

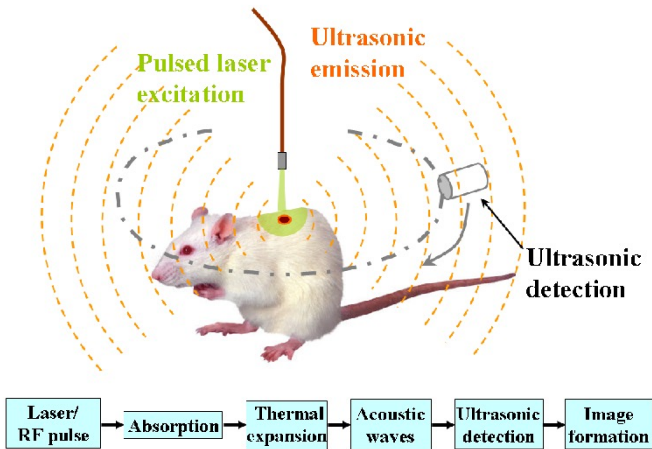
**FIELDS-MITACS Conference**  
**on the Mathematics of Medical Imaging**

Photoacoustic and Thermoacoustic Tomography  
with a variable sound speed

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Wikipedia

**First Step** in PAT and TAT is to reconstruct  $H(x)$  from  $u(x, t)|_{\partial\Omega \times (0, T)}$ , where  $u$  solves

$$\begin{aligned}(\partial_t^2 - c^2(x)\Delta)u &= 0 \quad \text{on } \mathbb{R}^n \times \mathbb{R}^+ \\ u|_{t=0} &= \beta H(x) \\ \frac{\partial u}{\partial t}|_{t=0} &= 0\end{aligned}$$

**Second Step** in PAT and TAT is to reconstruct the optical or electrical properties from  $H(x)$  (internal measurements).

## FIRST STEP: IP for Wave Equation

$c(x) > 0$ : acoustic speed

$$\begin{cases} (\partial_t^2 - c^2 \Delta)u = 0 & \text{in } (0, T) \times \mathbf{R}^n, \\ u|_{t=0} = f, \\ \partial_t u|_{t=0} = 0. \end{cases}$$

$f$ : supported in  $\bar{\Omega}$ . **Measurements**:

$$\Lambda f := u|_{[0, T] \times \partial\Omega}.$$

The problem is to reconstruct the unknown  $f$  from  $\Lambda f$ .

### Constant Speed

KRUGER; AGRANOVSKY, AMBARTSOUMIAN, FINCH, GEORGIEVA-HRISTOVA, JIN, HALTMEIER, KUCHMENT, NGUYEN, PATCH, QUINTO, RAKESH, WANG, XU ...

### Variable Speed (Numerical Results)

BURGHOLZER, GEORGIEVA-HRISTOVA, GRUN, HALTMEIR, HOFER, KUCHMENT, NGUYEN, PALTAUFF, WANG, XU... (Time reversal)

### Partial Data

Problem is uniqueness, stability and reconstruction with measurements on a part of the boundary. There were no results so far for the variable coefficient case, and there is a uniqueness result in the constant coefficients one by FINCH, PATCH AND RAKESH (2004).

$\Omega$ =ball, constant speed

$c = 1$ ,  $\Omega$ : unit ball,  $n = 3$ . Explicit Reconstruction Formulas (FINCH, HALTMEIER, KUNYANSKY, NGUYEN, PATCH, RAKESH, XU, WANG).

$g(x, t) = \Lambda f$ ,  $x \in S^{n-1}$ . In 3D,

$$f(x) = -\frac{1}{8\pi^2} \Delta_x \int_{|y|=1} \frac{g(y, |x-y|)}{|x-y|} dS_y.$$

$$f(x) = -\frac{1}{8\pi^2} \int_{|y|=1} \left( \frac{1}{t} \frac{d^2}{dt^2} g(y, t) \right) \Big|_{t=|y-x|} dS_y.$$

$$f(x) = \frac{1}{8\pi^2} \nabla_x \cdot \int_{|y|=1} \left( \nu(y) \frac{1}{t} \frac{d}{dt} \frac{g(y, t)}{t} \right) \Big|_{t=|y-x|} dS_y.$$

The latter is a partial case of an explicit formula in any dimension (KUNYANSKY).

$T = \infty$  : a backward Cauchy problem with zero initial data.

$T < \infty$  : time reversal

$$\left\{ \begin{array}{l} (\partial_t^2 - c^2 \Delta)v_0 = 0 \quad \text{in } (0, T) \times \Omega, \\ v_0|_{[0, T] \times \partial\Omega} = \chi h, \\ v_0|_{t=T} = 0, \\ \partial_t v_0|_{t=T} = 0, \end{array} \right.$$

where  $h = \Lambda f$ ;  $\chi$  : cuts off smoothly near  $t = T$ .

## Time Reversal

$$f \approx A_0 h := v_0(0, \cdot) \quad \text{in } \bar{\Omega}, \quad \text{where } h = \Lambda f.$$

# Uniqueness

Underlying metric:  $c^{-2}dx^2$ . Set

$$T_0 = \max_{x \in \bar{\Omega}} \text{dist}(x, \partial\Omega).$$

## Theorem (Stefanov–U)

$T \geq T_0 \implies$  *uniqueness.*

$T < T_0 \implies$  *no uniqueness. We can recover  $f(x)$  for  $\text{dist}(x, \partial\Omega) \leq T$  and nothing else.*

The proof is based on the unique continuation theorem by Tataru.



$T_1 \leq \infty$ : length of the longest (maximal) geodesic through  $\bar{\Omega}$ .

The “stability time” :  $T_1/2$ . If  $T_1 = \infty$ , we say that the speed is **trapping** in  $\Omega$ .

## Theorem (Stefanov–U)

$T > T_1/2 \implies$  *stability.*

$T < T_1/2 \implies$  *no stability, in any Sobolev norms.*

The second part follows from the fact that  $\Lambda$  is a smoothing FIO on an open conic subset of  $T^*\Omega$ . In particular, if the speed is **trapping**, there is no stability, whatever  $T$ .

## Reconstruction. Modified time reversal

### A modified time reversal, harmonic extension

Given  $h$  (that eventually will be replaced by  $\Lambda f$ ), solve

$$\left\{ \begin{array}{l} (\partial_t^2 - c^2 \Delta)v = 0 \quad \text{in } (0, T) \times \Omega, \\ v|_{[0, T] \times \partial\Omega} = h, \\ v|_{t=T} = \phi, \\ \partial_t v|_{t=T} = 0, \end{array} \right.$$

where  $\phi$  is the harmonic extension of  $h(T, \cdot)$ :

$$\Delta\phi = 0, \quad \phi|_{\partial\Omega} = h(T, \cdot).$$

Note that the initial data at  $t = T$  satisfies compatibility conditions of first order (no jump at  $\{T\} \times \partial\Omega$ ). Then we define the following pseudo-inverse

$$Ah := v(0, \cdot) \quad \text{in } \bar{\Omega}.$$

We are missing the Cauchy data at  $t = T$ ; the only thing we know there is its value on  $\partial\Omega$ . The time reversal methods just replace it by zero. We replace it by that data (namely, by  $(\phi, 0)$ ), having the same trace on the boundary, that minimizes the energy. Given  $U \subset \mathbf{R}^n$ , the energy in  $U$  is given by

$$E_U(t, u) = \int_U \left( |\nabla u|^2 + c^{-2} |u_t|^2 \right) dx.$$

We define the space  $H_D(U)$  to be the completion of  $C_0^\infty(U)$  under the Dirichlet norm

$$\|f\|_{H_D}^2 = \int_U |\nabla u|^2 dx.$$

The norms in  $H_D(\Omega)$  and  $H^1(\Omega)$  are equivalent, so

$$H_D(\Omega) \cong H_0^1(\Omega).$$

The energy norm of a pair  $[f, g]$  is given by

$$\|[f, g]\|_{\mathcal{H}(\Omega)}^2 = \|f\|_{H_D(\Omega)}^2 + \|g\|_{L^2(\Omega, c^{-2} dx)}^2$$

$$A\Lambda f = f - Kf$$

$$Kf = w(0, \cdot)$$

where  $w$  solves

$$\left\{ \begin{array}{l} (\partial_t^2 - c^2(x) \Delta) w = 0 \quad \text{in } (0, T) \times \Omega, \\ w|_{[0, T] \times \partial\Omega} = 0, \\ w|_{t=T} = u|_{t=T} - \phi, \\ w_t|_{t=T} = u_t|_{t=T}. \end{array} \right.$$

$$A\Lambda f = f - Kf$$

Consider the “error operator”  $K$ ,

$$Kf = \text{first component of: } U_{\Omega,D}(-T)\Pi_{\Omega}U_{\mathbf{R}^n}(T)[f, 0],$$

where

- $U_{\mathbf{R}^n}(t)$  is the dynamics in the whole  $\mathbf{R}^n$ ,
- $U_{\Omega,D}(t)$  is the dynamics in  $\Omega$  with Dirichlet BC,
- $\Pi_{\Omega} : \mathcal{H}(\mathbf{R}^n) \rightarrow \mathcal{H}(\Omega)$  is the orthogonal projection.

That projection is given by  $\Pi_{\Omega}[f, g] = [f|_{\Omega} - \phi, g|_{\Omega}]$ , where  $\phi$  is the harmonic extension of  $f|_{\partial\Omega}$ .

Obviously,

$$\|Kf\|_{H_D} \leq \|f\|_{H_D}.$$

### Theorem (Stefanov–U)

Let  $T > T_1/2$ . Then  $A\Lambda = I - K$ , where  $\|K\|_{\mathcal{L}(H_D(\Omega))} < 1$ . In particular,  $I - K$  is invertible on  $H_D(\Omega)$ , and the inverse thermoacoustic problem has an explicit solution of the form

$$f = \sum_{m=0}^{\infty} K^m Ah, \quad h := \Lambda f.$$

If  $T > T_1$ , then  $K$  is compact.

We have the following estimate on  $\|K\|$ :

### Theorem (Stefanov–U)

$$\|Kf\|_{H_D(\Omega)} \leq \left( \frac{E_\Omega(u, T)}{E_\Omega(u, 0)} \right)^{\frac{1}{2}} \|f\|_{H_D(\Omega)}, \quad \forall f \in H_D(\Omega), f \neq 0,$$

where  $u$  is the solution with Cauchy data  $(f, 0)$ .

## Summary: Dependence on $T$

- (i)  $T < T_0 \implies$  **no uniqueness**  
 $\Lambda f$  does not recover uniquely  $f$ .  $\|K\| = 1$ .
- (ii)  $T_0 < T < T_1/2 \implies$  **uniqueness, no stability**  
We have uniqueness but not stability (there are invisible singularities). We do not know if the Neumann series converges.  $\|Kf\| < \|f\|$  but  $\|K\| = 1$ .
- (iii)  $T_1/2 < T < T_1 \implies$  **stability and explicit reconstruction**  
This assumes that  $c$  is non-trapping. The Neumann series converges exponentially but maybe not as fast as in the next case ( $K$  contraction but not compact). There is stability (we detect all singularities but some with  $1/2$  amplitude).  $\|K\| < 1$
- (iv)  $T_1 < T \implies$  **stability and explicit reconstruction**  
The Neumann series converges exponentially,  $K$  is contraction and compact (all singularities have left  $\bar{\Omega}$  by time  $t = T$ ). There is stability.  $\|K\| < 1$

If  $c$  is trapping ( $T_1 = \infty$ ), then (iii) and (iv) cannot happen.



# Numerical Experiments (Qian–Stefanov–U–Zhao)

## Example 1: Nontrapping speed

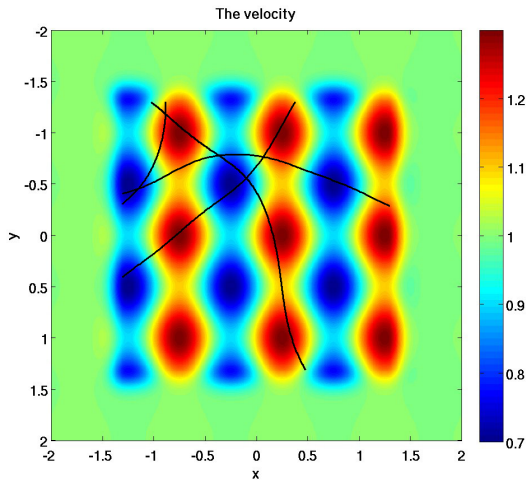


Figure: The speed,  $T_0 \approx 1.15$ .  $\Omega = [-1.28, 1.28]^2$ , computations are done in  $[-2, 2]^2$

## Example 1: Nontrapping speed



Figure: Original

## Example 1: Nontrapping speed



Figure: Neumann Series reconstruction,  $T = 4T_0 = 4.6$ , error = 3.45%

## Example 1: Nontrapping speed



Figure: Time Reversal,  $T = 4T_0 = 4.6$ , error = 23%

## Example 2: Trapping speed

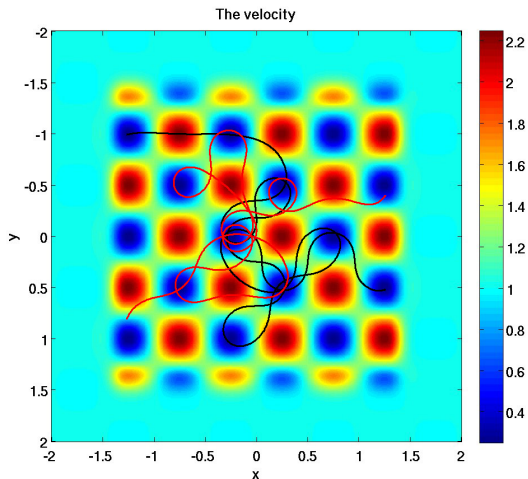


Figure: The speed,  $T_0 \approx 1.18$

## Example 2: Trapping speed

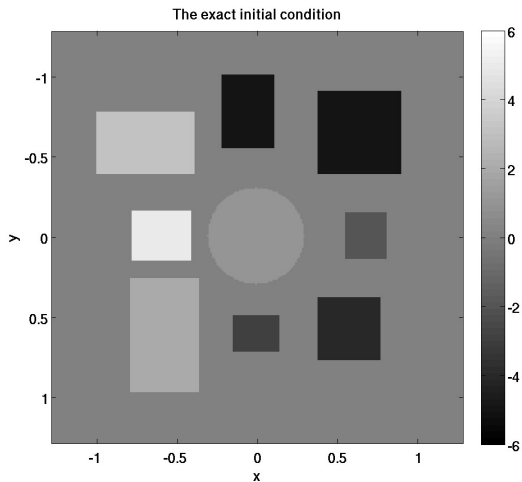


Figure: The original

## Example 2: Trapping speed

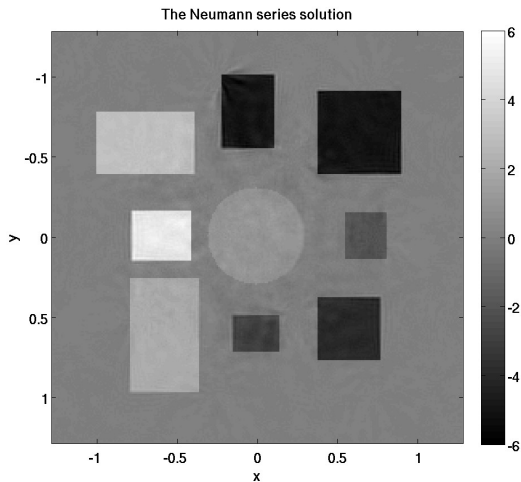


Figure: Neumann Series reconstruction, 10 steps,  $T = 4T_0 = 4.7$ , error = 8.75%

## Example 2: Trapping speed

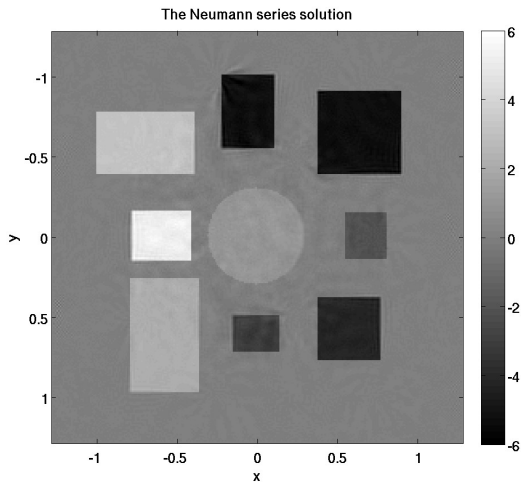


Figure: Neumann Series reconstruction with 10% noise, 15 steps,  $T = 4T_0 = 4.7$ , error = 8.72%



## Example 2: Trapping speed

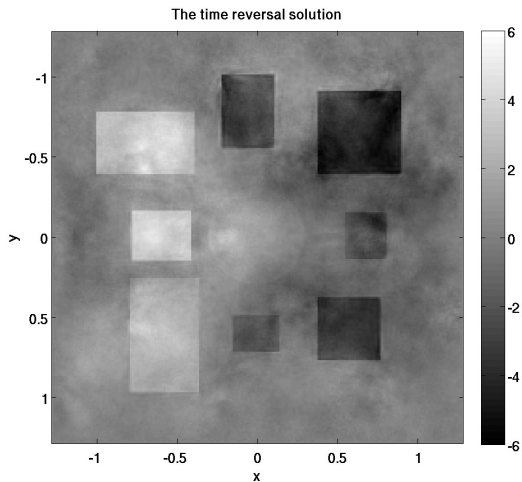


Figure: Time Reversal,  $T = 4T_0 = 4.7$ , error = 55%

## Example 2: Trapping speed

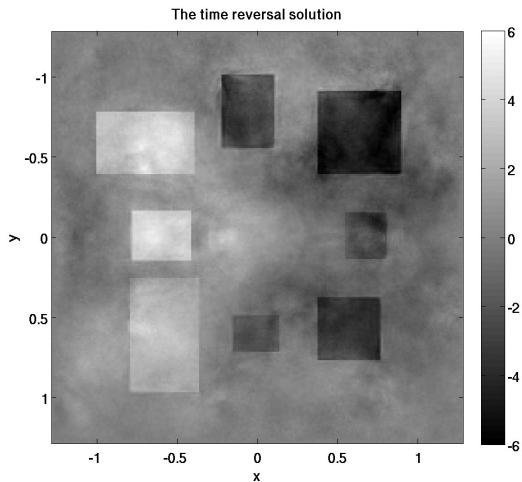


Figure: Time Reversal with 10% noise,  $T = 4T_0 = 4.7$ , error = 54%

### Example 3: The same trapping speed, Barbara



Figure: Original

### Example 3: The same trapping speed, Barbara



Figure: Neumann series,  $T = 4T_0 = 4.7$ , error = 7.5%, 10 steps

### Example 3: The same trapping speed, Barbara



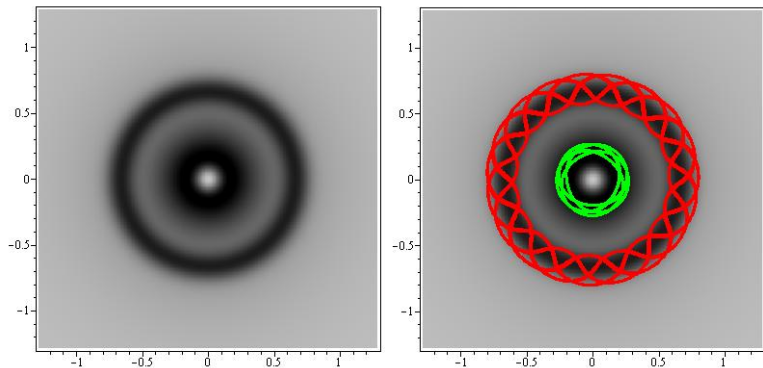
Figure: Time Reversal,  $T = 4T_0 = 4.7$ , error = 27.7%

### Example 3: The same trapping speed, Barbara



Figure: Time Reversal,  $T = 12T_0 = 14.1$ , error = 99.67%

## Example 4: a radial trapping speed



**Figure:** A trapping speed. Darker regions represent a slower speed. The circles of radii approximately 0.23 and 0.67 are stable periodic geodesics. Left: the speed. Right: the speed with two trapped geodesics

## Example 4: a radial trapping speed



Figure: Original, lower resolution than before



## Example 4: a radial trapping speed



Figure: Neumann series, 10 steps,  $T = 8T_0 = 8.7$ , error = 9.7%

## Example 4: a radial trapping speed



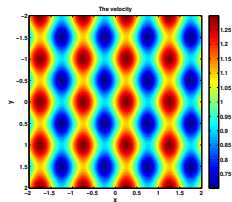
Figure: Iterated Time Reversal, 10 steps,  $T = 8T_0 = 8.7$ , error = 12.1%

## Example 4: a radial trapping speed

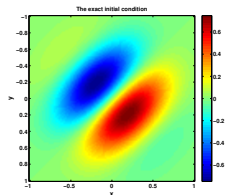


Figure: Time Reversal,  $T = 8T_0 = 8.7$ , error = 21.7%

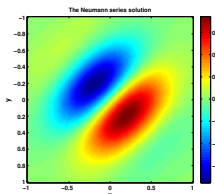
# What if the waves can come back to $\Omega$ (reflectors)?



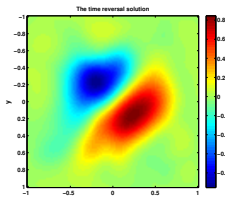
The speed



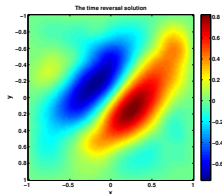
original



NS,  $T = 6$



TR,  $T = 6$



TR,  $T = 26$

**Figure:**  $T_0 \approx 1.2$ ,  $2.9 < T_1 < 3.5$ . There are Neumann BC here at the boundary of the larger square! Waves leaving  $\Omega$  come back without any damping!

## Discontinuous Speeds, Modeling Brain Imaging (Proposed by L. Wang)

Let  $c$  be piecewise smooth with a jump across a smooth closed surface  $\Gamma$ . The direct problem is a transmission problem, and there are **reflected** and **refracted** rays.

In **brain imaging**, the interface is the skull. The sound speed jumps by about a factor of 2 there. Experiments show that the ray that arrives first carries about 20% of the energy.

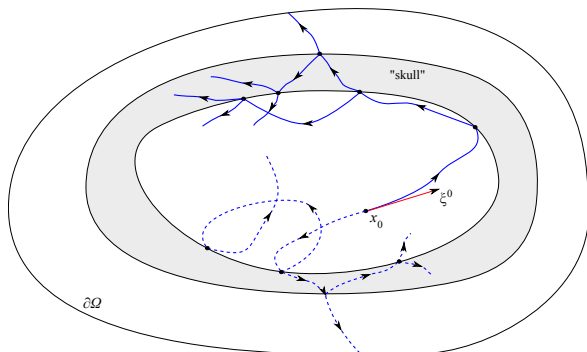


Figure: Propagation of singularities in the "skull" geometry

**Propagation of singularities** is the key again.

(Completely) trapped singularities are a problem, as before. Let  $\mathcal{K} \subset \Omega$  be a compact set such that all rays originating from it are never tangent to  $\Gamma$  and non-trapping. For  $f$  satisfying

$$\text{supp } f \subset \mathcal{K}$$

the Neumann series above still converges (uniformly to  $f$ ).

We need a small modification to keep the support in  $\mathcal{K}$  all the time. We use the projection

$$\Pi_{\mathcal{K}} : H_D(\Omega) \rightarrow H_D(\mathcal{K})$$

for that purpose.

## Theorem (Stefanov–U)

*Let all rays from  $\mathcal{K}$  have a path never tangent to  $\Gamma$  that reaches  $\partial\Omega$  at time  $|t| < T$ .  
Then*

$$\Pi_{\mathcal{K}}A\Lambda = I - K \text{ in } H_D(\mathcal{K}), \text{ with } \|K\|_{H_D(\mathcal{K})} < 1.$$

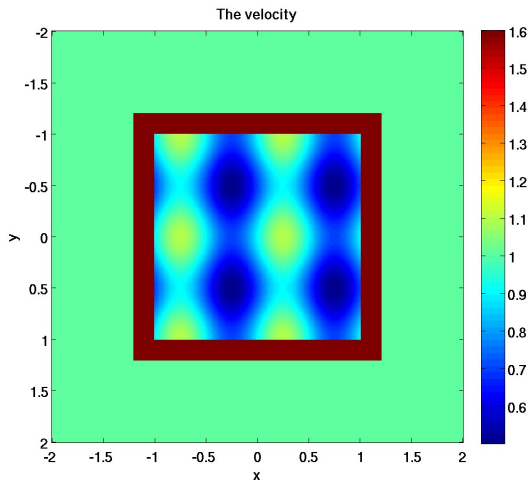
*In particular,  $I - K$  is invertible on  $H_D(\mathcal{K})$ , and  $\Lambda$  restricted to  $H_D(\mathcal{K})$  has an explicit left inverse of the form*

$$f = \sum_{m=0}^{\infty} K^m \Pi_{\mathcal{K}} A h, \quad h = \Lambda f.$$

The assumption  $\text{supp } f \subset \mathcal{K}$  means that we need to know  $f$  outside  $\mathcal{K}$ ; then we can subtract the known part.

In the numerical experiments below, we do not restrict the support of  $f$ , and still get good reconstruction images but the invisible singularities remain invisible.

## Brain imaging of square headed people



**Figure:** The speed jumps by a factor of 2 in average from the exterior of the "skull". The region  $\Omega$ , as before, is smaller:  $\Omega = [-1.28, 1.28]^2$ .



## A "skull" speed, Neumann series



original



$T = 2T_0$ , error = 15%



$T = 4T_0$ , error = 9.75%



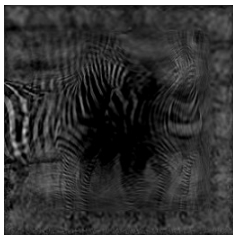
$T = 8T_0$ , error = 7.55%

Figure: Neumann Series, 15 steps

## A “skull” speed, Time Reversal



original



$T = 2T_0$ , error = 68%



$T = 4T_0$ , error = 23.7%



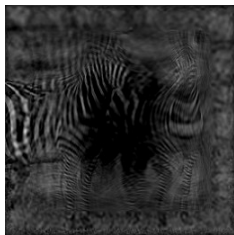
$T = 8T_0$ , error = 78.5%

Figure: Time Reversal. There is a lot of “white clipping” in the last image, many values in  $[1, 1.6]$

## A "skull" speed, Time Reversal



original



$T = 2T_0$ , error = 68%



$T = 4T_0$ , error = 23.7%



$T = 8T_0$ , error = 78.5%

Figure: Time Reversal. The values in last image are compressed from  $[0, 1]$  to  $[-0.05, 1.6]$

# Original vs. Neumann Series vs. Time Reversal



original



NS, error = 7.55%



TR, error = 78.5%

**Figure:**  $T = 8T_0$ . Original vs. Neumann Series vs. Time Reversal (the latter compressed from  $[0, 1]$  to  $[-0.05, 1.6]$ )

## Measurements on a part of the boundary

Assume that  $c = 1$  outside  $\Omega$ . Let  $\Gamma \subset \partial\Omega$  be a relatively open subset of  $\partial\Omega$ .

Assume now that the observations are made on  $[0, T] \times \Gamma$  only, i.e., we assume we are given

$$\Lambda f|_{[0, T] \times \Gamma}.$$

We consider  $f$ 's with

$$\text{supp } f \subset \mathcal{K},$$

where  $\mathcal{K} \subset \Omega$  is a fixed compact.

## Uniqueness

**Heuristic arguments for uniqueness:** To recover  $f$  from  $\Lambda f$  on  $[0, T] \times \Gamma$ , we must at least be able to get a signal from any point, i.e., we want for any  $x \in \mathcal{K}$ , at least one “signal” from  $x$  to reach some  $\Gamma$  for  $t < T$ . Set

$$T_0(\mathcal{K}) = \max_{x \in \mathcal{K}} \text{dist}(x, \Gamma).$$

The uniqueness condition then should be

$$T \geq T_0(\mathcal{K}). \quad (*)$$

### Theorem (Stefanov–U)

Let  $c = 1$  outside  $\Omega$ , and let  $\partial\Omega$  be strictly convex. Then if  $T \geq T_0(\mathcal{K})$ , if  $\Lambda f = 0$  on  $[0, T] \times \Gamma$  and  $\text{supp } f \subset \mathcal{K}$ , then  $f = 0$ .

Proof based on Tataru’s uniqueness continuation results. Generalizes a similar result for constant speed by Finch, Patch and Rakesh.

As before, without (\*), one can recover  $f$  on the reachable part of  $\mathcal{K}$ . Of course, one cannot recover anything outside it, by finite speed of propagation. Therefore,

(\*) is an “if and only if” condition for uniqueness with partial data.

**Heuristic arguments for stability:** To be able to recover  $f$  from  $\Lambda f$  on  $[0, T] \times \Gamma$  in a stable way, we need to recover all singularities. In other words, we should require that

$\forall (x, \xi) \in \mathcal{K} \times S^{n-1}$ , the ray (geodesic) through it reaches  $\Gamma$  at time  $|t| < T$ .

We show next that this is an “if and only if” condition (up to replacing an open set by a closed one) for stability. Actually, we show a bit more.

## Proposition (Stefanov–U)

*If the stability condition is not satisfied on  $[0, T] \times \bar{\Gamma}$ , then there is no stability, in any Sobolev norms.*

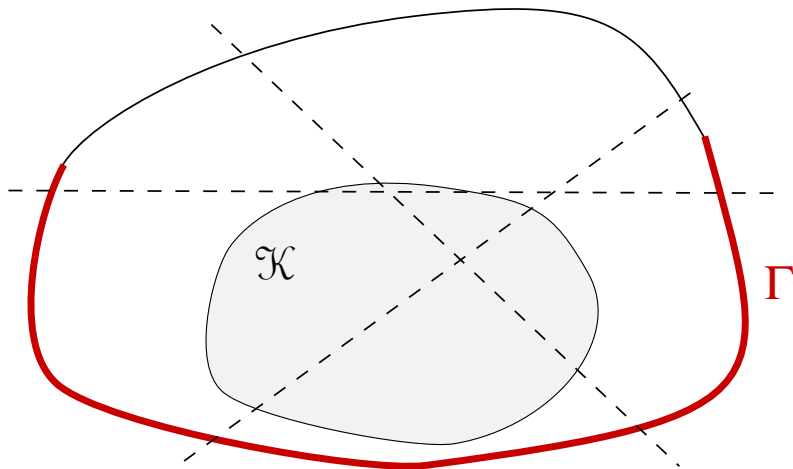
Here,  $\tau_{\pm}(x, \xi)$  is the time needed to reach  $\partial\Omega$  starting from  $(x, \pm\xi)$ .

## A reformulation of the stability condition

- Every geodesic through  $\mathcal{K}$  intersects  $\Gamma$ .
- $\forall (x, \xi) \in \mathcal{K} \times S^{n-1}$ , the travel time along the geodesic through it satisfies  $|t| < T$ .

Let us call the least such time  $T_1/2$ , then  $T > T_1/2$  as before.

In contrast, any small open  $\Gamma$  suffices for uniqueness.





Let  $A$  be the “modified time reversal” operator as before. Actually,  $\phi$  will be 0 because of  $\chi$  below. Let  $\chi \in C_0^\infty([0, T] \times \partial\Omega)$  be a cutoff (supported where we have data).

## Theorem

$A\chi\Lambda$  is a zero order classical  $\Psi$ DO in some neighborhood of  $\mathcal{K}$  with principal symbol

$$\frac{1}{2}\chi(\gamma_{x,\xi}(\tau_+(x,\xi))) + \frac{1}{2}\chi(\gamma_{x,\xi}(\tau_-(x,\xi))).$$

If  $[0, T] \times \Gamma$  satisfies the stability condition, and  $|\chi| > 1/C > 0$  there, then

- (a)  $A\chi\Lambda$  is elliptic,
- (b)  $A\chi\Lambda$  is a Fredholm operator on  $H_D(\mathcal{K})$ ,
- (c) there exists a constant  $C > 0$  so that

$$\|f\|_{H_D(\mathcal{K})} \leq C\|\Lambda f\|_{H^1([0,T] \times \Gamma)}.$$

(b) follows by building a parametrix, and (c) follows from (b) and from the uniqueness result.

In particular, we get that for a fixed  $T > T_1$ , the classical Time Reversal is a parametrix (of infinite order, actually).

## Reconstruction

One can constructively write the problem in the form

Reducing the problem to a Fredholm one

$$(I - K)f = BA\chi\Lambda f \quad \text{with the r.h.s. given,}$$

i.e.,  $B$  is an explicit operator (a parametrix), where  $K$  is compact with 1 not an eigenvalue.

Constructing a parametrix without the  $\Psi$ DO calculus.

Assume that the stability condition is satisfied in the interior of  $\text{supp } \chi$ . Then

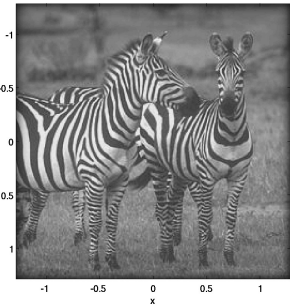
$$A\chi\Lambda f = (I - K)f,$$

where  $I - K$  is an elliptic  $\Psi$ DO with  $0 \leq \sigma_p(K) < 1$ . Apply the formal Neumann series of  $I - K$  (in Borel sense) to the l.h.s. to get

$$f = (I + K + K^2 + \dots)A\chi\Lambda f \quad \text{mod } C^\infty.$$

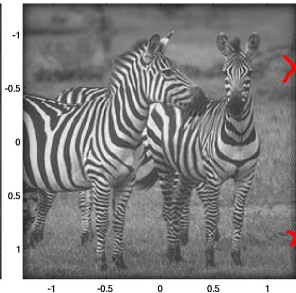
# Examples: Non-trapping speed, 1 and 2 sides missing

The exact initial condition



original

The Neumann series solution



NS, 3 sides, error = 7.99%

The Neumann series solution



NS, 2 sides, error = 12.2%

Figure: Partial data reconstruction, non-trapping speed,  $T = 4T_0$ .