Sampling-type Reconstruction Methods for Inverse Scattering Problems

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OUTLINE

Inverse Obstacle/Medium Scattering Problems
 & Mathematical Understandings







Inverse Media/Obstacle Scattering Problem



Acoustic Obstacle/Media Scattering

Take the planar incident field

$$u^i = \exp(ikx \cdot d),$$

then the total field
$$u = u^i + u^s$$
 solves

$$\triangle u + k^2 u = 0 \quad \text{in} \quad G = \mathbb{R}^N \setminus D,$$

$$\Delta u + k^2 n^2(x) u = 0$$
 in \mathbf{R}^n

♦ u^s satisfies the Sommerfeld radiation condition: $\lim_{r \to \infty} r^{(N-1)/2} (\frac{\partial u^s}{\partial r} - iku^s) = 0$

Reflective Index

Reflective index :

$n(x) = \frac{\text{sound speed in homogeneous medium}}{\text{sound speed at position } x}$

Reflective index is known, then medium is known:

air, wooden, metal, human,

Physical Properties of Obstacles

Physical Properties of obstacles:

Sound-soft: u = 0 on ∂D (pressure vanishes)

Sound-hard: $\partial u / \partial \nu = 0$ on ∂D (normal velocity of wave vanishes)

Impedance: $\partial u / \partial \nu + i \lambda(x) u = 0$ on ∂D (normal velocity proport. to pressure)

or mixed type

Identifiability of Acoustic Obstacles

- A long-standing problem :
 - Far field data from how many incident fields is sufficient to uniquely determine a scatterer, consisting of many separated objects of different physical properties ?

Numerous results, answers quite limited till 10 years ago: for general obstacles with known physical properties , needs far field data from countably infinitely many incident fields

Recent Advances on Identifiability

Cheng, Yamamoto, Elschner 03, 06 : reflection principle A single sound-hard polygonal obstacle, by at most 2 incidents

Restricted D to the class of polyhedral types

Liu-Zou 06, 07, 08 : by N incident fields

D consists of finitely many polyhedral obstacles, either sound-soft, sound-hard, or of mixed type or contain sound-soft crack-type components

Two Key Mathematical Tools

Basic tools for acoustic waves:

Reflection principle & Path argument

Reflection Principle of Acoustic Wave



sound wave



Identifiability: Inverse EM Obstacle Scattering



Two Key Ingredients to EM Waves (Liu-Yamamoto-Zou 07)

Basic tools for acoustic waves:

Path argument & reflection principle

Path argument works for all wave models : sound waves, EM waves, elastic waves

Reflection Principle of EM Wave



Electromagnetic wave

Reflection Principle For Maxwell Equations (Liu-Yamamoto-Zou 07)

 $G = \mathbb{R}^N \setminus D$

Any hyperplane :

If
$$\nu \times E = 0$$
 on Π (resp. $\nu \times (\text{curl} \times E) = 0$),

Then the following BCs can be reflected w.r.t. any hyperplane Π in G:

$$\nu \times \mathbf{E} = \mathbf{0}$$
$$\nu \times (\operatorname{curl} \times \mathbf{E}) = \mathbf{0}$$
$$\nu \times \operatorname{curl} \mathbf{E} - \mathrm{i} \lambda (\nu \times \mathbf{E}) \times \nu = \mathbf{0}$$

Inverse EM Obstacle Scattering

Liu-Yamamoto-Zou 08 & Liu-Zhang-Zou 09 :

Far field data from 1 *incident EM* field : *sufficient to determine* general polyhedral type obstacles

Bao-Zhang-Zou (Trans. AMS 11; 12) :

periodic D: micro-optics, grating structure;

Apply EM reflection principle & dihedral group theory

To classify all unidentifiable gratings into 3 groups

 $\mathbf{E}^{inc} = \mathbf{s} e^{(i\mathbf{q}\cdot\mathbf{x})}$

How To Reconstruct : Shape, Location, Physics ?



Existing Numerical Methods

Colton, Kress et al.: **Newton-type methods - highly nonlinear eqns** Gruber et al.: **Multiple Signal Classification (MUSIC) - small scatters** Colton, Kirsch et al.: **Linear Sampling-type Methods - blowing up indicators** van den Berg et al.: **Contrast Source Inversion - nonlinear iterative optimiz XD** Chen et al.: Subspace-based optimizations – CSVD + CSI

Newton-type Algorithms for Reconstructions

Most methods target at solving the nonlinear eqn

$$F(\partial D) = u_{\infty}(\hat{x}; d)$$

Highly nonlinear, severely ill-posed;

Popular: numerous variants of Newton's method,

need good initial guess & physical properties of D, repeated forward solutions, need the derivatives of u^s w.r.t. changes of ∂D, characterize evolving of the approximate boundary

Linear Sampling Method

Colton-Kirsch 96 : a very simple idea, motivated by elegant math observations

Consider the far-field operator $F: L^2(S^{N-1}) \mapsto L^2(S^{N-1})$

$$(Fg)(\hat{x}) = \int u_{\infty}(\hat{x}, d) g(d) ds(d), \quad \hat{x} \in S^{N-1}$$

and the far-field equation for g:

$$Fg = \Phi_{\infty}(\cdot, z)$$

$$\Phi_{\infty}(\hat{x}, z) = \gamma e^{-ik\hat{x} \cdot z},$$
$$\forall z \in \mathbb{R}^{N}$$

Clearly $g = g(\hat{x}, z)$. Look at the energy of g: $\|g(\cdot, z)\|_{L^2(S^{N-1})}$

Algorithm of LSM

Turns reconstructing D into computing indicator $g(\cdot, z)$

Algorithm of LSM : Select a cut-off value C

- 1. Select a grid T_h of sampling points, covering D
- 2. At each z, solve the far-field equation for $g(\cdot, z)$
- 3. Determine

$$z \in D$$
 if $\|g(\cdot, z)\| \leq c$;
 $z
ot \in D$ if $\|g(\cdot, z)\| > c$

Advantages of LSM



No need to know the physical properties of D;

No need to approximate geometrical boundaries of domains ; No iterations & optimizations

Drawbacks of LSM

No effective strategies to choose cut-off values.

Huge computational efforts: need to solve the far-field equation for each sampling point, e.g.,

for an $n \times n \times n$ grid, need to solve n^3 ill-posed equations

The grid should be very fine to get a fine reconstruction

New Techniques

Li-Liu-Zou, SISC 09:

Multilevel Linear Sampling Method, reduce computational complexity from $O(n^3)$ to $O(n^2)$

Li-Liu-Zou, SISC 10:

Strengthened LSM with a Reference Obstacle, provide a deterministic technique to select cut-off values

Liu-Zou, Inv Prb Sci Eng 12: Radial Bisection Algorithm, with complexity $O(\log_2 n)$

Multilevel Linear Sampling Method

MLSM : get rid of remote and inner cells



Numerical Example I



Numerical Example I



Numerical Example I



Numerical Example II



Numerical Example II

























Choice of Cut-off Values

MLSM :

Efficient strategy to reduce comput complexity of LSM

But how do we choose cut-off values ?

Cut-off values :

Sensitive to the noise in the data ; Sensitive to the number of the obstacles ; Sensitive to the sizes of the obstacles

No deterministic strategies to determine the cut-off values ; Mostly : by experience, or by trial and error



Strengthened Linear Sampling Method with a Reference Object

Main Ideas (Li-Liu-Zou, SISC 09)

- **D** : the unknown scatterer,
- 1. Introduce an artificial scatterer B, with its shape, position and physical property all known
- 2. Measure far-field data assoc. with the combined scatterer $D \cup B$
- 3. Solve the far-field equation at each grid point
- 4. Find the best cut-off value that fits the boundary of B
- 5. Use the cut-off value from B to determine D

Two Important Issues

For SLSM to work, it is natural to require interaction between D and B can not be too weak To realize this, 1. B should not be too small in size compared to D 2. B should not be too far away from D

These can be justified mathematically.

B should not be too small or too far

Theorem

B is a reference ball & dist(B,D) > 0. Then $u_{\infty}(D \cup B) = u_{\infty}(D) + \mathcal{O}(r) \quad as \ r \to 0$

Theorem

B is a reference ball, and dist(B,D) = ρ . Then $u_{\infty}(D \cup B) = u_{\infty}(D) + u_{\infty}(B) + \mathcal{O}(\rho^{-1})$

A Scatterer with 2 Objects

A reference ball, a pear displaced at (0,20), and a peanut displaced at (20,0):


Contour of the peanut



Contour of the pear



Radial Bisection Algorithm

Simple speed-up: applicable to all indicator type methods

- Interior point algorithm
 - 1 Choose a uniformly coarse mesh;
 - 2 At each grid point, select m radii;
 - 3 On each radius, apply bisection for an interior point





Radial Bisection Algorithm

Parallel radial bisection algorithm

- 1 At each interior point, select m radii;
- 2 On each radius, locate a boundary point;
- 3 Form the objects using all boundary points



Numerical Experiments





Numerical Experiments





Concluding Part I

MLSM: provides a strategy to reduce the computational complexity of LSM

SLSM: provide a deterministic strategy to choose the cut-off values

Reference Object: up to the practical convenience, in radar or sonar imaging : place a reference object ;

in medical imaging, geophysical or scientific exploration :

may take objects with known geometry & physical property already inside the scattering system,

e.g., some object placed in the concerned region before, or some organ inside a patient body

Drawback of LSMs



A Direct Sampling Algorithm (Jin-Ito-Zou, 2011)

Acoustic, TM or TE model:

$$\Delta u + k^2 n^2(x)u = 0$$



$$u = u^{i} + u^{s}$$

= $u^{i} + \int_{\Omega} k^{2} (n^{2}(x) - 1) u G(x, y) dy$

Derivation of Direct Sampling Algorithm

$$G(x_p, x_q) - \overline{G}(x_p, x_q) = \int_{\Gamma} \left[\overline{G}(x, x_q) \partial_n G(x, x_p) - G(x, x_p) \partial_n \overline{G}(x, x_q) \right] ds$$

Using the radiation condition :

$$\int G(x, x_p) \overline{G}(x, x_q) ds \approx k^{-1} \operatorname{Im}(G(x_p, x_q))$$

Derivation of Direct Sampling Algorithm

Using the radiation condition :

$$\int G(x, x_p) \overline{G}(x, x_q) ds \approx k^{-1} \operatorname{Im}(G(x_p, x_q))$$

For the scattered field:

$$u^{s}(x) = \int_{\widetilde{\Omega}} G(x, y) I(y) dy \approx \sum w_{j} G(x, y_{j})$$

 $I = \kappa^{2} (n^{2}(x) - 1) u$

From the above two :

$$\int_{\Gamma} u^{s}(x) \overline{G}(x, x_{p}) ds \approx k^{-1} \sum w_{j} \operatorname{Im}(G(y_{j}, x_{p}))$$

A Direct Sampling Algorithm (Jin-Ito-Zou, 2011)

Recall

$$\int_{\Gamma} u^{s}(x) \,\overline{G}(x, x_{p}) \, ds \approx k^{-1} \sum w_{j} \operatorname{Im}(G(y_{j}, x_{p}))$$

Index func for support of inhomog. media :

$$\Phi(x_p) = \frac{|\langle u^s, G(\cdot, x_p) \rangle_{\Gamma}|}{\|u^s\| \|G(\cdot, x_p)\|}$$

Numerical Examples I



Two incidents: 20% noise

Comparison with MUSIC



Two incidents: 20% noise

Numerical Examples II



One incident at (1, 1)

Numerical Examples III



Numerical Examples III











DSM(n) using two incident waves: from left to right, noise level is 0, 5%, 10%, 20%.









DSM(f) using two incident waves: from left to right, noise level is 0, 5%, 10%, 20%.

A Multilevel Sampling Algorithm (Liu-Zou, 2013)

Acoustic, TM or TE model:

$$\Delta u + k^2 (\chi(x) + 1)u = 0$$
Total field:

$$u = u^i + \int_{\Omega} k^2 G(\cdot, y) \chi(x) u(x) dy$$
Introduce the induced current : $w = \chi u$

$$w = \chi u^i + \chi G_D(w) \text{ in } D$$

$$u^s = G_S(w) \text{ in } S$$

A Multilevel Sampling Algorithm (Liu-Zou, 2013)

Back-propagation:

min
$$||u^s - G_s(w)||^2$$
 over $\{G_s^*(u^s)\}$

Approximate contrast source:

$$w_j = \lambda_0 G_S^*(u_j^s) \quad \forall j$$

Approximate the contrast value :

$$\min_{\chi(x)} \quad \sum_{j} \left| \left(\chi u_{j}^{i} - w_{j} + \chi G_{D}(w_{j}) \right)(x) \right|^{2}$$

Approximate the contrast value :

$$\chi(x) = Re(\cdots) \quad \forall x \in D$$

Shape, Location & Physics Reconstruct Arrange the contrast values at all sampling points: $\chi_1 < \dots < \chi_{n_0} < \chi_{n_0+1} < \dots < \chi_m$ 1st gap interval u^i u^s $\chi(x) \neq 0$ $\chi(x) = 0$

A Multilevel Sampling Algorithm



Numerical Examples



Numerical Examples



Numerical Examples



Comparisons with LSM



6 incidents & 30 receivers



36 incidents & 30 receivers



12 incidents & 30 receivers

Numerical Example



With h=0.015, smallest for CSI method

Convergence history



Semi-smooth Newton with Sparsity (Jin-Ito-Zou, 2012)

Index func $\Phi(x_p)$ for inhomogeneous media

Using estimated medium D & inhomog. η :

$$K\eta \equiv \int_D G(x,y)\widehat{u}(y)\eta(y)dy = u^s(x) \quad \forall x \in \Gamma$$

Minimization with sparsity :

$$\min \frac{1}{2} \int_{\Gamma} |K\eta - u^s|^2 ds + \alpha \int_{D} |\eta| dx + \frac{\beta}{2} \int_{D} |\nabla \eta|^2 dx$$

- L1: preserve sparsity, localized, keep clean background; alone: instable, too spiky, no groupwise structure
 - H1: globally smooth, overly diffusive, blurry background;

Semi-smooth Newton with Sparsity

Minimization with sparsity : $\min \frac{1}{2} \int_{\Gamma} |K\eta - u^s|^2 ds + \alpha \int_{D} |\eta| dx + \frac{\beta}{2} \int_{D} |\nabla \eta|^2 dx$ Equiv to solving highly nl variational system : $K^*K\eta - \beta \Delta \eta - K^*u^s \in -lpha \partial \psi(\eta)$ Equiv to solving the variational system : $K^*K\eta - \beta \Delta \eta - K^*u^s + \alpha \lambda = 0$ $\lambda - \frac{\lambda + c\eta}{\max(1, |\lambda + c\eta|)}$ Ο

Semi-smooth Newton Algorithm

Initialize η^0 , λ^0 ; set c > 0, k = 0Active set \mathcal{A}^k , inactive set \mathcal{I}^k : $\mathcal{A}^k \;\; = \;\; \{ x \in D : |\lambda^k + c \, \eta^k | \leq 1 \}$ $\mathcal{I}^k = \{ x \in D : |\lambda^k + c \eta^k| > 1 \}$ Compute $d^k = |\lambda^k + c\eta^k|$, $F^k = \frac{\lambda^k + c\eta^k}{|\lambda^k + c\eta^k|}$ Solve for $(\eta^{k+1}, \lambda^{k+1})$ on \mathcal{I}^k : $K^* K \eta^{k+1} - \beta \Delta \eta^{k+1} - K^* u^s + \alpha \lambda^{k+1} = 0$ $\lambda^{k+1} - \frac{c}{d^k - 1} (I - F^k) \eta^{k+1} - \frac{\lambda^k}{\max(|\lambda^k|, 1)} = 0$

Nice Feature of Semi-smooth Newton

Major step : solve a linear system on \mathcal{I}^k

As iteration goes on :

linear system becomes smaller & less ill-conditioned; captures more & more refined details of inhomogeneity; convergence: rather stable & fast

Numerical Example I



One incident at (1, 1): exact data; 20% noise

Numerical Example II



One incident at (1, 1): exact data; 10%, 20% noise

Numerical Example III



One incident at (1, 1): exact data; 20% noise

Regularization Parameters



DSM's Extension to Others



Electromagnetic medium scattering, Ito-Jin-Zou 13; Electric impedance tomography, Chow-Ito-Zou 14; Diffusive Optical Tomography, Chow-Ito-Liu-Zou 14; Moving objects,
DSM for EIT

Electrical Impedance Tomography : $\nabla \cdot (\sigma \nabla u) = 0 \quad \text{in}$ S_{2} $g = \sigma \frac{\partial u}{\partial \nu}$ Inject currents on $\partial \Omega$: f = uMeasure potentials on $\partial \Omega$: EIT :

given (f, g), recover electrical conductivity $\sigma(x)$

General Principle of DSM

Define on the measurement surface $\Gamma = \partial \Omega$ $\langle \chi, \phi \rangle_{\gamma,\Gamma} := \langle (-\Delta_{\partial\Omega})^{\gamma} \chi, \phi \rangle \quad \forall \, \chi \in H^{2\gamma}(\partial\Omega) \,, \phi \in L^2(\partial\Omega)$ Select a set of probing functions $\{\eta_{x,d}\}$ in $H^{2\gamma}(\partial\Omega)$: (1) nearly orthogonal wrt $\langle \,\cdot\,,\,\cdot\,
angle_\gamma$, i.e., $\,\,orall\, y\in\Omega\,\,\&\,\, d_x,d_y\in\mathbb{R}^n,$ $K_{d_x,d_y}(x,y) := \frac{\langle \eta_{x,d_x}, \eta_{y,d_y} \rangle_{\gamma}}{|\eta_{x,d_x}|_{Y}} \quad \text{like a Gaussian}$

(2) the probing family is fundamental:

$$f - \Lambda_{\sigma_0} g \approx \sum_k a_k \eta_{x_k, d_k}$$
 in $\partial \Omega$

Choice of probing functions

Define
$$-\Delta w_{x,d} = -d \cdot \nabla \delta_x \quad \text{in } \Omega; \quad \frac{\partial w_{x,d}}{\partial \nu} = 0 \quad \text{on } \partial \Omega$$
Dipole potential:
$$D_{x,d}(\xi) := c_n \frac{(x-\xi) \cdot d}{|x-\xi|^n}, \quad \xi \in \mathbb{R}^n$$
Set $\varphi_{x,d} = D_{x,d} - w_{x,d}$

$$-\Delta \varphi_{x,d} = 0 \quad \text{in } \Omega; \quad \frac{\partial \varphi_{x,d}}{\partial \nu} = \frac{\partial D_{x,d}}{\partial \nu} \quad \text{on } \partial \Omega$$
Dipole potential:
$$\eta_{x,d}(\xi) := w_{x,d}(\xi), \quad \xi \in \partial \Omega$$

Probing functions for special geometries

For 3D spheric measurement surface :

$$\eta_{x,d}(\xi) = \frac{d \cdot \xi - \frac{(x-\xi) \cdot d}{|x-\xi|}}{\sqrt{4\pi}(|x-\xi| - x \cdot \xi + 1)}$$

For 2D circular measurement curve : $\eta_{x,d}(\xi) = \frac{1}{\pi} \frac{(\xi - x) \cdot d}{|x - \xi|^2}$

Verification of properties

Can verify orthogonality & fundamental property



Index function

• Define for
$$x \in \Omega$$
 & $d_x \in \mathbb{R}^n$,
$$I(x, d_x) := \frac{\langle \eta_{x, d_x}, f - \Lambda_{\sigma_0} g \rangle_2}{|\eta_{x, d_x}|_{H^{3/2}(\partial\Omega)} ||f - \Lambda_{\sigma_0} g||}$$

Numerical Experiments

Two separated square objects:

5% noise



Two separated square objects

5% noise





Numerical Experiments

Four separated square objects



5% noise

Thin square ring object:



THANK YOU!