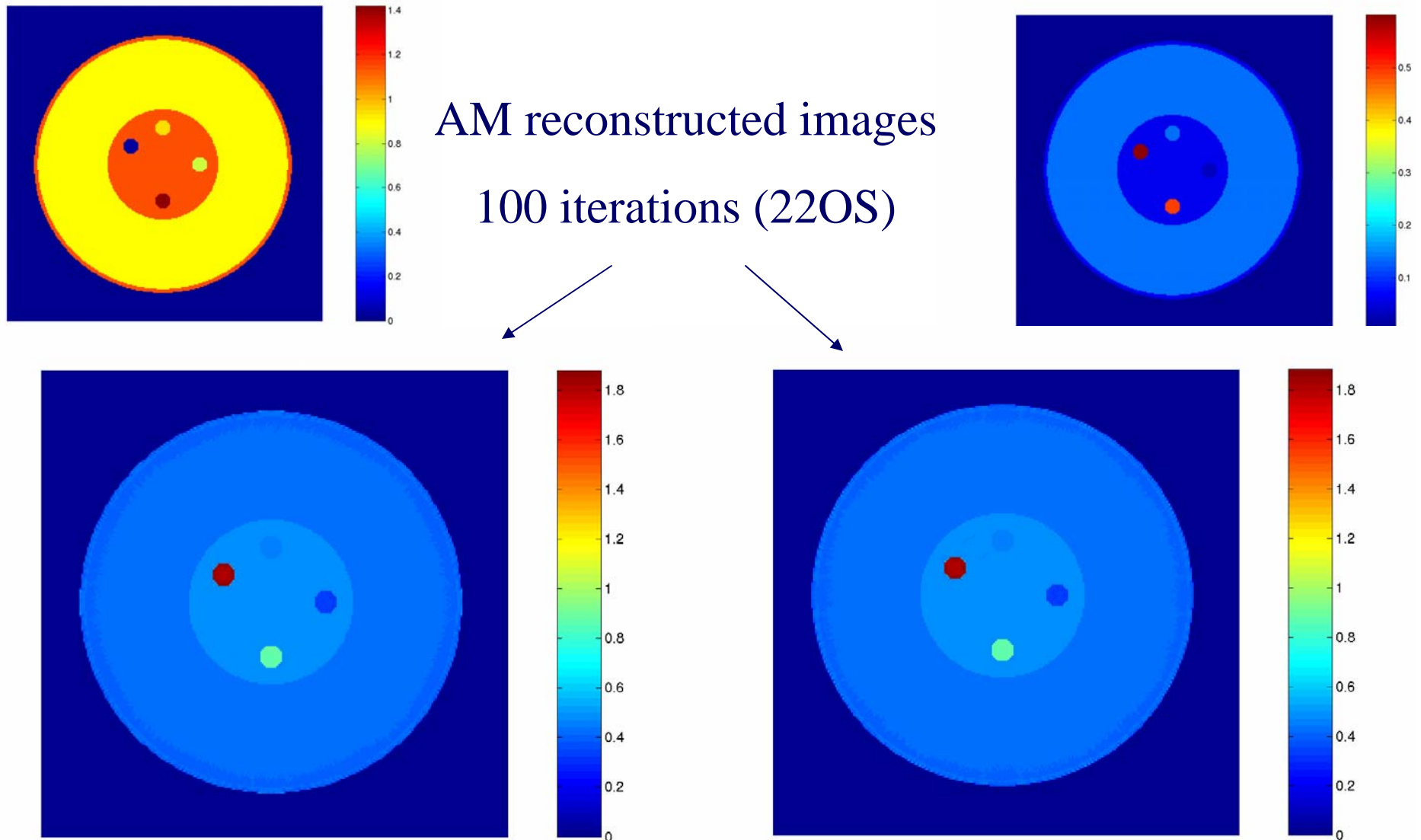
Inserts

Multi-component experiment setup

True $c_1(x)$ True $c_2(x)$

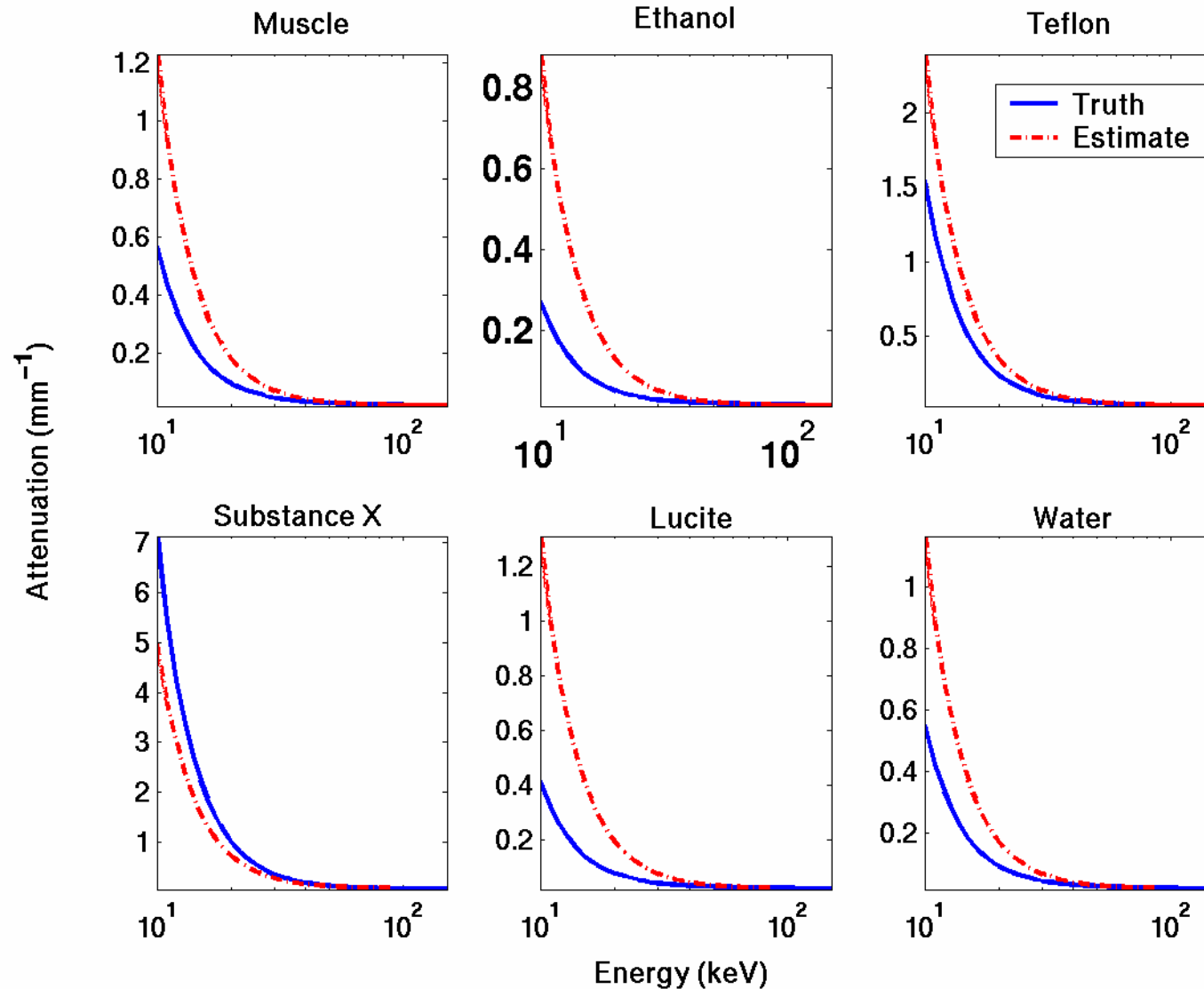
$$g(y) = \sum_E I_0(y, E) \exp \left[- \sum_x h(y|x) \mu(x, E) \right] + \beta(y)$$

AM performance with multi-component tissue model



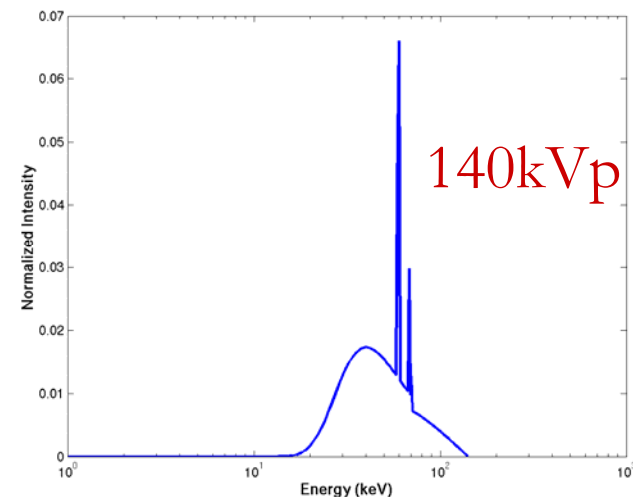
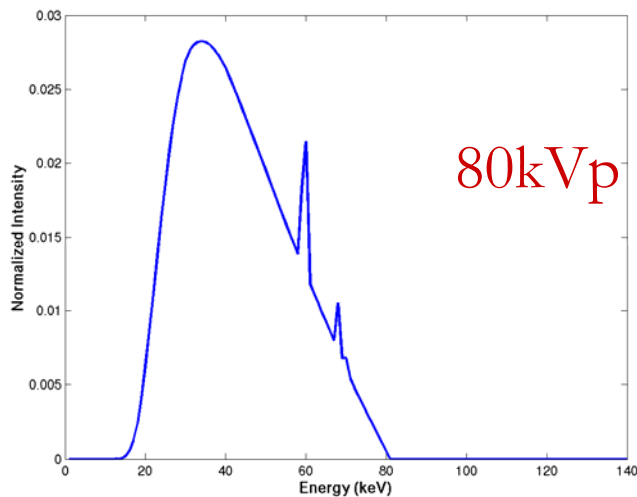
AM performance with multi-component tissue model

$$\hat{\mu}^{(100)}(x, E) \text{ vs. } \mu(x, E)$$



Dual Energy AM Algorithm

$$g_j(y) = \sum_E I_{0j}(y, E) \exp \left[- \sum_X h(y|x) \mu(x, E) \right] + \beta_j(y) ; j \in \{1,2\}$$



AM-DE update step:

$$\hat{c}_i^{(k+1)} = \hat{c}_i^{(k+1)}(x) - \frac{1}{Z_i(x)} \ln \left(\frac{\sum_j \tilde{b}_{ij}^{(k)}(x)}{\sum_j \hat{b}_{ij}^{(k)}(x)} \right)$$

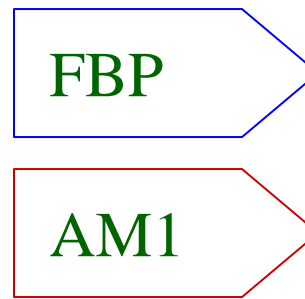
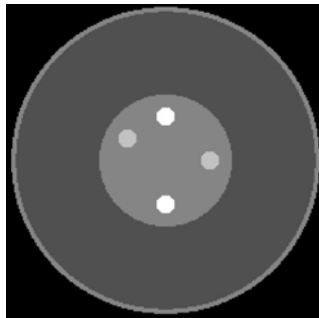
Alternative Dual Energy methods

Basis Vector Model (BVM)* \longrightarrow ESSRL Implementation

reconstructed values $\begin{bmatrix} \mu_x^{(1)} \\ \mu_x^{(2)} \end{bmatrix} = \underbrace{\begin{bmatrix} \mu_1^{(1)} & \mu_2^{(1)} \\ \mu_1^{(2)} & \mu_2^{(2)} \end{bmatrix}}_{\text{pre-computed}} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$ unknown coefficients

Calibration phantom:

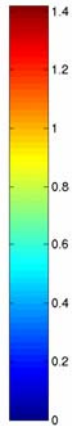
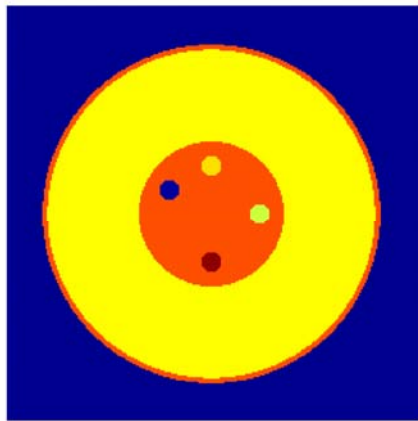
- 2 water
- styrene
- CaCl_2



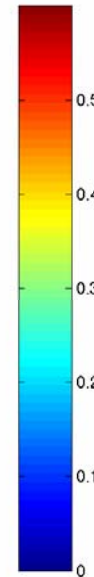
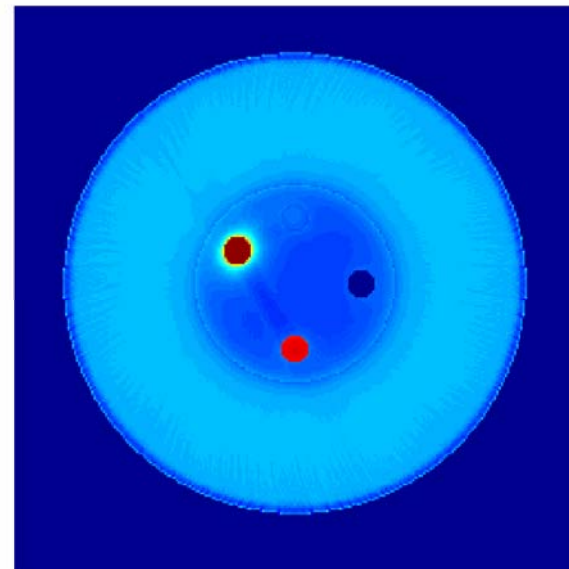
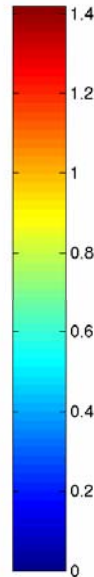
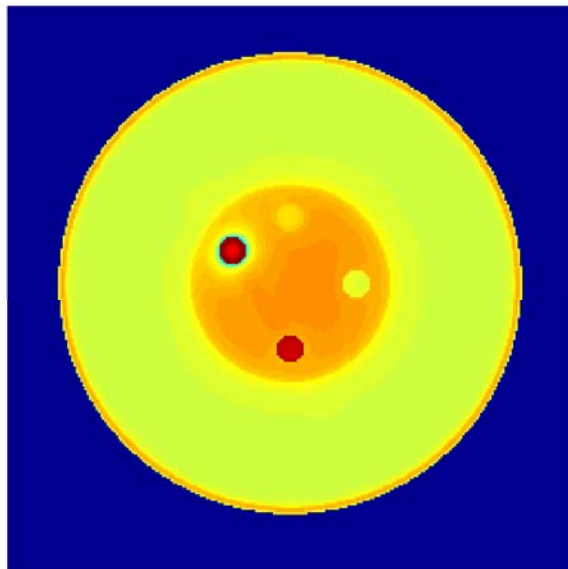
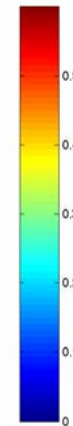
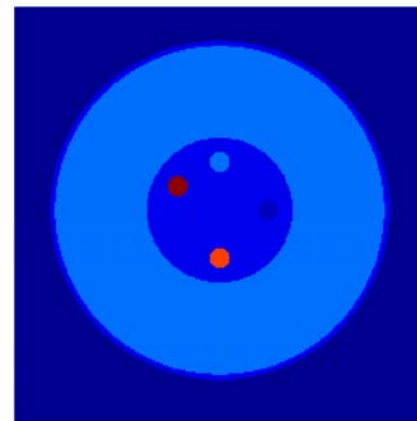
$$\begin{bmatrix} \mu_1^{(1)} & \mu_2^{(1)} \\ \mu_1^{(2)} & \mu_2^{(2)} \end{bmatrix}$$

*On Two-Parameter Representations of Photon Cross Sections: Application to Dual Energy CT imaging, Williamson, et al.

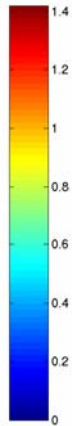
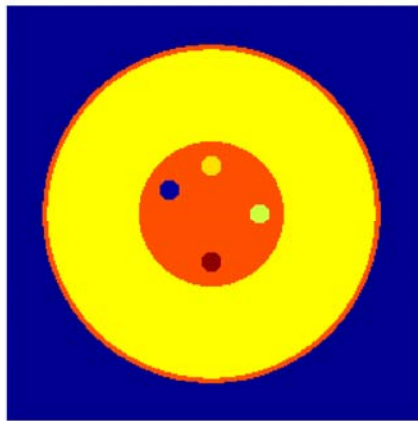
AMDE experiment results



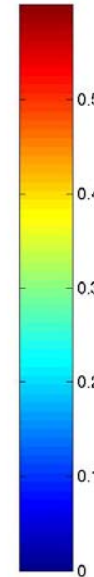
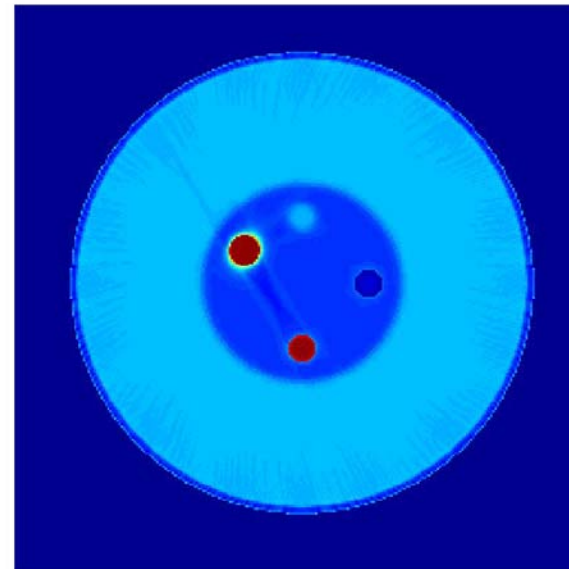
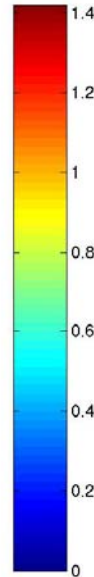
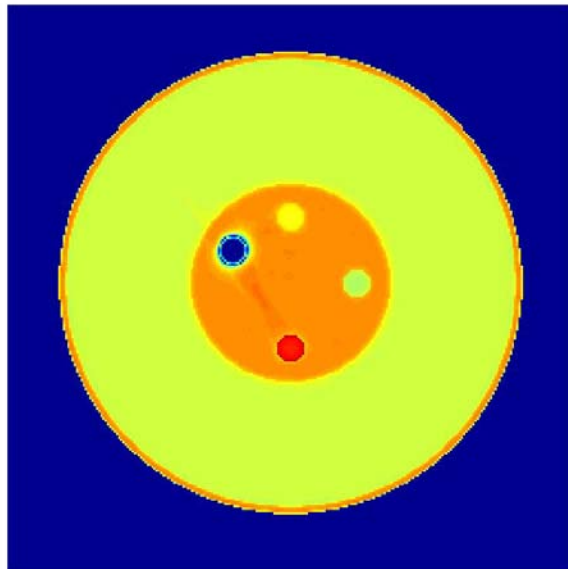
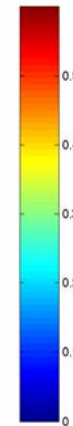
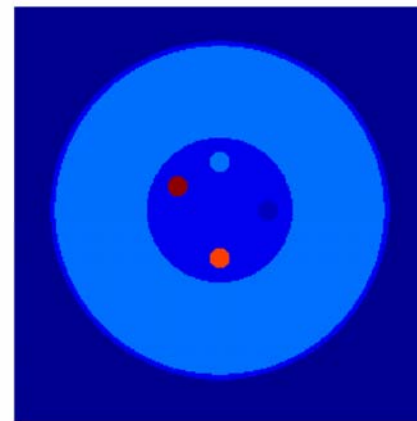
Noiseless data
200 iterations
(22OS)



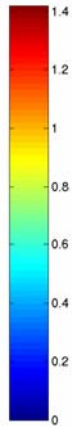
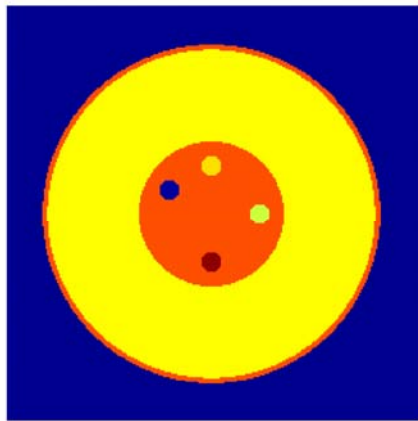
AMDE experiment results



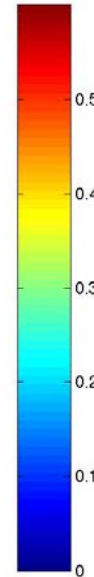
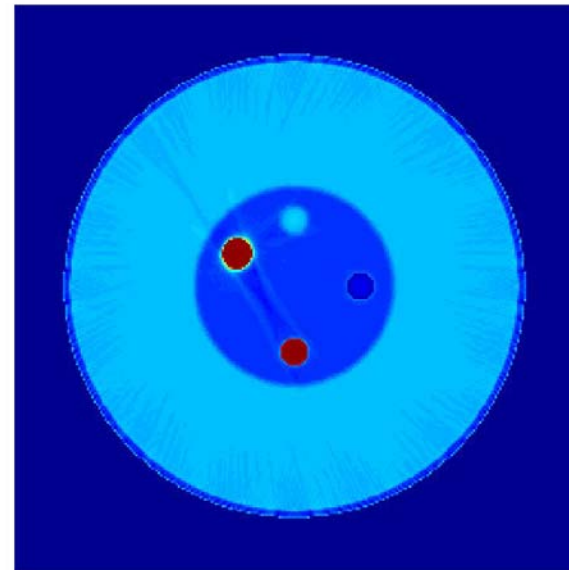
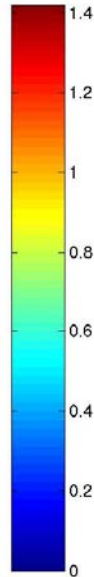
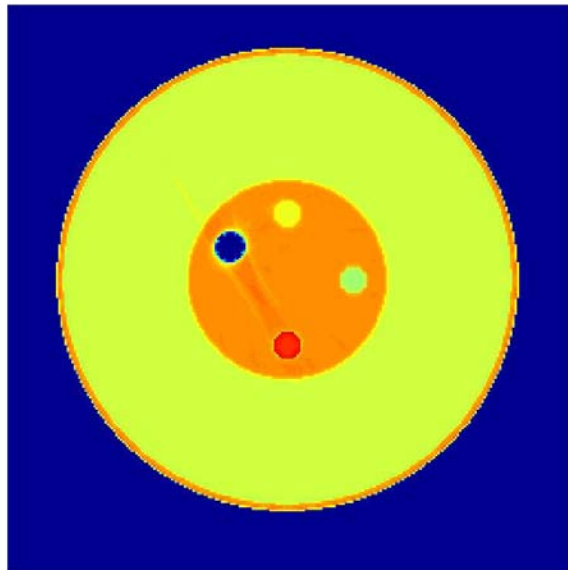
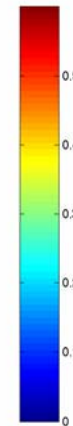
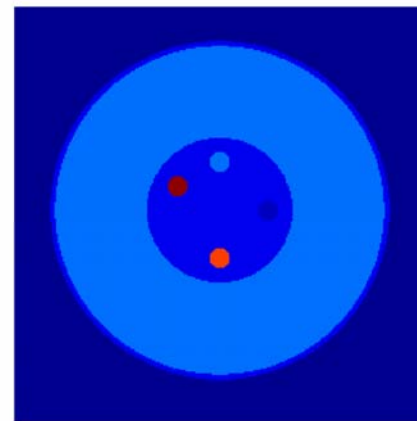
Noiseless data
1000 iterations
(22OS)



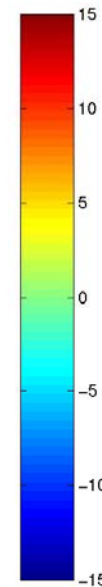
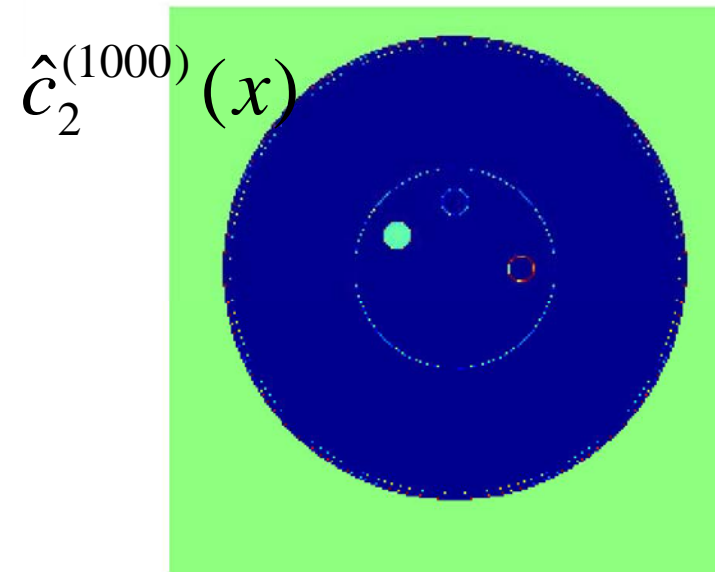
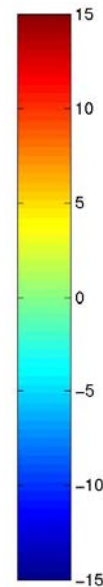
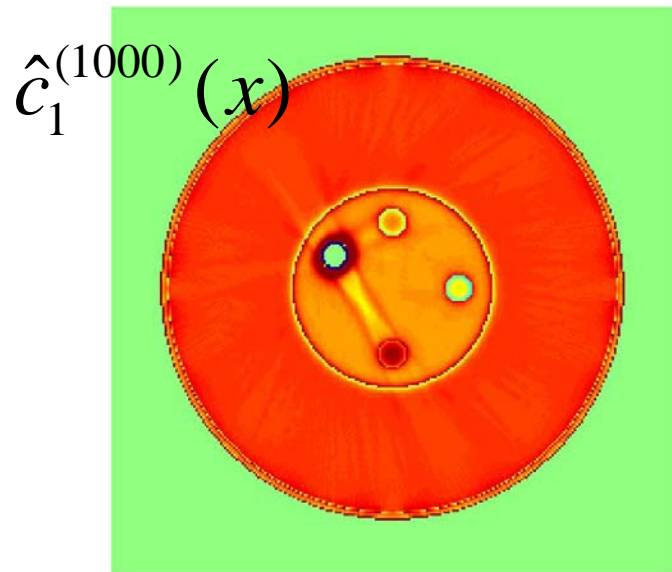
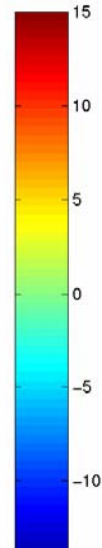
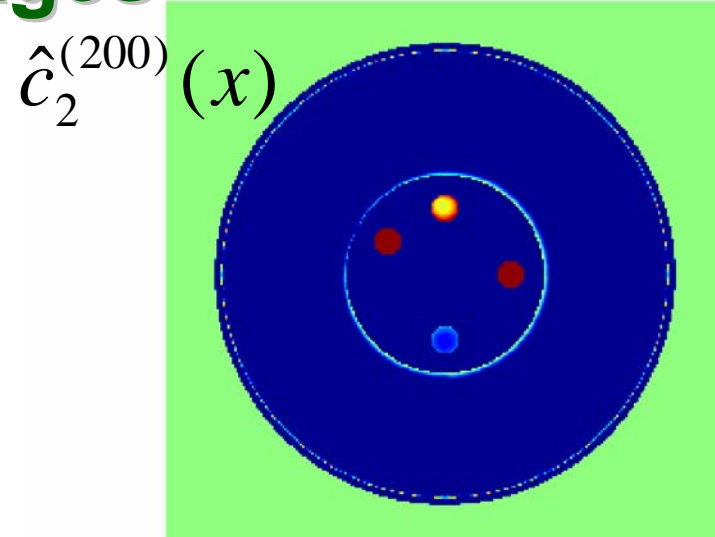
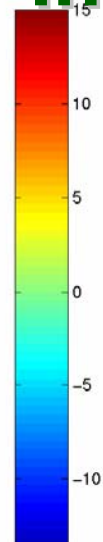
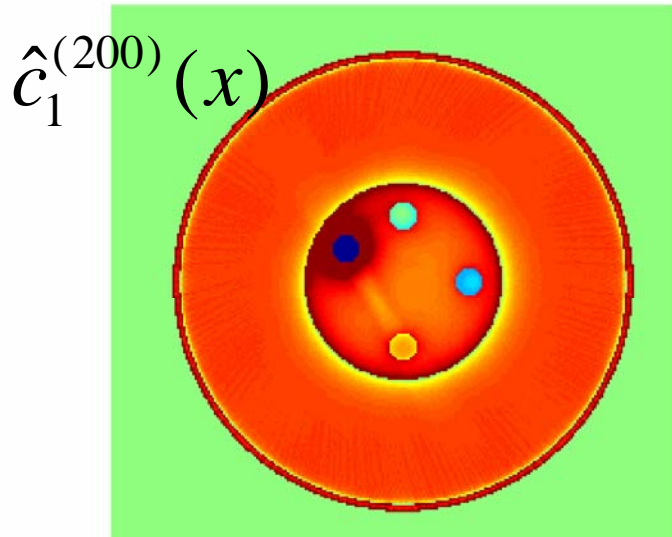
AMDE experiment results



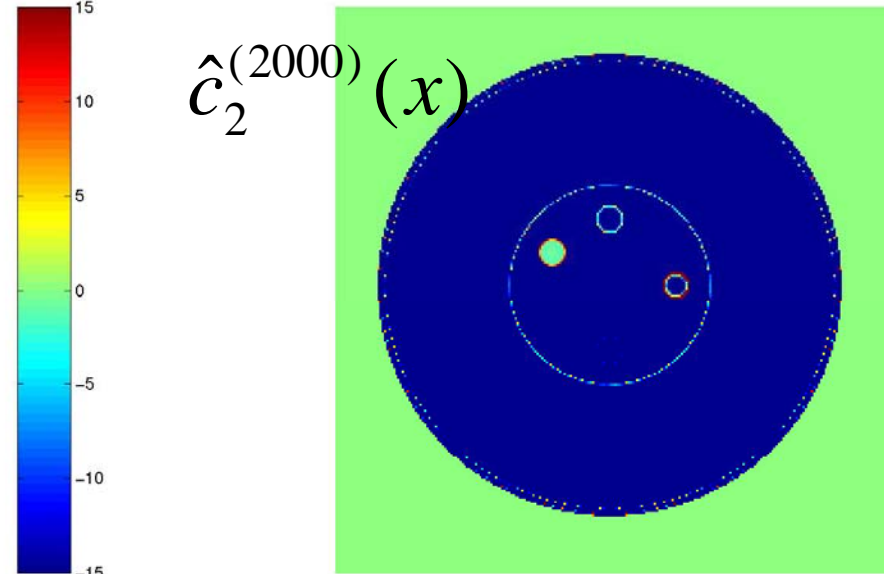
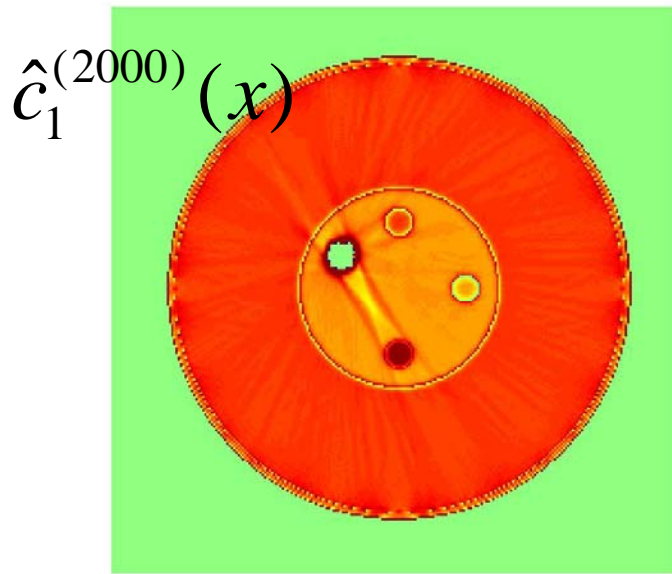
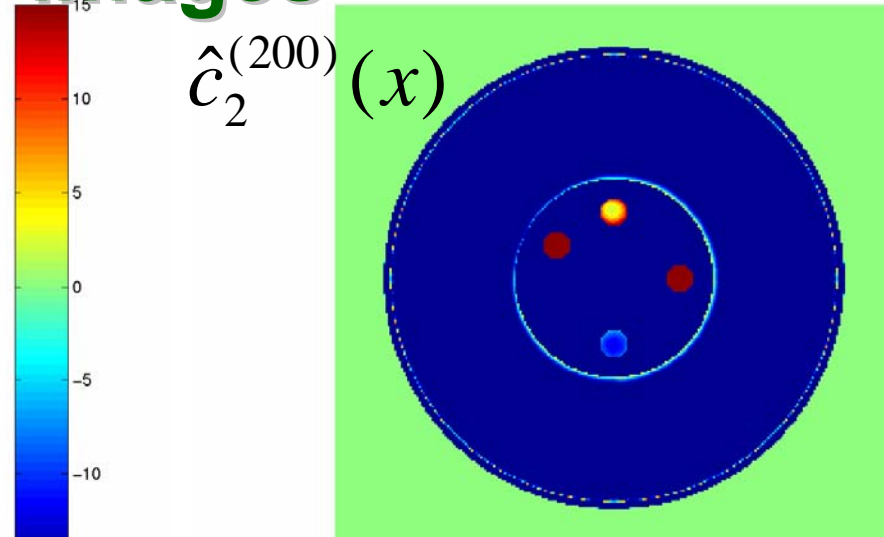
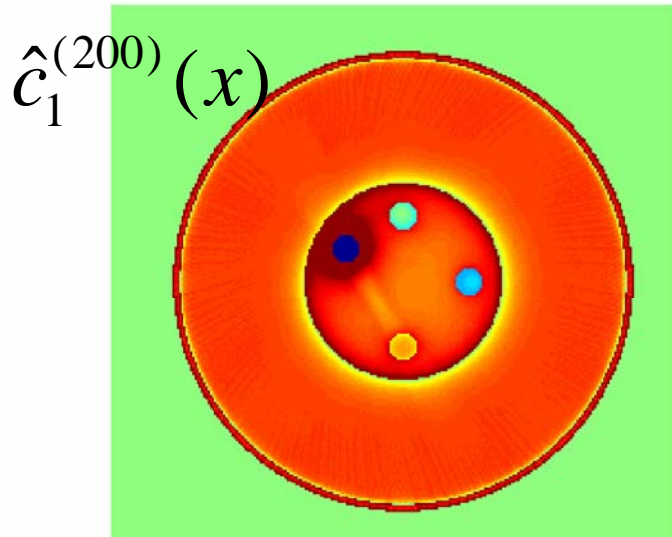
Noiseless data
2000 iterations
(22OS)



Relative error (%) in component images

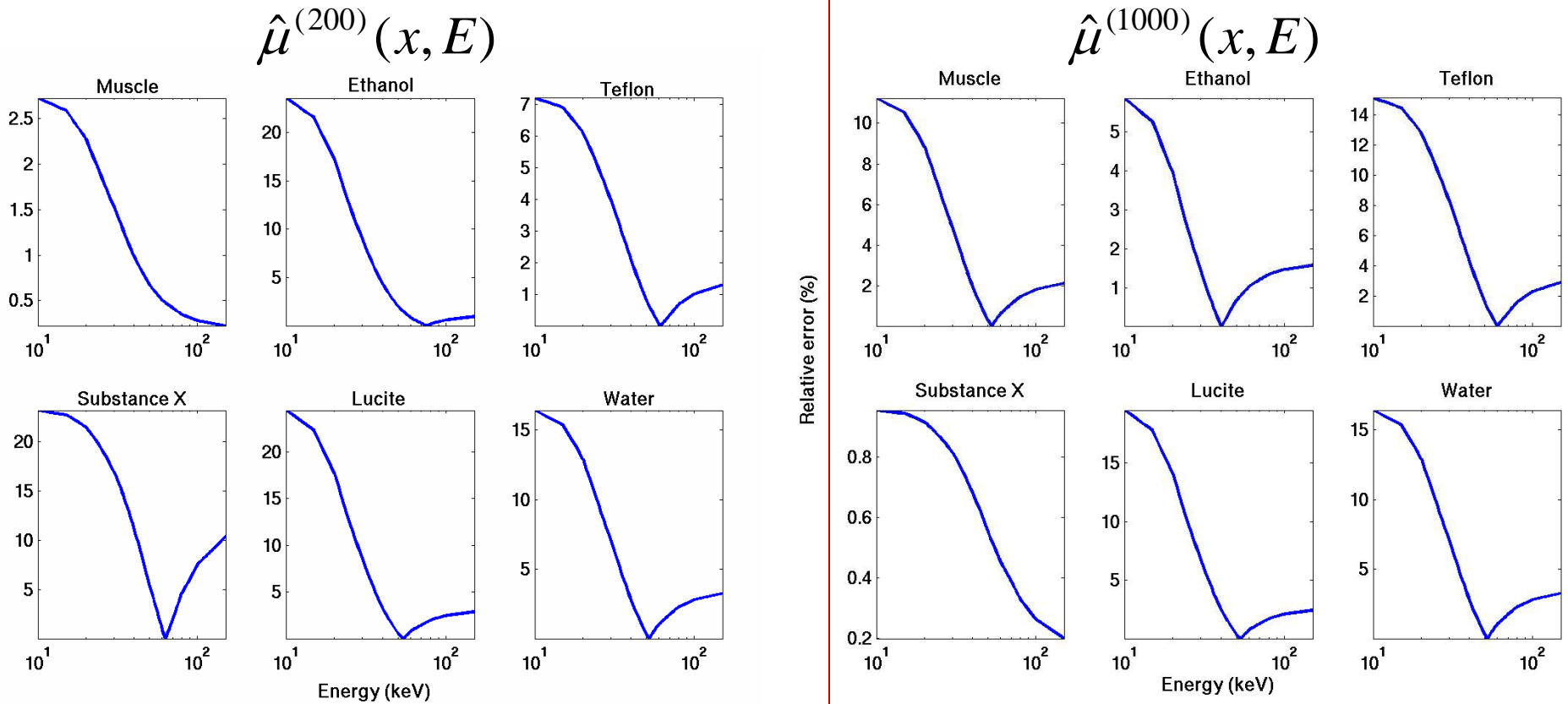


Relative error (%) in component images



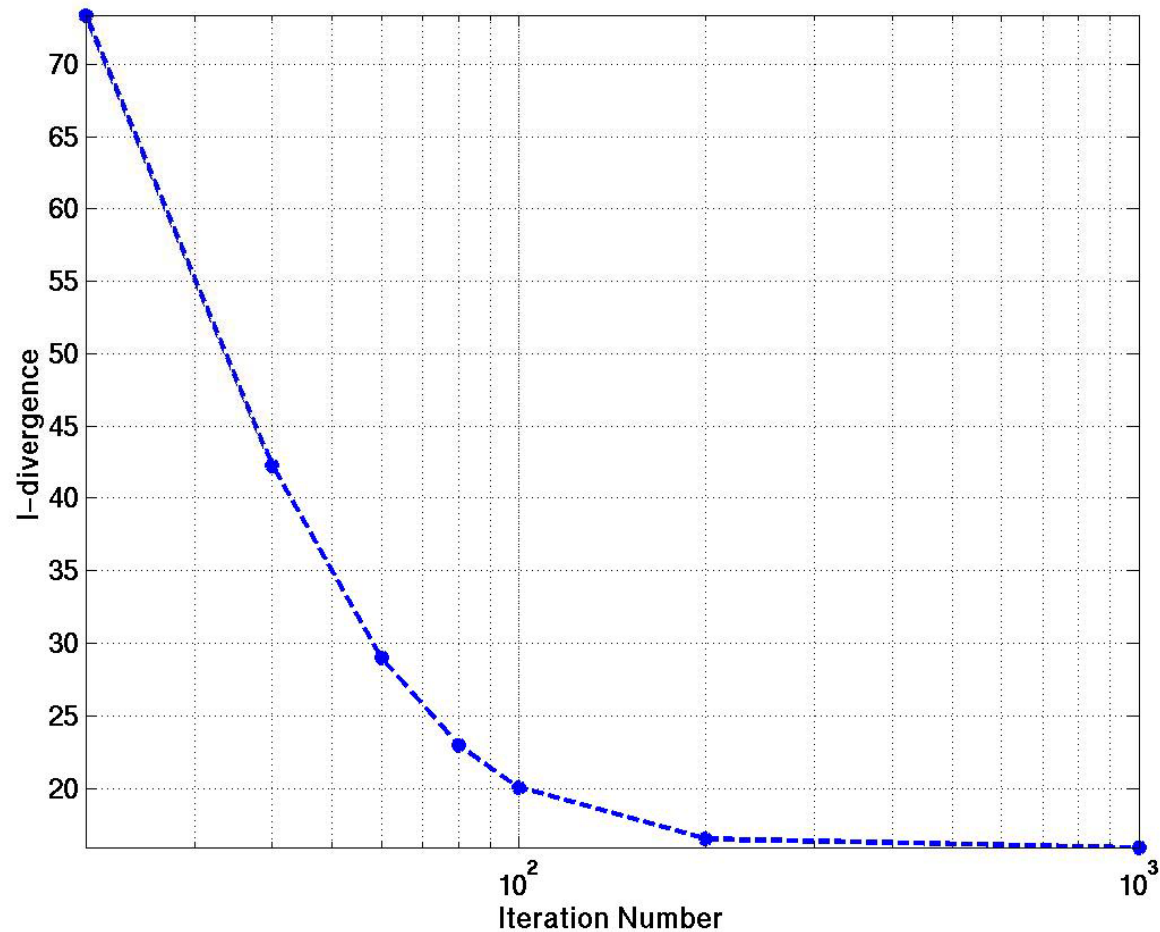
AMDE experiment results

Relative error vs. iteration



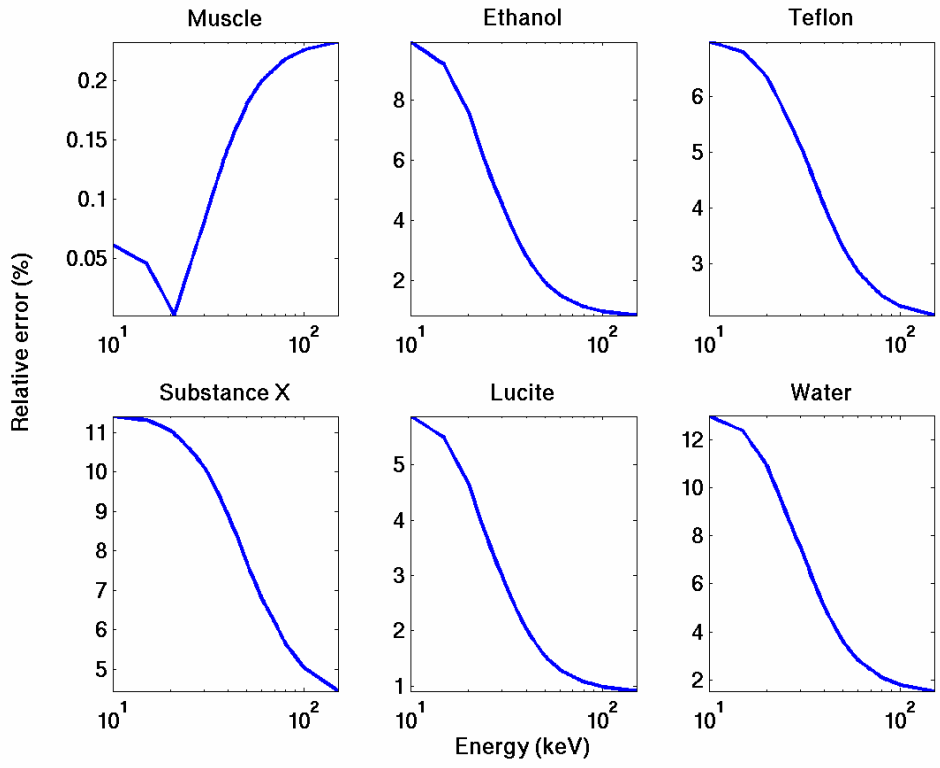
AMDE experiment results

Cost function vs. iteration

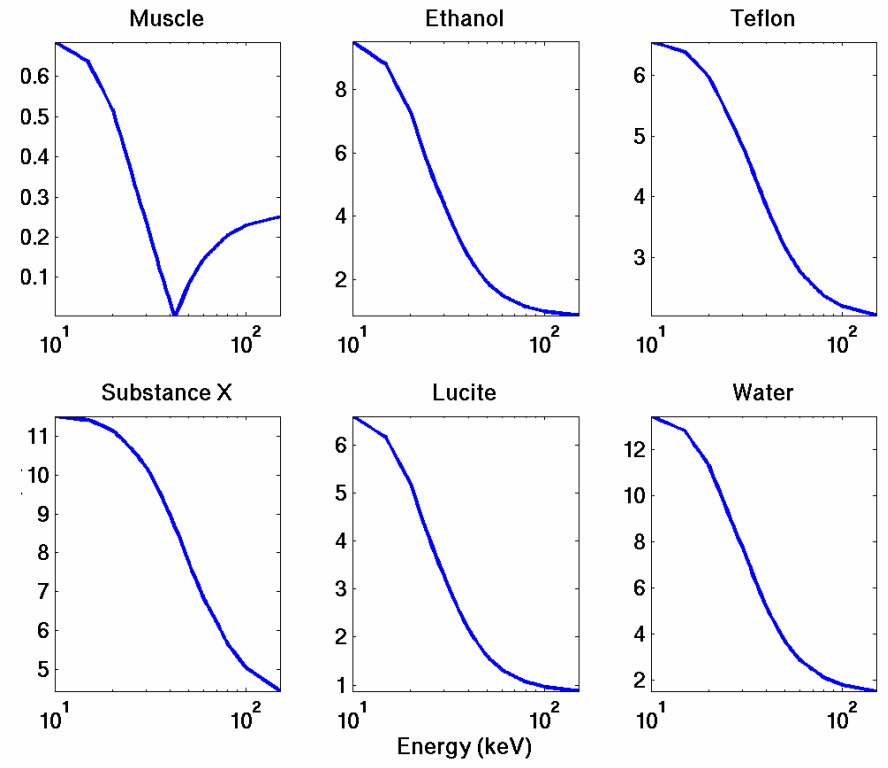


Alternative Method experiment results

BVM-FBP

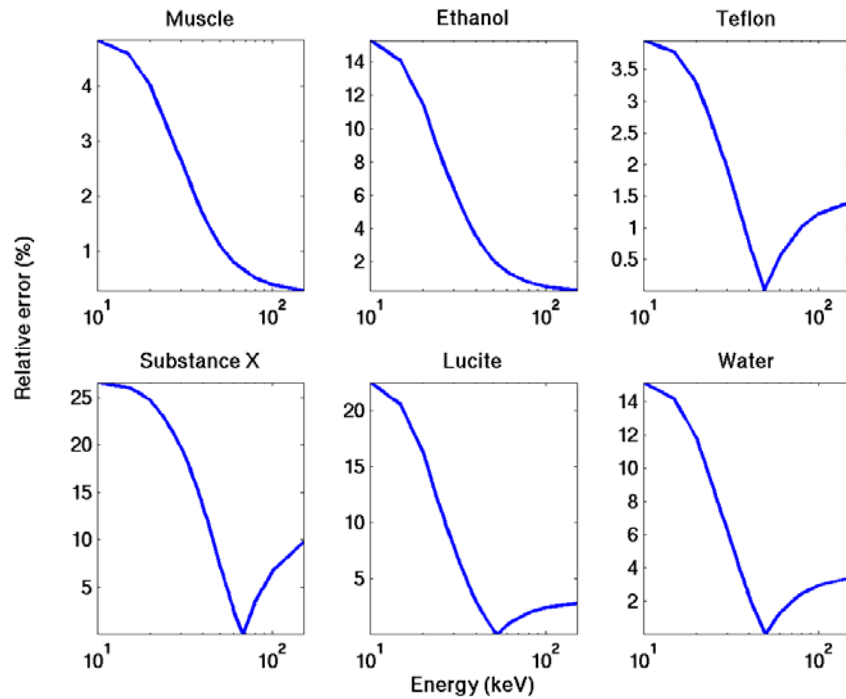


BVM-AM1

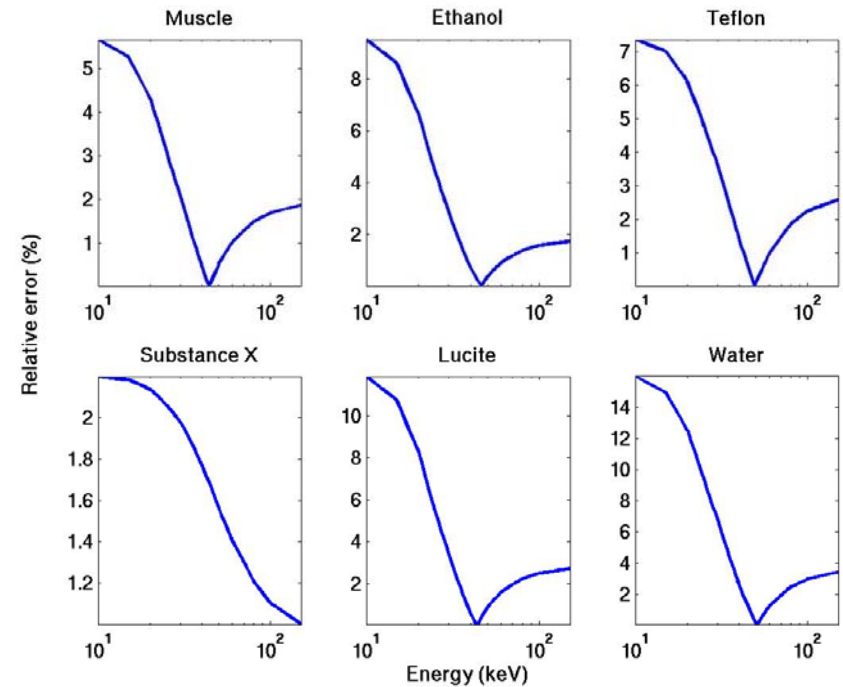


Data with noise AMDE results

200 (22OS) iterations



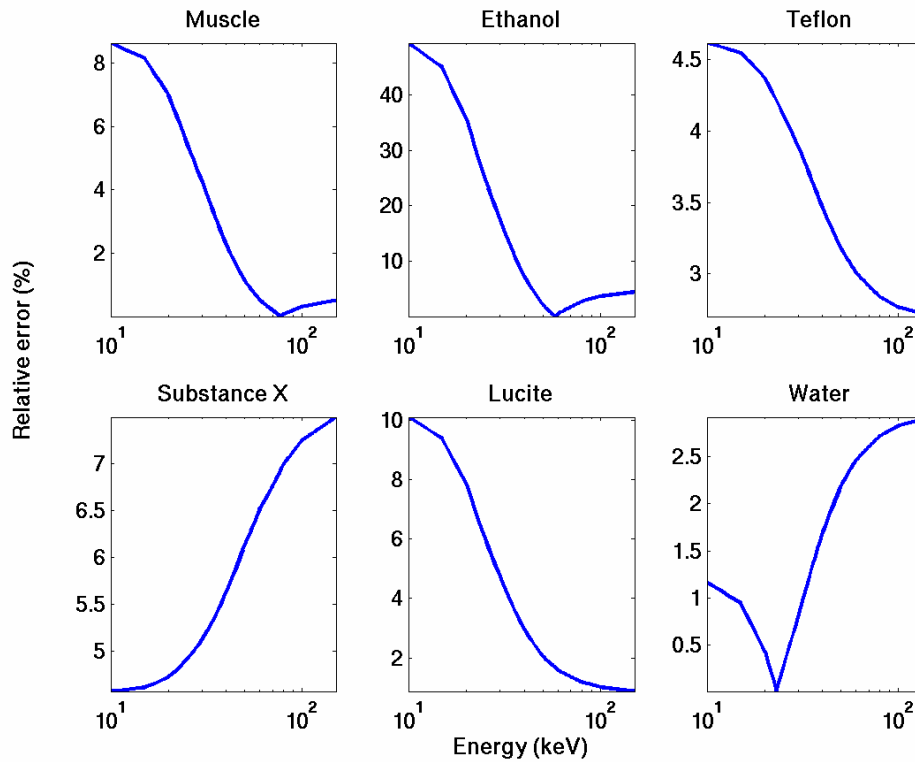
1000 (22OS) iterations



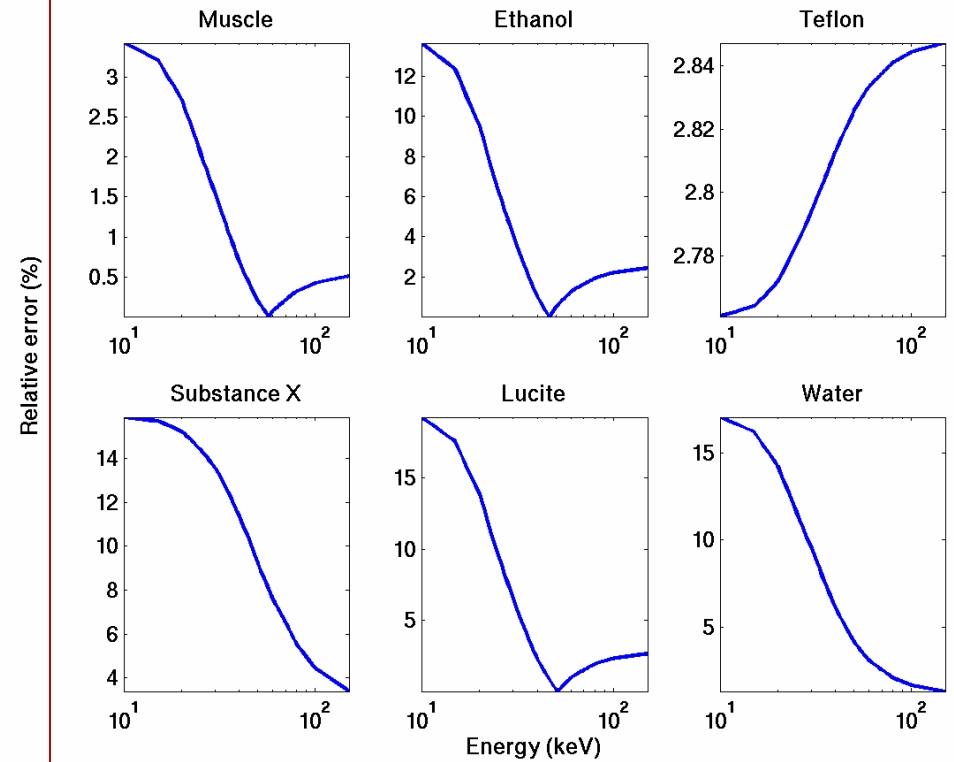
Data with noise

Alternative method results

BVM-FBP



BVM-AM1



Conclusions

- **X-Ray CT Imaging**
- **Likelihood Problem Formulation**
- **Information Geometry**
- **Alternating Minimization Algorithms**
- **Recent Progress: Limited Angle Tomography**
- **In Progress: 3D, Increased Convergence Rate, Dual Energy**

Increased Convergence Rates

- **Ordered subsets**
 - Hudson and Larkin; Kamphuis and Beekman; etc.
- **Separable Paraboloidal Surrogate functions**
 - Fessler, et al.
- **Multigrid Methods**
 - Bouman, et al., 2001-2003
- **Fast forward/backward projections**
 - Bresler, et al.
- **Other (see Sothivirat, Ahn, Fessler, 2001-2003)**

Multigrid Approach

Oh, Milstein, Bouman, Webb, et al.

- Objective functions at multiple grids
- Surrogate function view: match value and gradient at current estimate

$$\text{cost}^{(m+1)}(x^{(m+1)}) \Big|_{x^{(m+1)}=J_m^{m+1}x^{(m)}} = \text{cost}^{(m)}(x^{(m)})$$

$$\nabla \text{cost}^{(m+1)}(x^{(m+1)}) \Big|_{x^{(m+1)}=J_m^{m+1}x^{(m)}} = \nabla \text{cost}^{(m)}(x^{(m)}) J_{m+1}^m$$

- Our implementations: little speedup; not matched to AM approach (not monotonic); negative values in estimates inside of logarithms

Multigrid AM Algorithm

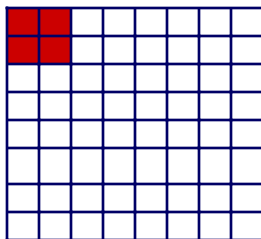
Approach: compute image correction, $\Delta c(x)$, on coarse grid using AM

$$c(x) = c_{[0]}(x) + \Delta c(x)$$

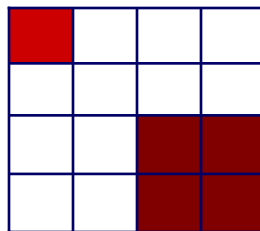
$$\Delta c(x) = J_m^0 \Delta c_{[m]}(x)$$

$m = 0$ Fine grid

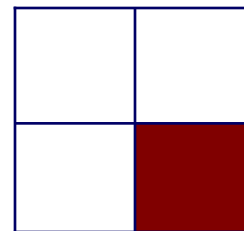
J_m^0 Interpolating operator



$m=0$



$m=1$



$m=2$

Multigrid AM Algorithm

$$\min_q \min_{p \in \mathcal{L}} I(p \parallel q) = \sum_{y \in Y} \sum_E p(y, E) \ln \frac{p(y, E)}{q(y, E)} - p(y, E) + q(y, E)$$

$$q(y, E) = I_0(y, E) \exp \left(- \sum_{x \in X} h(y, x) \sum_{i=1}^N \mu_i(E) \left[c_{i,[0]}(x) + J_m^0 \Delta c_{i,[m]}(x) \right] \right)$$

Comments:

- monotonicity guaranteed
- faster computations on coarser grids
- flexible grid sequence

Multigrid AM Algorithm

Iteration overview

On each grid m , run K_m iterations:

$$\hat{\Delta}c_{[m]}^{(k_m+1)}(x) = \hat{\Delta}c_{[m]}^{(k_m)}(x) - \frac{1}{Z_m(x)} \ln \left(\frac{b_m(x)}{\hat{b}_{[m]}^{(k_m)}(x)} \right), \quad k_m = 0, K, K_m - 1$$

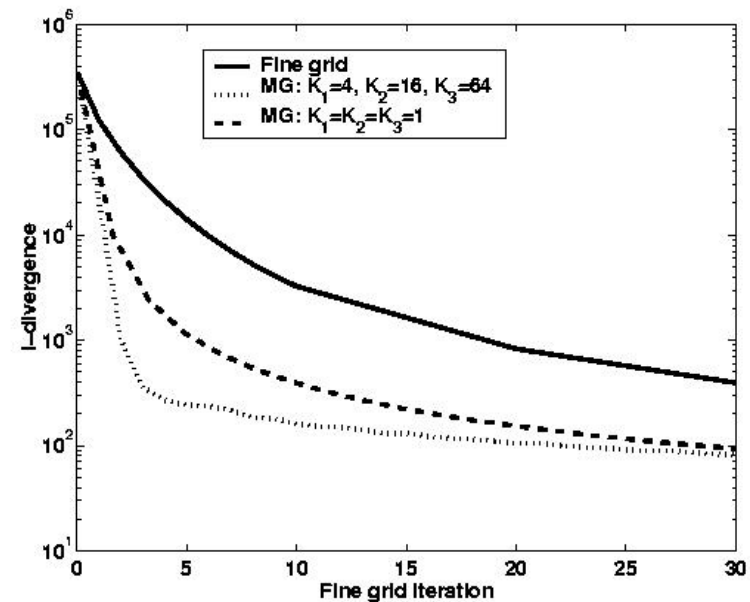
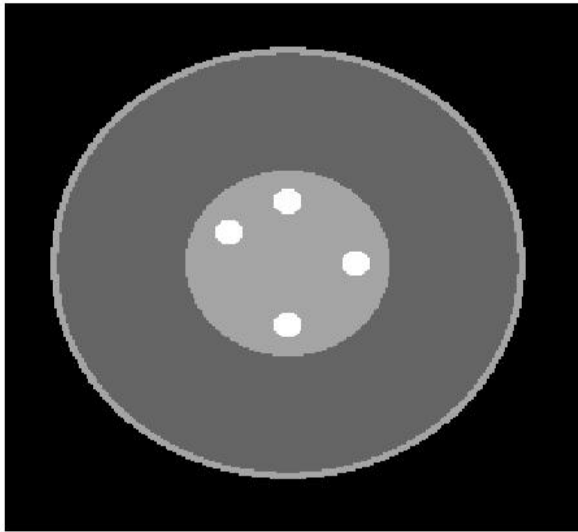
$$b_{[m]}(x) = \sum_y d(y) h(y, x) J_m^0$$

$$\hat{b}_{[m]}^{(k_m)}(x) = \sum_y \hat{q}^{(k)}(y) \exp \left(- \sum_{x'} h(y, x') J_m^0 \hat{\Delta}c_{[m]}^{(k_m)}(x') \right) h(y, x) J_m^0$$

$$\hat{q}^{(k)}(y) = I_0(y) \exp \left(- \sum_x h(y, x) \hat{c}^{(k)}(x) \right)$$

Fine grid image update: $\hat{c}^{(k+1)}(x) = \hat{c}^{(k)}(x) + J_m^0 \hat{\Delta}c_{[m]}^{(K_m)}(x)$

Preliminary Results



Simulated data:

- Lucite core in water bath with four metallic inserts
- 4 grid levels
- Interpolation – average of four neighbors

Comment: potential mismatch in projection operators

Conclusions and Future Work

- **Multigrid Alternating Minimization Algorithm**
 - potential for increasing convergence rate of single grid AM
 - guaranteed monotonic convergence properties
- **Future analysis**
 - Decimation operators in image space
 - Incorporate decimation in measurement space
 - Ordered subsets and multigrid combined

References

- J. A. O'Sullivan and J. Benac, "Alternating minimization algorithms for transmission tomography," submitted to *IEEE Trans. Med. Img.*
- S. Oh, B. Milstein, C. A. Bouman, K. J. Webb, "Adaptive nonlinear multigrid inversion with applications to Bayesian optical diffusion tomography," in *Proc. IEEE Stat. Signal Processing Workshop, 2003*
- T.-S. Pan, A. E. Yagle, "Numerical study of multigrid implementations of some iterative image reconstruction algorithms," in *Proc. IEEE Nuclear Sci. Symposium and Med. Img. Conference, 1991.*
- Z. Wu, A. H. Tewfik, "Multigrid algorithm for image reconstruction from Fourier modulus," in *Proc. ICASSP, 1991.*