

TV-Regularization in Tomography

Part 2: Algebraic Reconstruction Technique

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Summary of Part 1

- ▶ Limited Angle Tomography is a severely ill-posed problem.
- ▶ Reconstruction of edges parallel to missing views is unstable.
- ▶ Regularization is required.
- ▶ We use the TV -norm as regularizing term.
- ▶ Regularized equally sloped tomography is a possible approach.
 - ▶ But it requires an accurate data acquisition process,
 - ▶ and uses the projection-slice theorem,
 - ▶ i.e., the full Fourier-information is required.
- ▶ We want to use the algebraic reconstruction technique.

Outline

ART Setup and Discretization

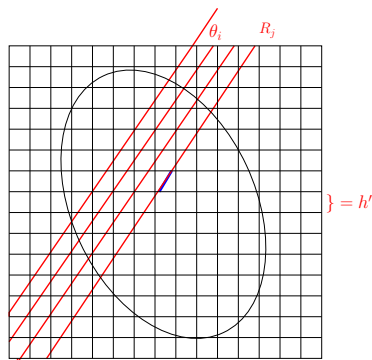
Kaczmarz' Algorithm

Regularization

Optimization Codes

Numerical Experiments

ART: Discretization



- ▶ Let $\alpha = (\alpha_1, \alpha_2)$ be the index of the pixel \square_α ,
- ▶ $w_{(\theta_i, j), \alpha} = |R_j^{\theta_i} \cap \square_\alpha|$ be the length of the intersection of ray $R_j^{\theta_i}$ with pixel α ,
- ▶ and $g(\xi, \eta)$ be the distribution sought for:

$$g \approx \sum_{\alpha} c_{\alpha} \chi(\square_{\alpha})$$

Ray Integrals - Measurements

$$d_j^{\theta_i} = \int_{R_j^{\theta_i}} g(\xi, \eta) \approx \sum_{\alpha} w_{(\theta_i, j), \alpha} c_{\alpha}$$

ART Linear System

Linear System

- ▶ Discretization leads to a linear system

$$W\mathbf{x} \approx \mathbf{d}.$$

Properties of W

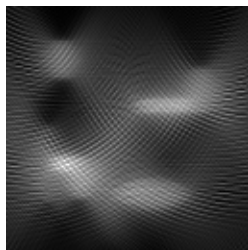
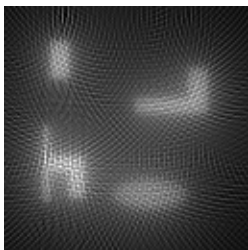
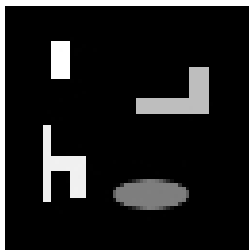
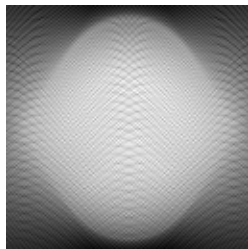
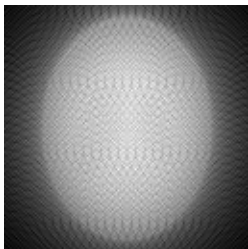
1. W is sparse: each row contains at most $2N$ non-zero entries.
2. In our case the system will be underdetermined:
 - ▶ To be reconstructed: a 1024×1024 image
 - ▶ Data: 149 projections, 1024 pixels each.
3. W will be ill-conditioned, rank deficient.

Singular Values of W in Limited Angle Tomography

#Views	h	θ_{max}	#Rays	#Pixels	$\#\sigma_k = 0$
30	0.02	90	1918	64^2	26
30	0.02	60	1962	64^2	38
60	0.02	90	3824	64^2	174
60	0.02	60	3844	64^2	176
90	0.02	60	5888	128^2	158

Discrete Backprojection

Reminder: The adjoint operator “almost” inverts the Radon transform. Let's try $x = W^T d$. (Original, DBP 90° , 60°)



Traditional Solution Method: Kaczmarz' Algorithm

Basic Idea:

- ▶ Each row of the system defines a hyper-plane $\langle W_j, x \rangle = d_j$.
- ▶ Iteratively project the solution vector onto the hyperplanes:

$$P_j(x) = x - \frac{\langle x, W_j \rangle - d_j}{\langle W_j, W_j \rangle} W_j,$$

- ▶ $x^{k+1} = P(x^k) = P_n \circ P_{n-1} \circ \dots \circ P_2 \circ P_1(x^k)$

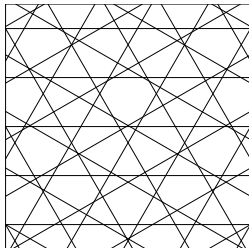
Theoretical Result:

- ▶ If $\text{rank}(W) > 2$, then iteration converges and

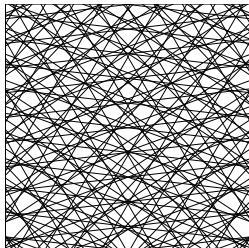
$$\lim_{k \rightarrow \infty} \mathbf{x}^k = \text{Proj}_{N(W)}(\mathbf{x}^0) + G\mathbf{d}$$

where G is some kind of pseudo-inverse of W .

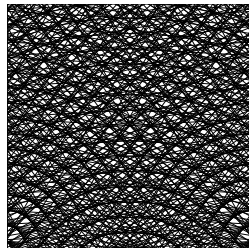
Least Squares Solutions, Phantom 1, $\theta_{max} = 60^\circ$



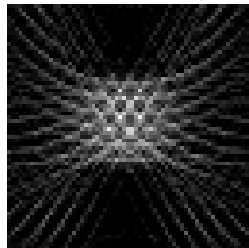
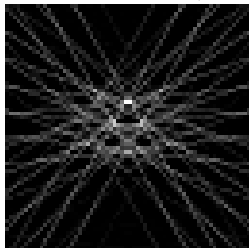
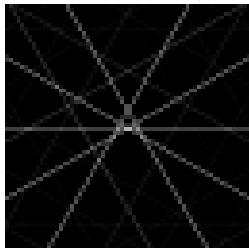
$$n_a = 5, h = 1/5$$



$$n_a = 10, h = 1/10$$



$$n_a = 20, h = 1/16$$



Regularization Approaches

- ▶ Unconstrained:

$$c_1^* = \arg \min_{\mathbf{x}} \frac{1}{2} \|\mathbf{W}\mathbf{x} - \mathbf{d}\|_2^2 + \mu \|\mathbf{x}\|_{TV}, \quad (1)$$

- ▶ Constrained:

$$c_2^* = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_{TV} \quad \text{s.t.} \quad \|\mathbf{W}\mathbf{x} - \mathbf{d}\|_2 \leq \varepsilon, \quad (2)$$

- ▶ Selection of least squares solution:

$$c_3^* = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_{TV} \quad \text{s.t.} \quad \|\mathbf{W}\mathbf{x} - \mathbf{d}\|_2 = \min \quad (3)$$

- ▶ Selection for consistent systems:

$$c_4^* = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_{TV} \quad \text{s.t.} \quad \mathbf{W}\mathbf{x} = \mathbf{d} \quad (4)$$

Kaczmarz with Trick

Theorem

Let $\sum_{k=1}^{\infty} \beta_k < \infty$ and $\|\mathbf{v}_k\| \leq 1$, $k = 1, 2, \dots$. Then the sequence generated by the perturbed Kaczmarz iteration

$$x^{k+1} = P(x^k + \beta_k v^k)$$

still converges to a least squares solution, “possibly” to c_3^* .

Algorithm

- ▶ $\beta_1 = 1$, $\phi(x) = \|x\|_{TV}$.
- ▶ For $k = 1, 2, \dots$ do
 1. Determine $v'_k \in \partial\phi(x^k)$. Set $v_k = v'_k / \|v'_k\|$.
 2. $x^{k+1} = P(x^k + \beta_k v^k)$.
 3. $\beta_{k+1} = c\beta_k$, $0 < c < 1$.

Remarks on Kaczmarz with Tricks

- ▶ Source: G.T. Herman, R. Davidi, Inverse Problems 2008
- ▶ “Tricks” are a standard technique in ART, usually used to enforce range constraints, e.g.

$$x^{k+1} = P(\text{compmin}(255, \text{compmax}(0, x^k)))$$

- ▶ The advantage of the method is, that one uses a reliable solver for the data term.
- ▶ The choice of β_k is critical:
 - ▶ If β_k decreases too fast, the result does not minimize ϕ .
 - ▶ But convergence is slow, if β_k decreases slowly.

SESOP

- ▶ SESOP = Sequential Subspace Optimization.
- ▶ Solves the unconstrained problem (1).

Algorithm

- ▶ Let $f(x)$ be a differentiable, convex functional.
- ▶ In our case: $f(x) = \frac{1}{2} \|Wx - d\|_2^2 + \psi \|Bx\|_1$.
- ▶ Choose an initial solution $x^0 \in \mathbb{R}^M$.
- ▶ For $k = 1, 2, \dots$ do
 - ▶ Choose basis D of r -dimensional subspace of \mathbb{R}^M .
 - ▶ $\alpha^* = \arg \min_{\alpha \in \mathbb{R}^r} f(x_k + D\alpha)$.
 - ▶ $x^{k+1} = x^k + D\alpha^*$

SESOP Details

- ▶ $B \in \mathbb{R}^{N \times N}$ is defined by

$$\|Bx\|_1 = \|x\|_{TV} = \sum_{i,j} |x_{ij} - x_{i,j-1}| + |x_{ij} - x_{i-1,j}|.$$

- ▶ ψ is a smoothed absolute value, e.g. ($\varepsilon > 0$)

$$\psi(t) = \varepsilon \left(\left| \frac{t}{\varepsilon} \right| + \frac{1}{\left| \frac{t}{\varepsilon} \right| + 1} - 1 \right).$$

- ▶ The crucial optimization parameter is the choice of the subspaces.

Choice of the SESOP Subspaces

- ▶ Current gradient:

$$\nabla f(x_k)$$

- ▶ Nemirowski directions:

$$d_k^{(1)} = x^k - x^0, \quad d_k^{(2)} = \sum_{i=0}^k w_i \nabla f(x^i)$$

- ▶ Previous directions and gradients: ($i = 1, 2, \dots, k$)

$$p_{k-1,i} = x^{k-i} - x^{k-i-1}, \quad \nabla f(x^{k-i})$$

- ▶ Conjugated gradients, etc.

SESOP Convergence

Theorem

Let $f(x)$ be a smooth, convex functional with L -Lipschitz continuous gradient. Let the subspaces in SESOP be spanned by the current gradient and the Nemirowski directions and possibly several other vectors. Then

$$\|f(x^{k+1}) - f(x^*)\| \leq \frac{LR^2}{k^2}$$

where $\|x^* - x_0\| \leq R$.

Remark

- ▶ Andreas currently prefers a choice of 7 – 11-dim. subspaces.
- ▶ Method seems to work reasonably well with ART matrices.

Operator Splitting

- ▶ Solves the unconstrained problem (1).

Reminder: the Rudin-Osher-Fatemi Denoising Model

$$ROF_{\mu}(x) = \arg \min_x \frac{1}{2} \|Wx - d\|_2^2 + \mu \|x\|_{TV}$$

Algorithm

- ▶ Initialize $k = 0, x^0$.
- ▶ Choose τ , such that $\|I - \tau W^T W\| < 1$.
- ▶ For $k = 1, 2, \dots$ do
 - ▶ $y_k = x_k - \tau W^T (Wx_k - d)$
 - ▶ $x_{k+1} = ROF_{\mu/\tau}(y_k)$

Remarks on Operator Splitting

- ▶ Method is an alternating method, like Trick-Kaczmarz.
- ▶ Convergence can be proved under conditions (etc. RIP).
- ▶ As solver for the linear part, *Richardson iteration* is applied to the normal equations of the LS problem.

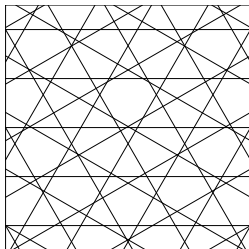
Richardson Iteration

- ▶ Solves $Ax = b$ with the iteration $x^{k+1} = x^k + \tau(b - Ax^k)$.
- ▶ The error after the k -th iteration is

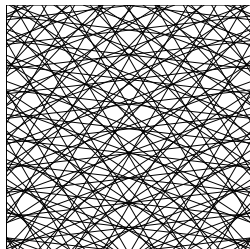
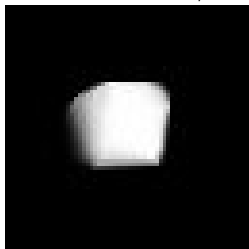
$$e^{k+1} = x^{k+1} - x^* = (I - \tau A)e^k$$

- ▶ The error converges to 0, if $\|I - \tau A\| < 1$.
- ▶ Since $A = W^T W$ is rank-deficient, no τ can achieve that.

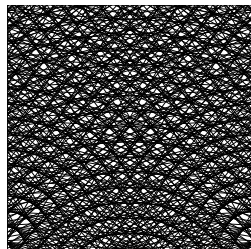
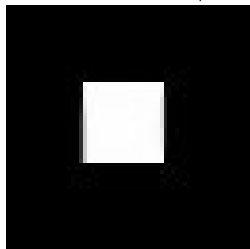
Numerical Results - Phantom 1 - NESTA, $\theta_{max} = 60^\circ$



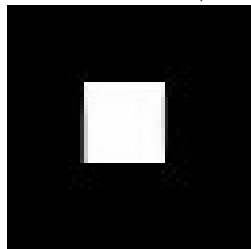
$n_a = 5, h = 1/5$



$n_a = 10, h = 1/10$



$n_a = 20, h = 1/16$



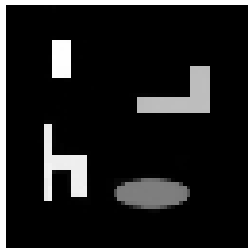
Phantom 3, TV-Kaczmarz

$$TV(orig) = 44820$$

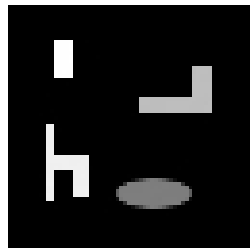
$$\theta = 90^\circ$$

l: 510 Rays

r: 2046 Rays



$$n_a = 20, h = 1/20$$



$$n_a = 40, h = 1/40$$

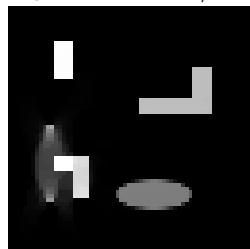
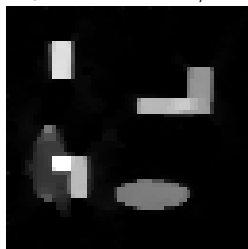
$$\theta = 60^\circ$$

l: 524 Rays

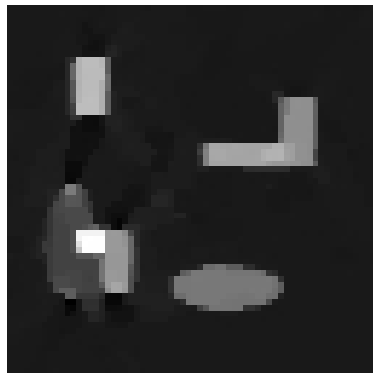
r: 2096 Rays

l: $TV = 42506$

r: $TV = 43562$



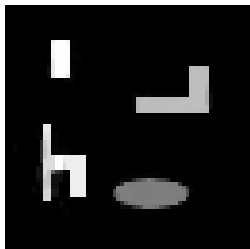
Range Constraints



Left: Sesop-Reconstruction without constraints. Pixel Values vary in a range from -33 to 304 . Therefore we add an additional penalty term to SESOP.

$$K(f) = \mu_2 \sum_{\text{Pixel } i} (\min(f(i), 0))^2 + (\max(f(i), 255) - 255)^2$$

Some SESOP Results



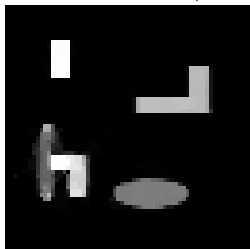
$n_a = 20, h = 1/40$



$n_a = 22, h = 1/40$



$n_a = 40, h = 1/40$



Tentative Conclusions

- ▶ TV-Kaczmarz sometimes reproduce phantoms exactly.
- ▶ But SESOP is the faster, and more reliable code.
- ▶ For limited tilt angles unconstrained optimization seems to work better than constrained optimization.
- ▶ TV-regularization should be supported by pixel-value constraints.

Current Questions

- ▶ Repeat the experiments with noise.
- ▶ Can one improve stability by choosing another basis?
- ▶ Do results improve with a non-convex regularization term?