

Automatic alignment for Tomographic reconstruction

Tristan van Leeuwen

Mathematical Institute, Utrecht University, The Netherlands

Tomography and Applications Discrete Tomography and Image
Reconstruction 2015



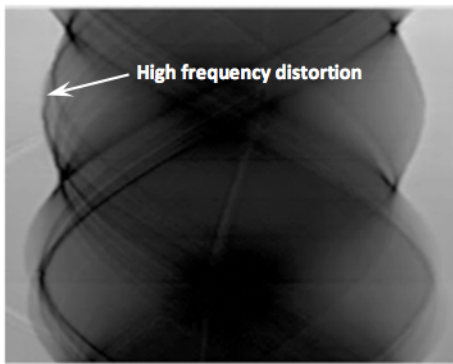
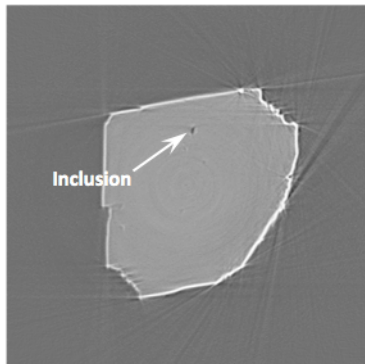


Table of contents

- 1 Mathematical formulation & approach
- 2 Algorithms
- 3 Numerical examples
- 4 Conclusions



Mathematical formulation & approach



Express the reconstruction problem as an optimization problem:

$$\min_{\mathbf{x}} \|\mathbf{W}\mathbf{x} - \mathbf{p}\|_2^2,$$

where

- $\mathbf{x} \in \mathbb{R}^n$ - image
- $\mathbf{p} \in \mathbb{R}^l$ - projection data
- $\mathbf{W} \in \mathbb{R}^{l \times n}$ - projection matrix
- n - number of pixels (voxels)
- l - number of angles
- m - number of detector pixels



What if the matrix W is not known exactly?



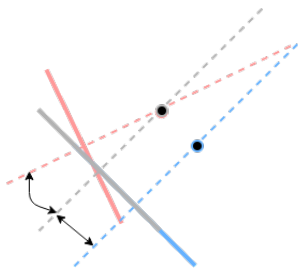
What if the matrix W is not known exactly?

We parametrize W using a number of *alignment parameters* as $W(\mathbf{a})$.



What if the matrix W is not known exactly?

We parametrize W using a number of *alignment parameters* as $W(\mathbf{a})$.



For example, in a 2D parallel beam geometry, \mathbf{a} consists of an angle and offset perturbation for each projection angle.

Bi-level optimization problem

$$\min_{\mathbf{x}, \mathbf{a}} \|W(\mathbf{a})\mathbf{x} - \mathbf{p}\|_2^2,$$



Bi-level optimization problem

$$\min_{\mathbf{x}, \mathbf{a}} \|W(\mathbf{a})\mathbf{x} - \mathbf{p}\|_2^2,$$

$$\min_{\mathbf{x}, \mathbf{a}} \sum_{i=1}^I \|W_i(\mathbf{a}_i)\mathbf{x} - \mathbf{p}_i\|_2^2,$$

- W_i - projection matrix for the i^{th} angle
- \mathbf{a}_i - alignment parameters for the i^{th} angle,
- \mathbf{p}_i - projection data for the i^{th} angle.



Can we retrieve both \mathbf{x} and \mathbf{a} ?



Can we retrieve both \mathbf{x} and \mathbf{a} ?

- If W has full row-rank, we can fit the data for *any* \mathbf{a}
- How well we can retrieve \mathbf{a} depends on \mathbf{x}
- Solution is at best unique up to global shifts and rotations



How do we solve the bi-level optimization problem?

$$\min_{\mathbf{x}, \mathbf{a}} \sum_{i=1}^I \|W_i(\mathbf{a}_i)\mathbf{x} - \mathbf{p}_i\|_2^2,$$



How do we solve the bi-level optimization problem?

$$\min_{\mathbf{x}, \mathbf{a}} \sum_{i=1}^I \|W_i(\mathbf{a}_i)\mathbf{x} - \mathbf{p}_i\|_2^2,$$

Exploit structure:

- quadratic in \mathbf{x} , non-linear in \mathbf{a}



How do we solve the bi-level optimization problem?

$$\min_{\mathbf{x}, \mathbf{a}} \sum_{i=1}^I \|W_i(\mathbf{a}_i)\mathbf{x} - \mathbf{p}_i\|_2^2,$$

Exploit structure:

- quadratic in \mathbf{x} , non-linear in \mathbf{a}
- for fixed \mathbf{x} , separates in I independent low-dimensional problems for \mathbf{a}_i



Intermezzo: Variable projection



Intermezzo: Variable projection [Golub & Pereyra, 1973]

$$\min_{\mathbf{x}, \mathbf{y}} \|A(\mathbf{y})\mathbf{x} - \mathbf{b}\|_2^2,$$

- eliminate \mathbf{x} explicitly as $\mathbf{x} = A(\mathbf{y})^\dagger \mathbf{b}$,
- formulate a non-linear least-squares problem:

$$\min_{\mathbf{y}} \left\| \left(A(\mathbf{y})A(\mathbf{y})^\dagger - I \right) \mathbf{b} \right\|_2^2,$$

- this approach is superior to solving the joint problem with a GN method.



This idea can be generalized to solve problems of the form

$$\min_{\mathbf{x}, \mathbf{y}} f(\mathbf{x}, \mathbf{y}),$$

by solving for $\bar{\mathbf{x}}$ s.t. $\nabla_{\mathbf{x}} f(\bar{\mathbf{x}}, \mathbf{y}) = 0$ and substituting this back:

$$\min_{\mathbf{y}} \bar{f}(\mathbf{y}),$$

with $\bar{f}(\mathbf{y}) = f(\bar{\mathbf{x}}(\mathbf{y}), \mathbf{y})$.



Theorem [Aravkin & van Leeuwen, 2012]

Given a twice-differentiable function $f(\mathbf{x}, \mathbf{y})$, define $\bar{f}(\mathbf{y}) = f(\bar{\mathbf{x}}, \mathbf{y})$ with $\nabla_{\mathbf{x}} f(\bar{\mathbf{x}}, \mathbf{y}) = 0$ then

$$\nabla \bar{f}(\mathbf{y}) = \nabla_{\mathbf{y}} f(\bar{\mathbf{x}}, \mathbf{y}),$$

and

$$\nabla^2 \bar{f} = \nabla_{\mathbf{y}}^2 f - \nabla_{\mathbf{x}, \mathbf{y}} f^T (\nabla_{\mathbf{x}}^2 f)^{-1} \nabla_{\mathbf{x}, \mathbf{y}} f.$$



Theorem [Aravkin & van Leeuwen, 2012]

Given a twice-differentiable function $f(\mathbf{x}, \mathbf{y})$, define $\bar{f}(\mathbf{y}) = f(\bar{\mathbf{x}}, \mathbf{y})$ with $\nabla_{\mathbf{x}} f(\bar{\mathbf{x}}, \mathbf{y}) = 0$ then

$$\nabla \bar{f}(\mathbf{y}) = \nabla_{\mathbf{y}} f(\bar{\mathbf{x}}, \mathbf{y}),$$

and

$$\nabla^2 \bar{f} = \nabla_{\mathbf{y}}^2 f - \nabla_{\mathbf{x}, \mathbf{y}} f^T (\nabla_{\mathbf{x}}^2 f)^{-1} \nabla_{\mathbf{x}, \mathbf{y}} f.$$

Corollary

If, in addition, we require that $\nabla_{\mathbf{x}}^2 f(\bar{\mathbf{x}}, \mathbf{y}) \succeq 0$, then a local minimum $\bar{\mathbf{y}}$ of \bar{f} , together with the corresponding $\bar{\mathbf{x}}$ is a local minimum of f .



A gradient-based method for minimizing \bar{f} can be implemented as follows

Algorithm

$$\mathbf{x}^{(k+1)} = \operatorname{argmin}_{\mathbf{x}} f(\mathbf{x}, \mathbf{y}^{(k)})$$

$$\mathbf{y}^{(k+1)} = \mathbf{y}^{(k)} - \alpha_k \nabla_{\mathbf{y}} f(\mathbf{x}^{(k+1)}, \mathbf{y}^{(k)})$$



A gradient-based method for minimizing \bar{f} can be implemented as follows

Algorithm

$$\mathbf{x}^{(k+1)} = \operatorname{argmin}_{\mathbf{x}} f(\mathbf{x}, \mathbf{y}^{(k)})$$

$$\mathbf{y}^{(k+1)} = \mathbf{y}^{(k)} - \alpha_k \nabla_{\mathbf{y}} f(\mathbf{x}^{(k+1)}, \mathbf{y}^{(k)})$$

We are completely free to choose the most appropriate method to solve the inner and outer optimization problems.



Algorithms



Bi-level optimization problem

$$\min_{\mathbf{x}, \mathbf{a}} \|W(\mathbf{a})\mathbf{x} - \mathbf{p}_i\|_2^2,$$

There are two natural choices:

- project out \mathbf{a} (Align-then-Reconstruct),
- project out \mathbf{x} (Reconstruct-then-Align).



Basic algorithm for A-R (modified)

$$\mathbf{a}_i^{(k+1)} = \underset{\mathbf{a}_i}{\operatorname{argmin}} \|W_i(\mathbf{a}_i)\mathbf{x}^{(k)} - \mathbf{p}_i\|_2^2$$

$$\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} + \Delta\mathbf{x}^{(k)}$$

- Use favourite method to solve alignment problems (independently)



Basic algorithm for A-R (modified)

$$\mathbf{a}_i^{(k+1)} = \underset{\mathbf{a}_i}{\operatorname{argmin}} \|\mathcal{W}_i(\mathbf{a}_i)\mathbf{x}^{(k)} - \mathbf{p}_i\|_2^2$$

$$\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} + \Delta\mathbf{x}^{(k)}$$

- Use favourite method to solve alignment problems (independently)
- Use GN method to compute $\Delta\mathbf{x}^{(k)}$:



Basic algorithm for A-R (modified)

$$\mathbf{a}_i^{(k+1)} = \underset{\mathbf{a}_i}{\operatorname{argmin}} \|W_i(\mathbf{a}_i)\mathbf{x}^{(k)} - \mathbf{p}_i\|_2^2$$

$$\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} + \Delta\mathbf{x}^{(k)}$$

- Use favourite method to solve alignment problems (independently)
- Use GN method to compute $\Delta\mathbf{x}^{(k)}$:

$$\Delta\mathbf{x}^{(k)} = W(\mathbf{a}^{(k+1)})^\dagger (\mathbf{p} - W(\mathbf{a}^{(k+1)})\mathbf{x}^{(k)})$$



Algorithm for R-A

$$\mathbf{x}^{(k+1)} = W(\mathbf{a}^{(k)})^\dagger \mathbf{p}$$
$$\mathbf{a}^{(k+1)} = \mathbf{a}^{(k)} + \Delta \mathbf{a}^{(k)},$$

- Use standard iterative (Krylov) method to apply pseudo-inverse



Algorithm for R-A

$$\mathbf{x}^{(k+1)} = W(\mathbf{a}^{(k)})^\dagger \mathbf{p}$$
$$\mathbf{a}^{(k+1)} = \mathbf{a}^{(k)} + \Delta \mathbf{a}^{(k)},$$

- Use standard iterative (Krylov) method to apply pseudo-inverse
- Take $\Delta \mathbf{a}^{(k)}$ to be the (scaled) negative gradient:



Algorithm for R-A

$$\mathbf{x}^{(k+1)} = W(\mathbf{a}^{(k)})^\dagger \mathbf{p}$$

$$\mathbf{a}^{(k+1)} = \mathbf{a}^{(k)} + \Delta \mathbf{a}^{(k)},$$

- Use standard iterative (Krylov) method to apply pseudo-inverse
- Take $\Delta \mathbf{a}^{(k)}$ to be the (scaled) negative gradient:

$$\Delta \mathbf{a}^{(k)} \propto -J(\mathbf{x}^{(k+1)}, \mathbf{a}^{(k)})^T (W(\mathbf{a}^{(k)})\mathbf{x}^{(k+1)} - \mathbf{p}),$$

$$\text{where } J(\mathbf{x}, \mathbf{a}) = \left(\frac{\partial W(\mathbf{a})\mathbf{x}}{\partial \mathbf{a}} \right)$$



Numerical examples



Simple linear projection model

$$(W_{h,\Delta\theta}f)(r,\theta) = \int_{\Omega} ds f(s)\delta(r+h-n(\theta+\Delta\theta)\cdot s),$$

where $\Omega = [-1, 1]^2$, $r \in [-1, 1]$, $\theta \in [0, \pi)$, $n(\theta) = (\cos(\theta), \sin(\theta))^T$.



Simple linear projection model

$$(W_{h,\Delta\theta}f)(r,\theta) = \int_{\Omega} ds f(s)\delta(r+h-n(\theta+\Delta\theta)\cdot s),$$

where $\Omega = [-1, 1]^2$, $r \in [-1, 1]$, $\theta \in [0, \pi)$, $n(\theta) = (\cos(\theta), \sin(\theta))^T$.

- Discretize domain using n pixels, use midpoint rule to approximate integral,



Simple linear projection model

$$(W_{h,\Delta\theta}f)(r,\theta) = \int_{\Omega} ds f(s)\delta(r+h-n(\theta+\Delta\theta)\cdot s),$$

where $\Omega = [-1, 1]^2$, $r \in [-1, 1]$, $\theta \in [0, \pi)$, $n(\theta) = (\cos(\theta), \sin(\theta))^T$.

- Discretize domain using n pixels, use midpoint rule to approximate integral,
- Finite-width approximation $\delta_{\epsilon} \rightarrow \delta$ as $\epsilon \downarrow 0$,



Simple linear projection model

$$(W_{h,\Delta\theta}f)(r,\theta) = \int_{\Omega} ds f(s)\delta(r+h-n(\theta+\Delta\theta)\cdot s),$$

where $\Omega = [-1, 1]^2$, $r \in [-1, 1]$, $\theta \in [0, \pi)$, $n(\theta) = (\cos(\theta), \sin(\theta))^T$.

- Discretize domain using n pixels, use midpoint rule to approximate integral,
- Finite-width approximation $\delta_{\epsilon} \rightarrow \delta$ as $\epsilon \downarrow 0$,
- Use l angles $\theta_i \in [0, \pi)$, m detector positions $r_i \in [-1, 1]$,



Simple linear projection model

$$(W_{h,\Delta\theta}f)(r,\theta) = \int_{\Omega} ds f(s)\delta(r+h-n(\theta+\Delta\theta)\cdot s),$$

where $\Omega = [-1, 1]^2$, $r \in [-1, 1]$, $\theta \in [0, \pi)$, $n(\theta) = (\cos(\theta), \sin(\theta))^T$.

- Discretize domain using n pixels, use midpoint rule to approximate integral,
- Finite-width approximation $\delta_{\epsilon} \rightarrow \delta$ as $\epsilon \downarrow 0$,
- Use l angles $\theta_i \in [0, \pi)$, m detector positions $r_i \in [-1, 1]$,
- Alignment parameters $(h_i, \Delta\theta_i)$ for each angle



Simple linear projection model

$$(W_{h,\Delta\theta}f)(r, \theta) = \int_{\Omega} ds f(s) \delta(r + h - n(\theta + \Delta\theta) \cdot s),$$

where $\Omega = [-1, 1]^2$, $r \in [-1, 1]$, $\theta \in [0, \pi)$, $n(\theta) = (\cos(\theta), \sin(\theta))^T$.

- Discretize domain using n pixels, use midpoint rule to approximate integral,
- Finite-width approximation $\delta_{\epsilon} \rightarrow \delta$ as $\epsilon \downarrow 0$,
- Use l angles $\theta_i \in [0, \pi)$, m detector positions $r_i \in [-1, 1]$,
- Alignment parameters $(h_i, \Delta\theta_i)$ for each angle
- Required derivatives can be computed explicitly, use Quasi-Newton method



Simple linear projection model

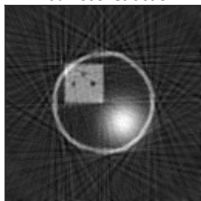
$$(W_{h,\Delta\theta}f)(r, \theta) = \int_{\Omega} ds f(s) \delta(r + h - n(\theta + \Delta\theta) \cdot s),$$

where $\Omega = [-1, 1]^2$, $r \in [-1, 1]$, $\theta \in [0, \pi)$, $n(\theta) = (\cos(\theta), \sin(\theta))^T$.

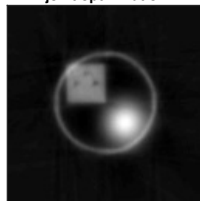
- Discretize domain using n pixels, use midpoint rule to approximate integral,
- Finite-width approximation $\delta_{\epsilon} \rightarrow \delta$ as $\epsilon \downarrow 0$,
- Use l angles $\theta_i \in [0, \pi)$, m detector positions $r_i \in [-1, 1]$,
- Alignment parameters $(h_i, \Delta\theta_i)$ for each angle
- Required derivatives can be computed explicitly, use Quasi-Newton method



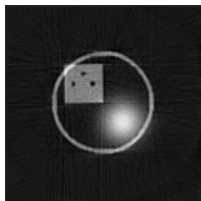
initial reconstruction



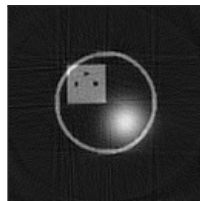
joint optimization

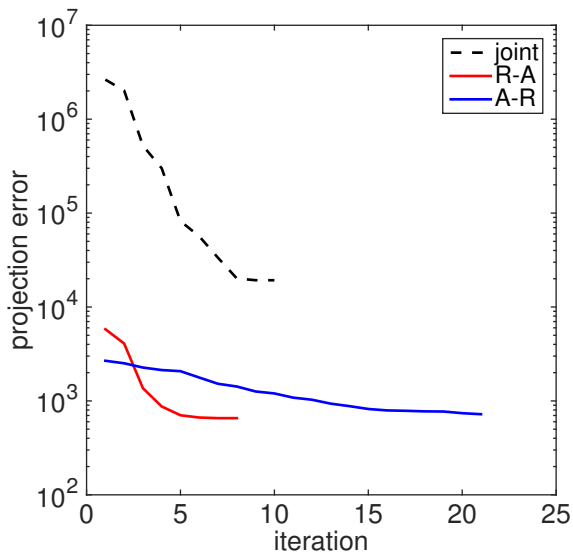


R-A

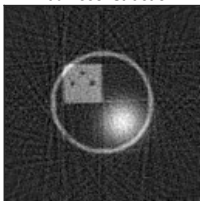


A-R

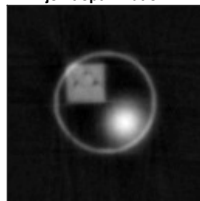




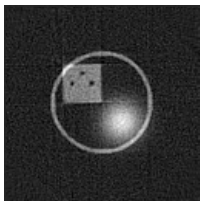
initial reconstruction



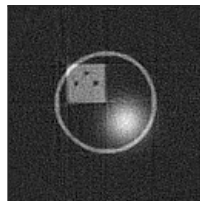
joint optimization

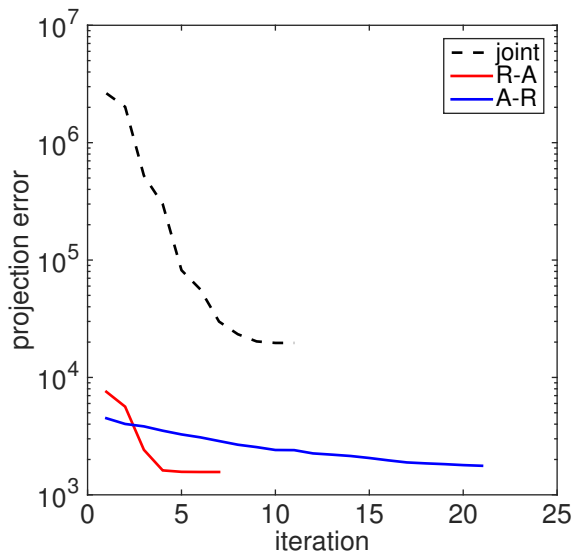


R-A



A-R





Possible issues:

- Gradient w.r.t. \mathbf{a} might not be available; use appropriate derivative-free method [Nocedal & Wright, 2006]
- Renegade null-space elements may cause problems in A-R approach



Conclusions



- Unified mathematical framework to derive algorithms for automatic alignment



- Unified mathematical framework to derive algorithms for automatic alignment
- Decouple alignment and reconstruction problems by *variational projection*



- Unified mathematical framework to derive algorithms for automatic alignment
- Decouple alignment and reconstruction problems by *variational projection*
- Regularization (e.g., TV) can be included
- Further analysis needed to understand exactly why R-A approach appears to work better



Thank you!



Bibliography



Aravkin, A. Y. & van Leeuwen, T. (2012).
Inverse Problems, **28** (11), 115016.



Golub, G. & Pereyra, V. (1973).
SIAM Journal of Numerical Analysis, **10** (2), 413–432.



Nocedal, J. & Wright, S. J. (2006).
Numerical Optimization.
Amsterdam: Springer.

