The ThermoAcoustic Tomography Inverse Problem

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THE TAT INVERSE PROBLEM

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- **1** The ThermoAcoustic Tomography
 - Experimental set-up
 - Equations
 - Inverse problem for point detectors
 - Inverse problem for lineic detectors



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 - Regularization scheme
 - Regularizing data
 - Asymptotic behaviour of \mathcal{P}_{β}

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 A body is exposed to a radio frequency electromagnetic pulse,





- A body is exposed to a radio frequency electromagnetic pulse,
- Tissues heating causes expansion...



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- A body is exposed to a radio frequency electromagnetic pulse,
- Tissues heating causes expansion...
- ...which generates a pressure wave.



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BIOLOGICAL OBSERVATION

Cancerous tissues, by being more vascularised, absorb more electromagnetic energy.

 \Rightarrow The goal here is to reconstruct the absorptivity coefficients map, denoted by $\mu_{abs}(x)$, from the mesured acoustic wave.

Advantages of the TTA

- Non invasive;
- Combine the contrast skills of electromagnetic with high resolutions allowed by ultrasound waves;
- Simple and (farely) cheap equipment;
- Nevertheless, weak penetration capacity.

SET-UP FOR "POINT" DETECTORS



PLAN

THE THERMOACOUSTIC TOMOGRAPHY

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FLUIDS MECHANIC EQUATIONS

THE LINEARIZED CONTINUITY EQUATION

$$rac{\partial
ho(x,\hat{t})}{\partial \hat{t}} = -
ho_0
abla \cdot \mathbf{v}(x,\hat{t})$$

is derived from the principle of conservation of mass if the particle velocity $v(x, \hat{t})$ is small and the mass density $\rho_{tot}(x, \hat{t}) = \rho_0 + \rho(x, \hat{t})$ is weakly varying, i.e. $|\rho(x, \hat{t})| \ll \rho_0$.

FLUIDS MECHANIC EQUATIONS

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THE LINEARIZED EULER EQUATION

$$ho_0 rac{\partial v(x,\hat{t})}{\partial \hat{t}} = -
abla
ho(x,\hat{t})$$

is derived from the principle of conservation of momentum for a non-viscous, non-turbulent flow in the absence of external forces with slowly varying pressure $p_{tot}(x, \hat{t}) = p_0 + p(x, \hat{t})$, i.e. $|p(x, \hat{t})| \ll p_0$, within the fluid.

Back to model improvement

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USUAL ASSUMPTIONS OF THE MODEL

- The initial elecromagnetic pulse is considered to be a Dirac pulse,
- At time t_0 , every part of the body receives the same amount of energy,
- The speed of the wave is assumed to be constant (homogeneous media),
- The wave is not subject to any attenuation.

WAVE EQUATION

$$\begin{aligned} \frac{\partial^2 p(x,t)}{\partial t^2} - \Delta p(x,t) &= 0, \\ p(x,0) &= u(x) := \frac{\mu_{abs}(x)\beta(x)J(x)v_s^2}{c_p(x)}, \\ \frac{\partial p(x,0)}{\partial t} &= 0 \end{aligned}$$

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WAVE EQUATION

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REWRITING THE SOLUTION

The classical way to solve the wave equation suggests the use of integral geometry tools :

THEOREM

$$p(x,t) = \frac{\partial}{\partial t} \left[\frac{R_s u(x,t)}{4\pi t} \right]$$

where

$$R_{s}u(x,t) := \int_{\partial B_{t}(x)} u(y) d\mathcal{S}(y), \qquad (x,t) \in \mathbb{R}^{3} \times [0,\infty[.$$

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The inverse formula introduces some linear transform of the initial data uPROPOSITION

$$R_s u(x_{cent}, t) = 4\pi t \int_0^t p(x_{cent}, s) \, \mathrm{d}s$$

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INVERSE PROBLEM

The spherical Radon transform

$$R_{s}u(x,t) := \int_{\partial B_{t}(x)} u(y) \, \mathrm{d}\mathcal{S}(y), \qquad (x,t) \in \mathbb{R}^{3} \times [0,\infty[x])$$

with u supported in B.

Problem

Can we reconstruct u, known to be with a compact support in B, from the knowledge of its integrals over spheres centered on the unit sphere, that is $R_s u$.

▶ set-up

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Set-up for lineic detectors



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The 2-d wave equation $(e_c = e_1)$

DEFINITION

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$$\bar{u}(x') := \int_{\mathbb{R}} u(x_1, x') \, dx_1, \qquad x' \in \mathbb{R}^2, \tag{1}$$
$$\bar{p}(x', t) := \int_{\mathbb{R}} p(x_1, x', t) \, dx_1, \qquad (x', t) \in \mathbb{R}^2 \times [0, \infty[, \qquad (2)$$

In this set-up, the mesured integrals appear to solve a 2-d wave equation : $$\operatorname{Wave}\xspace$ Equation

$$\frac{\partial^2 \bar{p}(x',t)}{\partial t^2} - \Delta \bar{p}(x',t) = 0,$$

$$\bar{p}(x',0) = \bar{u}(x'),$$

$$\frac{\partial \bar{p}(x',0)}{\partial t} = 0$$

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REWRITING THE SOLUTION

Theorem

$$\bar{p}(x_{cent}',t) = \frac{1}{2\pi} \frac{\partial}{\partial t} \int_0^t \frac{R_c(\bar{u})(x_{cent}',s)}{\sqrt{t^2 - s^2}} \, \mathrm{d}s,$$

where R_c is the 2d equivalent of R_s .

Here again we have an inversion formula allowing to work with the circular Radon transform

PROPOSITION

$$R_{c}(\bar{u})(x'_{cent},t) = 4t \int_{0}^{t} \frac{\bar{p}(x'_{cent},t')}{\sqrt{t^{2}-t'^{2}}} dt'$$



INVERSE PROBLEM

A two step problem

- Reconstruct \bar{u} , supported in the unit disc, from the knowledge of $R_c \bar{u}$ on the unit circle (inversion of the circular Radon transform).
- Reconstruct u from its projections \overline{u} , i.e. inversion of the classical Radon transform.

INVERSE PROBLEM

A two step problem

- Reconstruct \bar{u} , supported in the unit disc, from the knowledge of $R_c \bar{u}$ on the unit circle (inversion of the circular Radon transform).
- Reconstruct u from its projections \overline{u} , i.e. inversion of the classical Radon transform.

 \Rightarrow Even if the problem is originally designed in 3d, it makes sense to invert its 2d equivalent.

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IDEA OF THE BACKPROJECTION



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Some operators...

DEFINITION

$$\begin{array}{ccccc} \mathcal{N} \colon & \mathcal{C}_{0}^{\infty}(\mathcal{B}) & \longrightarrow & \tilde{C}^{\infty} \\ & & f(x) & \longmapsto & t^{n-2}R_{s}f(x,t) \end{array} \\ \mathcal{D} \colon & \tilde{C}^{\infty} & \longrightarrow & \tilde{C}^{\infty} \\ & & G(x,t) & \longmapsto & \left(\frac{1}{2t}\frac{\partial}{\partial t}\right)^{(n-3)/2}G(x,t) \end{array} .$$

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Some operators...

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PROPOSITION

$$\mathcal{N}^*G(x) = \frac{1}{\omega} \int_{\mathcal{S}} \frac{G(p, |p-x|)}{|p-x|} \, \mathrm{d}\mathcal{S}(p)$$

et

$$\mathcal{D}^*\mathcal{G}(\rho,t)=(-1)^{(n-3)/2}t\mathcal{D}(\mathcal{G}(\rho,t)/t).$$

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INVERSION FORMULAS

THEOREM [PATCH, FINCH, RAKESH, 2004]

Let *n* be odd and greater than 2, *f* in $C_0^{\infty}(\mathcal{B})$, and assume that $R_s f$ is known on $\mathcal{S} \times \mathbb{R}_+$, then:

$$f(x) = -\frac{\pi}{2\Gamma(n/2)^2} (\mathcal{N}^* \mathcal{D}^* \partial_t^2 t \mathcal{D} \mathcal{N} f)(x), \qquad x \in \mathcal{B},$$

$$f(x) = -\frac{\pi}{2\Gamma(n/2)^2} (\mathcal{N}^* \mathcal{D}^* \partial_t t \partial_t \mathcal{D} \mathcal{N} f)(x), \qquad x \in \mathcal{B}$$

$$f(x) = -\frac{\pi}{2\Gamma(n/2)^2}\Delta_x(\mathcal{N}^*\mathcal{D}^*t\mathcal{D}\mathcal{N}f)(x), \qquad x\in\mathcal{B},$$

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COMPARISON WITH THE CLASSICAL BACKPROJECTION

• Spherical case :

$$f(x) = -\frac{\pi}{2\Gamma(n/2)^2} \Delta_x(\mathcal{N}^*\mathcal{D}^*t\mathcal{D}\mathcal{N}f)(x),$$

$$f(x) = \frac{(-1)^{(n-1)/2}}{2(2\pi)^{n-1}} \Delta_x^{(n-1)/2} (R^* R f)(x).$$

Question : should we expect the same instability ?

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POLAR COORDINATES, ILLUSTRATION



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FOURIER-BESSEL SERIES EXPANSION

 $\int_{\mathcal{C}(\rho,\phi)} f(r,\theta) \, \mathrm{d}\mathcal{C} := g(\rho,\phi) = \sum_{n=-\infty}^{\infty} g_n(\rho) e^{in\phi},$

where

$$g_n(\rho) = rac{1}{2\pi} \int_0^{2\pi} g(\rho,\phi) e^{-in\phi} \,\mathrm{d}\phi;$$

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$$f(r,\theta)=\sum_{n=-\infty}^{\infty}f_n(r)e^{in\theta},$$

where

$$f_n(r) = rac{1}{2\pi} \int_0^{2\pi} f(r,\theta) e^{-in\theta} \,\mathrm{d}\theta.$$

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RELATION BETWEEN COEFFICIENTS

NOTATIONS

- J_i stands for the ith Bessel function of first kind.
- \mathcal{H}_n stands for the Hankel transform of n^{nt} kind, i.e. :

$$\mathcal{H}_n\{p(r)\}_z := \int_0^\infty p(r) J_n(rz) r \,\mathrm{d}r.$$

PROPOSITION

$$g_n(\rho) = 2\pi\rho\mathcal{H}_0\{J_n(z)\mathcal{H}_n\{f_n(r)\}_z\}_\rho, \forall n \in \mathcal{Z}, \forall \rho \in \mathbb{R}_+, \forall n \in \mathcal{Z}, \forall \rho \in \mathbb{R}_+\}$$

so that

$$f_n(r) = \mathcal{H}_n\left\{\frac{1}{J_n(z)}\mathcal{H}_0\left\{\frac{g_n(\rho)}{2\pi\rho}\right\}_z\right\}_r, \forall n \in \mathcal{Z}, \forall r \in \mathbb{R}_+.$$

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ILLUSTRATIONS

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SOLUTIONS REPRESENTATION

HELMHOLTZ EQUATION

$$\Delta u_m(x) + \lambda_m^2 u_m(x) = 0, \qquad x \in \mathcal{B}$$
$$u_m(x) = 0, \qquad x \in \mathcal{S}$$

and

$$||u_m||_{L^2} = 1$$

REPRESENTATION

We denote by Φ_{λ_m} the Green functions, so :

$$u_m(x) = \int_{\mathcal{S}} \Phi_{\lambda_m}(|x-z|) \frac{\partial}{\partial n} u_m(z) \, \mathrm{d}\mathcal{S}(z), \quad x \in \mathcal{B}.$$

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SERIES EXPANSION OF f [KUNYANSKY, 2007]

The eigen vectors $\{u_m(x)\}_0^\infty$ are an orthonormal basis of $L^2(\mathcal{B})$, so that f can be written :

$$f \stackrel{L^2}{=} \sum_{0}^{\infty} \alpha_m u_m,$$

where

$$\alpha_m = \int_{\mathcal{B}} u_m(x) f(x) \, \mathrm{d}x.$$

If g stands for the spherical Radon transform of f :

$$g(z,r) = \int_{\mathcal{S}} f(z+ry)r^{n-1} d\mathcal{S}(y), \quad z \in \mathcal{S}, r \in \mathbb{R}_+.$$

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Helmholtz

Computation of α_m

$$\alpha_{m} = \int_{\mathcal{B}} u_{m}(x) f(x) dx$$

=
$$\int_{\mathcal{B}} \left(\int_{\mathcal{S}} \Phi_{\lambda_{m}}(|x-z|) \frac{\partial}{\partial n} u_{m}(z) d\mathcal{S}(z) \right) f(x) dx$$

=
$$\int_{\mathcal{S}} \left(\int_{\mathcal{B}} \Phi_{\lambda_{m}}(|x-z|) f(x) dx \right) \frac{\partial}{\partial n} u_{m}(z) d\mathcal{S}(z)$$

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Computation of α_m

$$\alpha_{m} = \int_{\mathcal{B}} u_{m}(x)f(x) dx$$

$$= \int_{\mathcal{B}} \left(\int_{\mathcal{S}} \Phi_{\lambda_{m}}(|x-z|) \frac{\partial}{\partial n} u_{m}(z) d\mathcal{S}(z) \right) f(x) dx$$

$$= \int_{\mathcal{S}} \left(\underbrace{\int_{\mathcal{B}} \Phi_{\lambda_{m}}(|x-z|)f(x) dx}_{I(z, \lambda_{m})} \right) \frac{\partial}{\partial n} u_{m}(z) d\mathcal{S}(z)$$
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$$I(z, \lambda_m) = \int_{\mathcal{B}} \Phi_{\lambda_m}(|x-z|) f(x) dx$$



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$$\begin{split} l(z,\lambda_m) &= \int_{\mathcal{B}} \Phi_{\lambda_m}(|x-z|) f(x) \, \mathrm{d}x \\ &= \int_{\mathbb{R}^n} \Phi_{\lambda_m}(|x-z|) f(x) \, \mathrm{d}x, \end{split}$$



$$I(z, \lambda_m) = \int_{\mathcal{B}} \Phi_{\lambda_m}(|x - z|) f(x) dx$$

=
$$\int_{\mathbb{R}^n} \Phi_{\lambda_m}(|x - z|) f(x) dx,$$

=
$$\int_{\mathbb{R}^n} \Phi_{\lambda_m}(|x|) f(x + z) dx$$

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$$\begin{split} l(z,\lambda_m) &= \int_{\mathcal{B}} \Phi_{\lambda_m}(|x-z|)f(x)\,\mathrm{d}x\\ &= \int_{\mathbb{R}^n} \Phi_{\lambda_m}(|x-z|)f(x)\,\mathrm{d}x,\\ &= \int_{\mathbb{R}^n} \Phi_{\lambda_m}(|x|)f(x+z)\,\mathrm{d}x\\ &= \int_{\mathbb{R}_+} \int_{\mathcal{S}} \Phi_{\lambda_m}(r)f(z+ry)r^{n-1}\,\mathrm{d}\mathcal{S}(y)\,\mathrm{d}r \end{split}$$

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$$I(z, \lambda_m) = \int_{\mathcal{B}} \Phi_{\lambda_m}(|x - z|) f(x) dx$$

=
$$\int_{\mathbb{R}^n} \Phi_{\lambda_m}(|x - z|) f(x) dx,$$

=
$$\int_{\mathbb{R}^n} \Phi_{\lambda_m}(|x|) f(x + z) dx$$

=
$$\int_{\mathbb{R}_+} \int_{\mathcal{S}} \Phi_{\lambda_m}(r) f(z + ry) r^{n-1} d\mathcal{S}(y) dr$$

=
$$\int_{\mathbb{R}_+} g(z, r) \Phi_{\lambda_m}(r) dr.$$

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Reconstruction of a function over a 2000000, from 97000 mesurements :



Reconstruction of a function over a 2000000. from 97000 mesurements :

• Helmholtz equation, $\mathcal{O}(n^3 \log(n))$:



Reconstruction of a function over a 2000000 , from 97000 mesurements :



• Helmholtz equation, $\mathcal{O}(n^3 \log(n))$: $\longrightarrow 7$ seconds,



Reconstruction of a function over a 2000000 , from 97000 mesurements :



• Helmholtz equation, $\mathcal{O}(n^3 \log(n))$: $\longrightarrow 7$ seconds,

• Exact inversion, $\mathcal{O}(n^5)$:



Reconstruction of a function over a 2000000, from 97000 mesurements :



• Helmholtz equation, $\mathcal{O}(n^3 \log(n))$: \rightarrow 7 seconds,

• Exact inversion, $\mathcal{O}(n^5)$: \rightarrow 7 hours.

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 - Regularization scheme
 - Regularizing data
 - Asymptotic behaviour of \mathcal{P}_{β}

1 Illustrations

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JULY 19, 2010

Plan

- 1 The ThermoAcoustic Tomography
 - Experimental set-up
 - Equations
 - Inverse problem for point detectors
 - Inverse problem for lineic detectors
 - Some inversion formulas
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REGULARIZATION SCHEME

Assuming we want to solve Rf = g, and that $g \approx Rf_0$ with $f_0 \in L^2(B)$:

- Step 1: Define the object to be reconstructed as $\phi_{\beta} * f_0$, where $(\phi_{\beta})_{\beta>0}$ is an approximation of unity.
- Step 2 Replace the original data g by regularized data: $\Phi_{\beta}g$.
- **Step 3** Finally, define the *reconstructed object* as the solution of the following optimization problem:

$$(\mathcal{P}_{\beta}) \quad \left| \begin{array}{c} \mathsf{Minimize} \quad \frac{1}{2} \| \Phi_{\beta} g - Rf \|_{L^{2}(S \times \mathbb{R}_{+})}^{2} + \frac{\alpha}{2} \| (1 - \hat{\phi}_{\beta}) \hat{f} \|_{L^{2}(\mathbb{R}^{d})}^{2} \\ \text{s.t.} \quad f \in L^{2}(B), \end{array} \right|$$

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 \longrightarrow Here β is the relevant regularization parameter.

DEFINITION OF A REGULARIZATION OPERATOR

$\begin{array}{cccc} C_{\beta} \colon \ L^{2}(\mathbb{R}^{d}) & \longrightarrow & L^{2}(\mathbb{R}^{d}) \\ f & \longmapsto & f * \phi_{\beta} \end{array}$

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THE TAT INVERSE PROBLEM

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DEFINITION OF A REGULARIZATION OPERATOR

We investigate $\Phi_{\beta} \in L(L^2(S imes \mathbb{R}_+))$ such that:

$$\Phi_{\beta}R = RC_{\beta}.$$

If R is one-to-one, one gets easily:

$$\Phi_{\beta} = RC_{\beta}R^{\dagger}.$$

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DEFINITION OF A REGULARIZATION OPERATOR

We investigate $\Phi_{\beta} \in L(L^2(S \times \mathbb{R}_+))$ such that:

$$\Phi_{\beta}R = RC_{\beta}.$$

If R is one-to-one, one gets easily:

$$\Phi_{eta} = RC_{eta}R^{\dagger}.$$

If not, we can define Φ_{eta} as some solution of...
PROBLEM \mathcal{Q}_{β}

$$(\mathcal{Q}_eta) egin{array}{c|c} {\sf Minimize} & rac{1}{2} \|RC_eta-XR\|^2 \ {
m s.t.} & X \in L(L^2(S imes {
m R}_+)), \ X=0 \ {
m on} \ {
m ran} \ R^\perp. \end{array}$$

- This is a convex problem;
- R is compact \Rightarrow level sets are not bounded.

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- This is a convex problem;
- R is compact \Rightarrow level sets are not bounded.

Nevertheless, we have

PROPOSITION

If $RC_{\beta}R^{\dagger}$ is in $L(\mathcal{D}(R^{\dagger}), L^{2}(S \times \mathbb{R}_{+}))$, then $RC_{\beta}R^{\dagger}$ is the restriction of some bounded operator defined on $L^{2}(S \times \mathbb{R}_{+})$ and solution of (\mathcal{Q}_{β}) . When R is injective, this solution is unique.

Problem \mathcal{Q}_{β} in action

$$(\mathcal{Q}_{\beta}) \quad \left| \begin{array}{c} \mathsf{Minimize} \quad \frac{1}{2} \|RC_{\beta} - XR\|^{2} \\ \mathsf{s.t.} \quad X \in L(L^{2}(S \times \mathbb{R}_{+})), \ X = 0 \ \mathsf{on} \ \mathsf{ran} \ R^{\perp}. \end{array} \right.$$

The computation of a solution could be achieve thanks to a *proximal point algorithm*.

 \longrightarrow This noise-free problem would be well posed.

 \hookrightarrow But \mathcal{Q}_{β} is extremely huge !!

\mathcal{Q}_{β} in finite dimension

$F = \mathbb{R}^n$ and $G = \mathbb{R}^m$, m < n in \mathbb{N} $R \in \mathcal{M}_{m imes n}$ and $\Phi_{\beta} \in \mathcal{M}_{m}$



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\mathcal{Q}_{eta} in finite dimension

$$(\mathcal{Q}_{eta}) egin{array}{c} \mathsf{Minimize} & \mathcal{J}(RC_{eta}-XR) \ ext{ s.t. } & X \in \mathcal{M}_m, \ X=0 ext{ on } \operatorname{ran} R^{\perp}. \end{cases}$$

DEFINITION

The convex functional \mathcal{J} is said to be $O(m) \times O(n)$ -invariant iff $\forall (U_m, U_n) \in O(m) \times O(n), \ \mathcal{J}(U_m X U_n^t) = \mathcal{J}(X)$

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PROPOSITION

If \mathcal{J} is $O(m) \times O(n)$ -invariant, then $RC_{\beta}R^{\dagger}$ is solution of Problem \mathcal{Q}_{β} .

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Remember...

THEOREM (MARÉCHAL et al)

I. Let $\alpha > 0$ and $\beta > 0$ fixed. Then Problem (\mathcal{P}_{β}) is well posed.

II. Assume

- $\hat{\phi}(\xi) \neq 1, \, \forall \xi \in \mathbb{R}^d \setminus \{0\};$
- $\exists K, s > 0$, $|1 \hat{\phi}(\xi)| \sim_{\xi \to 0} K \|\xi\|^s;$

•
$$g \in \mathcal{D}(T_W^{\dagger})$$
 et $\tilde{g} = UT_W^{\dagger}g \in H^s(\mathbb{R}^d).$

Than f_{β} converge in the strong sense to $T_{W}^{\dagger}g$, in $L^{2}(B)$, as $\beta \downarrow 0$.

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 - $g \in \mathcal{D}(R^{\dagger})$ et $R^{\dagger}g \in H^{s}(B).$

Than f_{β} converge in the strong sense to $R^{\dagger}g$, in $L^{2}(B)$, as $\beta \downarrow 0$.

- $\hat{\phi}(\xi) \neq 1, \, \forall \xi \in \mathbb{R}^d \setminus \{0\};$
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$$\hat{\phi}(\xi) \neq 1, \, \forall \xi \in \mathbb{R}^d \setminus \{0\};$$

•
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, $|1 - \hat{\phi}(\xi)| \sim_{\xi \to 0} K \|\xi\|^s$;

•
$$g\in \mathcal{D}(R^{\dagger})$$
 and $R^+g\in H^s(B).$

 Φ_{eta} solution of

$$\mathcal{Q}_{\beta} \quad \left| \begin{array}{c} \text{Minimize} \quad \frac{1}{2} \| RC_{\beta} - XR \|_{L(H^{s}(B), L^{2}(S \times \mathbb{R}_{+}))}^{2} \\ \text{s.c.} \quad X \in L(G), \ X = 0 \text{ on } \operatorname{ran} R^{\perp}, \end{array} \right.$$

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Lemma

When β goes down to zero, C_{β} converges to the identity and Φ_{β} converges the identity on ran R. In other words :

$$\|\Phi_{\beta}R-R\|_{L(H^{s}(B),L^{2}(S\times\mathbb{R}_{+}))}\xrightarrow[\beta\rightarrow 0]{} 0.$$

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$$(\mathcal{P}_{\beta}) \quad \left| \begin{array}{c} \text{Minimize} \quad \frac{1}{2} \| \Phi_{\beta} g - Rf \|_{L^{2}(S \times \mathbb{R}_{+})}^{2} + \frac{\alpha}{2} \| (1 - \hat{\phi}_{\beta}) \hat{f} \|_{L^{2}(\mathbb{R}^{d})}^{2} \\ \text{s.c.} \quad f \in L^{2}(B), \end{array} \right.$$



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$$\downarrow \beta \rightarrow 0$$

$$(\mathcal{P}) \quad \left| \begin{array}{c} \mathsf{Minimize} \quad \frac{1}{2} \|RR^{\dagger}g - Rf\|_{L^{2}(S \times \mathbb{R}_{+})}^{2} \\ \mathsf{s.c.} \quad f \in L^{2}(B), \end{array} \right|$$

$$(\mathcal{P}_{\beta}) \quad \left| \begin{array}{c} \text{Minimize} \quad \frac{1}{2} \| \Phi_{\beta} g - Rf \|_{L^{2}(S \times \mathbb{R}_{+})}^{2} + \frac{\alpha}{2} \| (1 - \hat{\phi}_{\beta}) \hat{f} \|_{L^{2}(\mathbb{R}^{d})}^{2} \\ \text{s.c.} \quad f \in L^{2}(B), \end{array} \right.$$

$$\downarrow \beta \to 0$$

$$(\mathcal{P}) \quad \left| \begin{array}{c} \mathsf{Minimize} \quad \frac{1}{2} \| \mathbf{R} \mathbf{R}^{\dagger} \mathbf{g} - \mathbf{R} f \|_{L^{2}(S \times \mathbb{R}_{+})}^{2} \\ \text{s.c.} \quad f \in L^{2}(B), \end{array} \right.$$

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$$(\mathcal{P}_{\beta}) \quad \left| \begin{array}{c} \text{Minimize} \quad \frac{1}{2} \| \Phi_{\beta} g - Rf \|_{L^{2}(S \times \mathbb{R}_{+})}^{2} + \frac{\alpha}{2} \| (1 - \hat{\phi}_{\beta}) \hat{f} \|_{L^{2}(\mathbb{R}^{d})}^{2} \\ \text{s.c.} \quad f \in L^{2}(B), \end{array} \right.$$

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ILLUSTRATIONS

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Taking β as a regularization parameter





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How do we compute $RCR^{\dagger}g$

We compute $R^{\dagger}g$ by means of a least square procedure :



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How do we compute $RCR^{\dagger}g$

We compute $R^{\dagger}g$ by means of a least square procedure :



How do we compute $RCR^{\dagger}g$

We compute $R^{\dagger}g$ by means of a least square procedure :



...and we apply *RC* to this nasty result.

THANK YOU



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