

# Image Reconstruction 2: Compressed Sensing & Low-Rank Models

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# Outline

Funny Intro to Compressed Sensing

Compressed Sensing

Low Rank

## Funny Intro to Compressed Sensing

# Compressed Sensing: Definition

Stable Signal Recovery from  
Incomplete and Inaccurate Measurements

Emmanuel Candes<sup>†</sup>, Justin Romberg<sup>†</sup>, and Terence Tao<sup>#</sup>

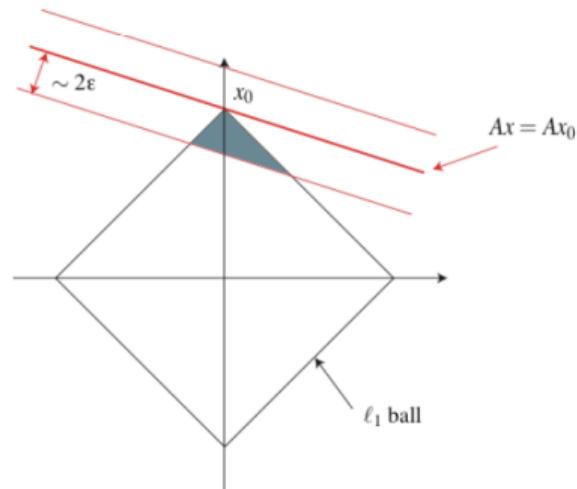
<sup>†</sup> Applied and Computational Mathematics, Caltech, Pasadena, CA 91125

<sup>#</sup> Department of Mathematics, University of California, Los Angeles, CA 90095

February, 2005; Revised June, 2005

$$\min \|x\|_{\ell_1} \text{ subject to } \|Ax - y\|_{\ell_2} \leq \epsilon \quad (1)$$

$$\operatorname{argmin}_x \|Ax - y\|_2 + \lambda \|Rx\|_1 \quad (2)$$



# Compressed Sensing MRI

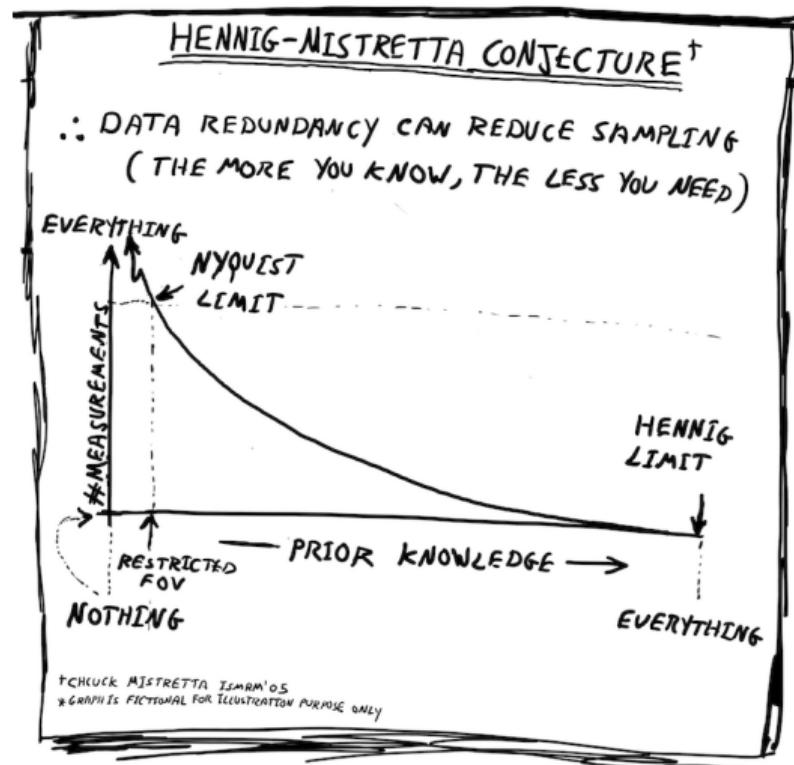
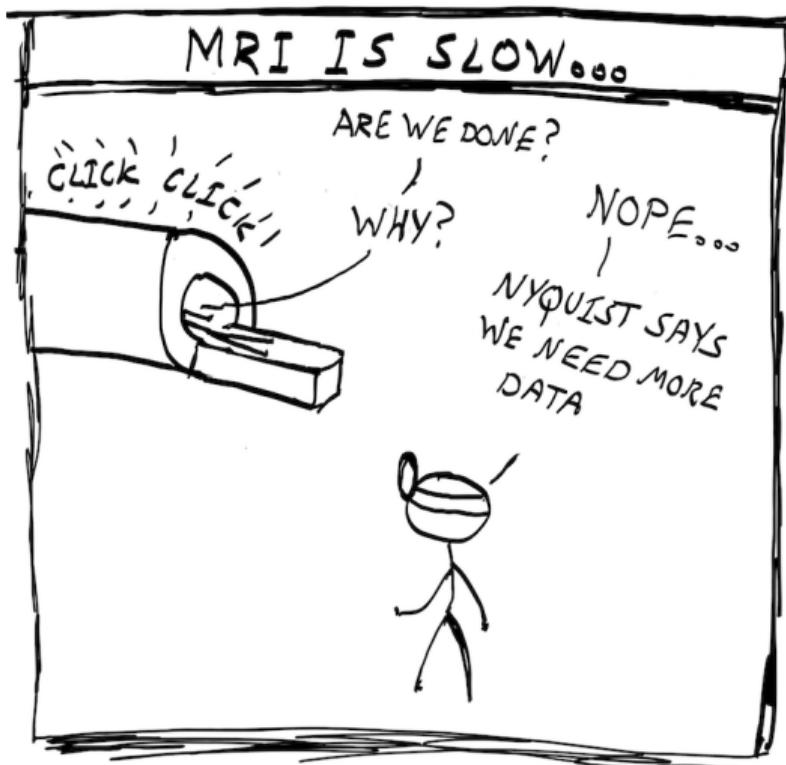
Magnetic Resonance in Medicine 58:1182–1195 (2007)

## Sparse MRI: The Application of Compressed Sensing for Rapid MR Imaging

Michael Lustig,<sup>1\*</sup> David Donoho,<sup>2</sup> and John M. Pauly<sup>1</sup>

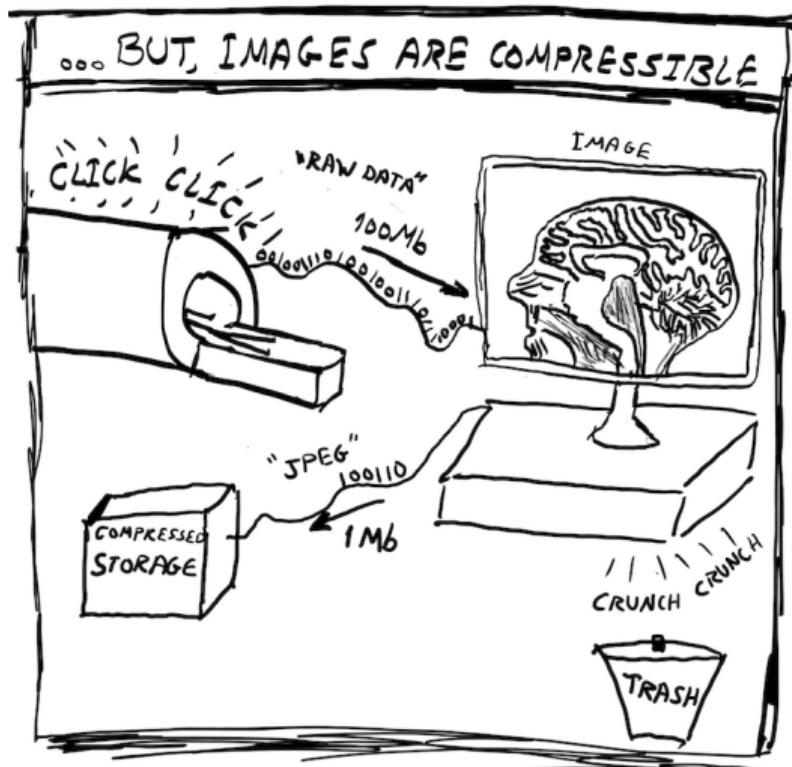
# Compressed Sensing: Funny Intro from Miki Lustig

Source: <https://people.eecs.berkeley.edu/~mlustig/comics0.html>



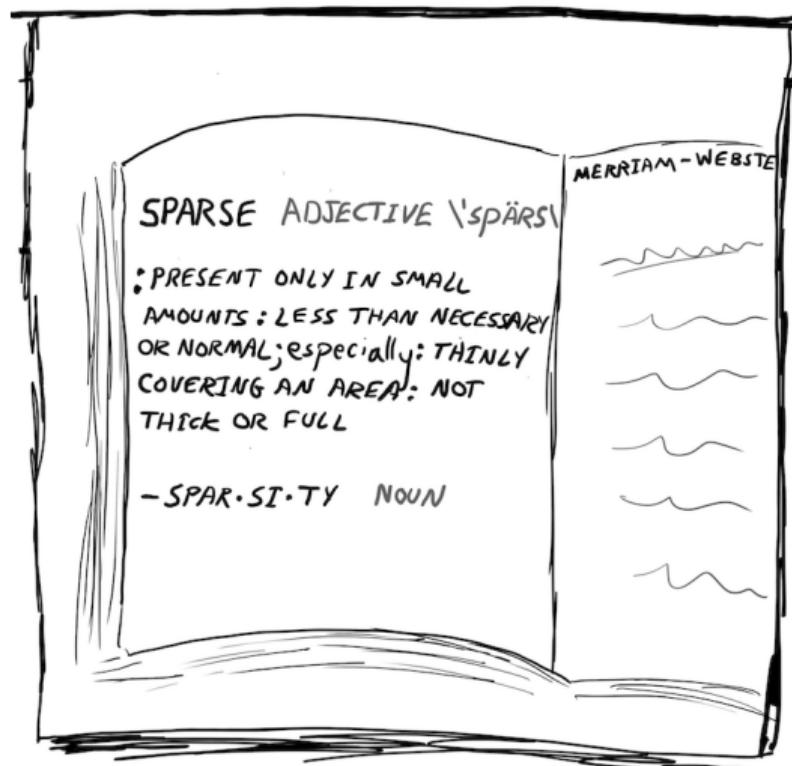
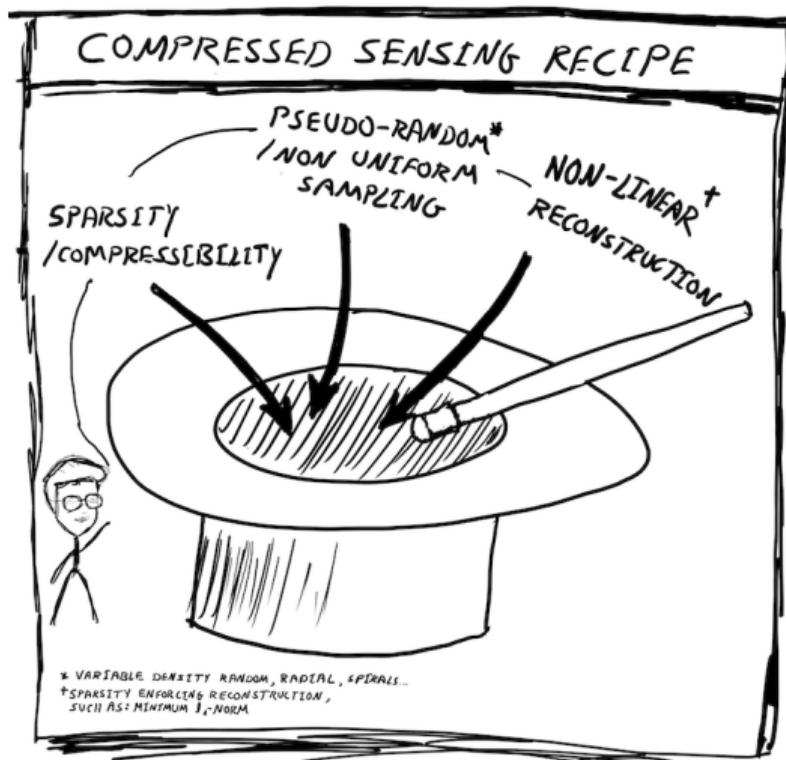
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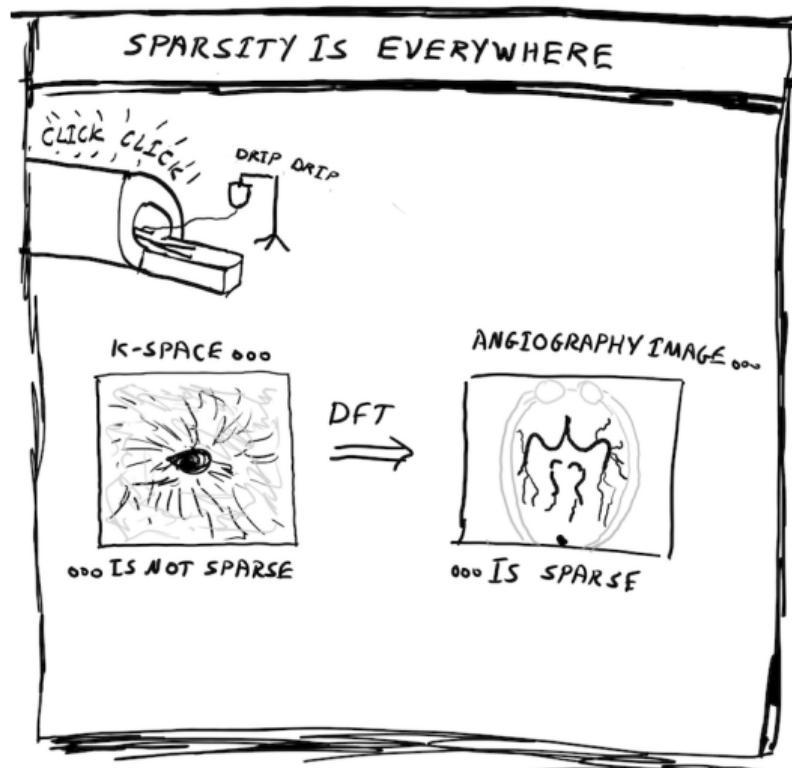
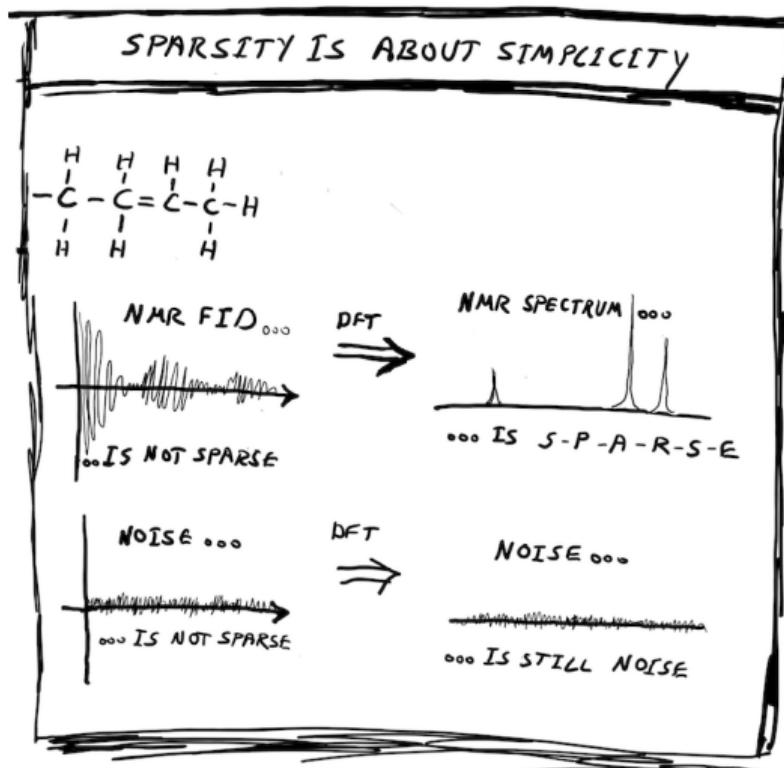
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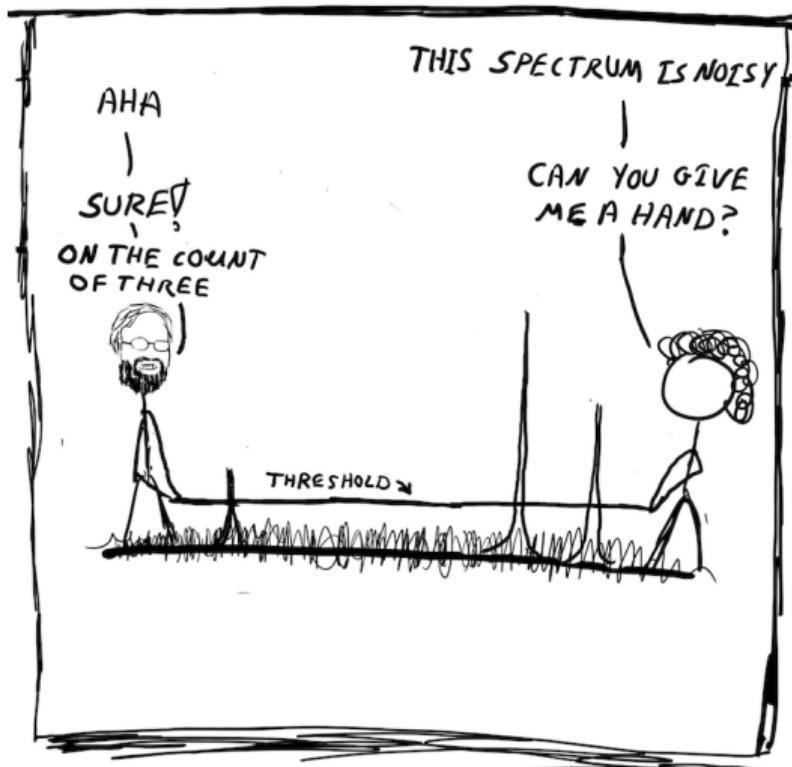
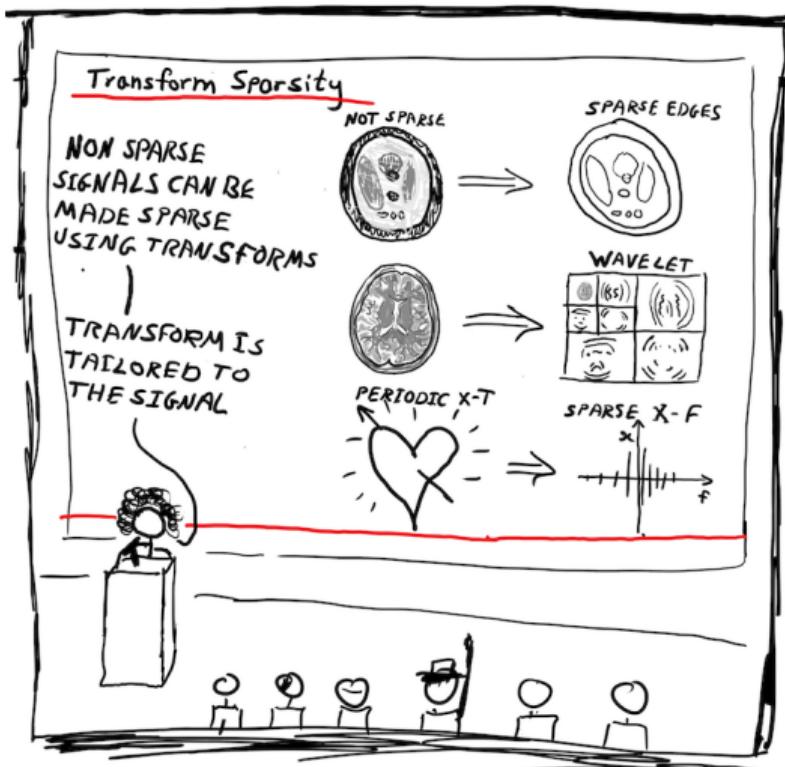
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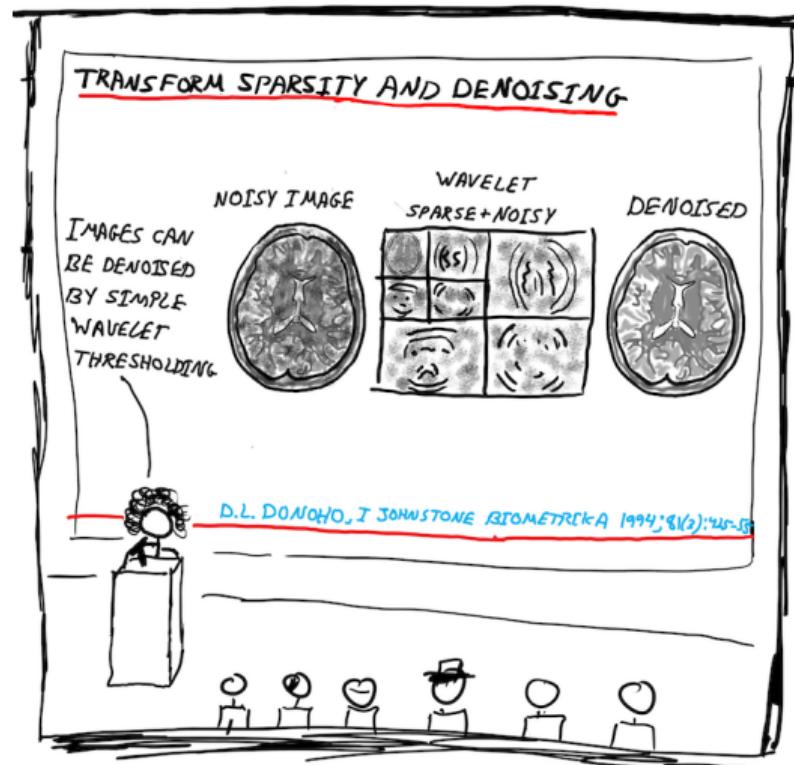
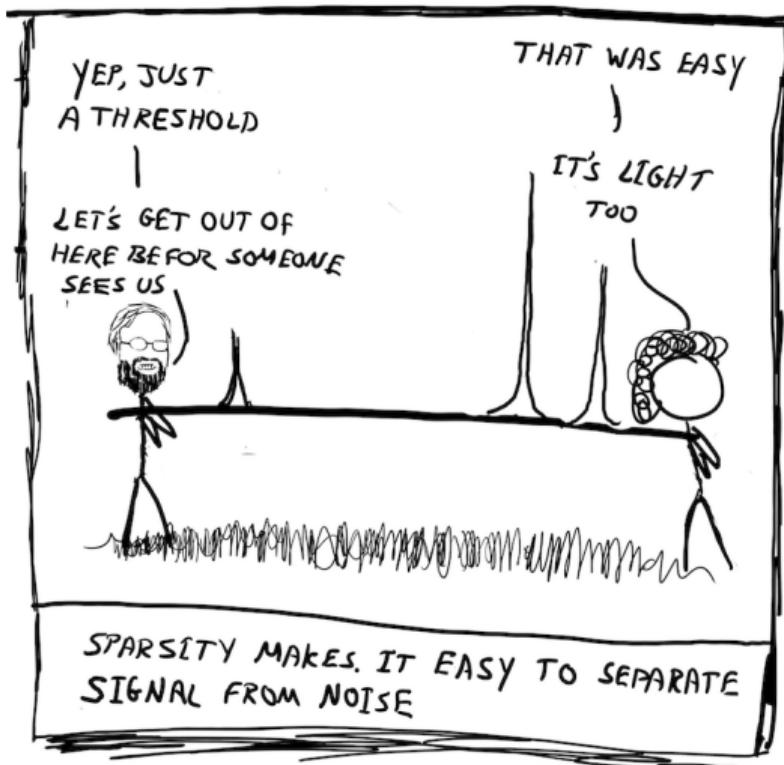
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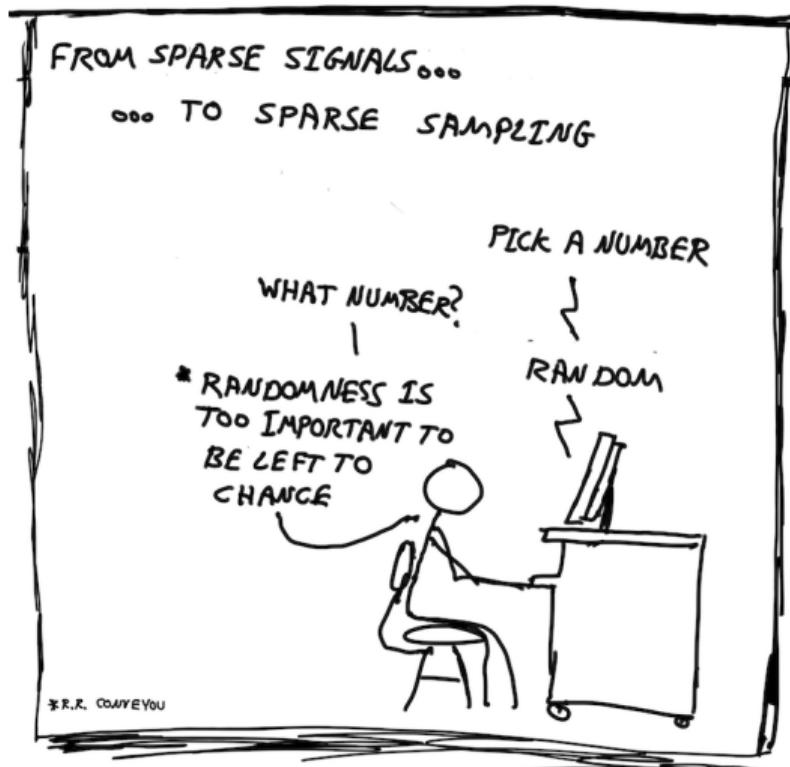
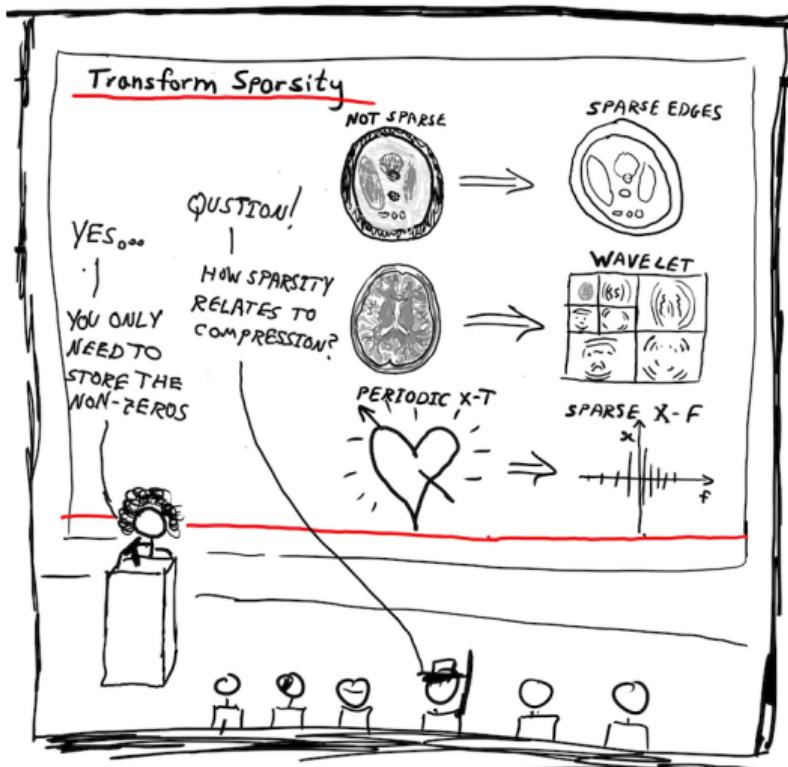
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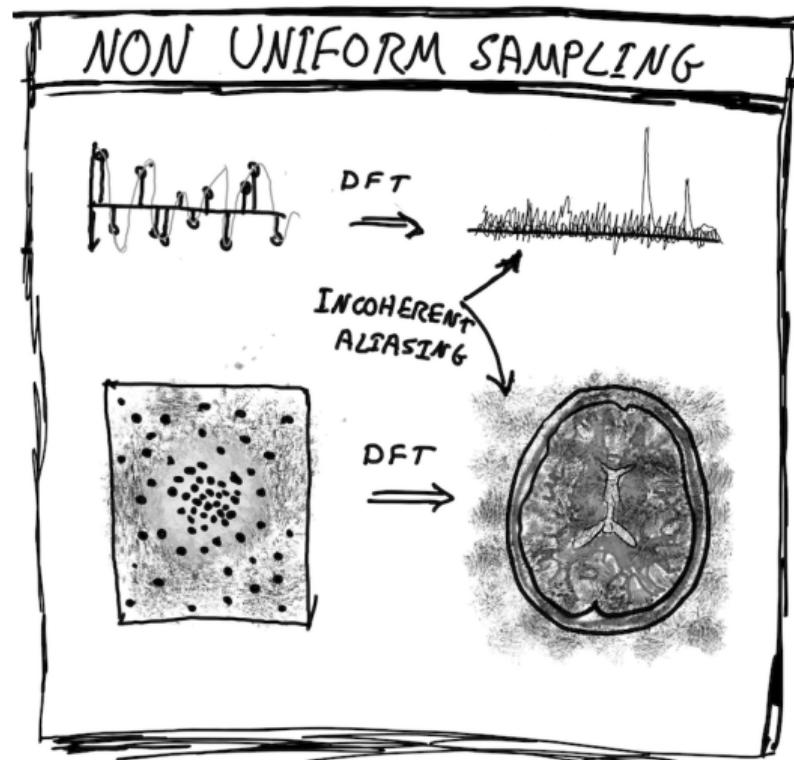
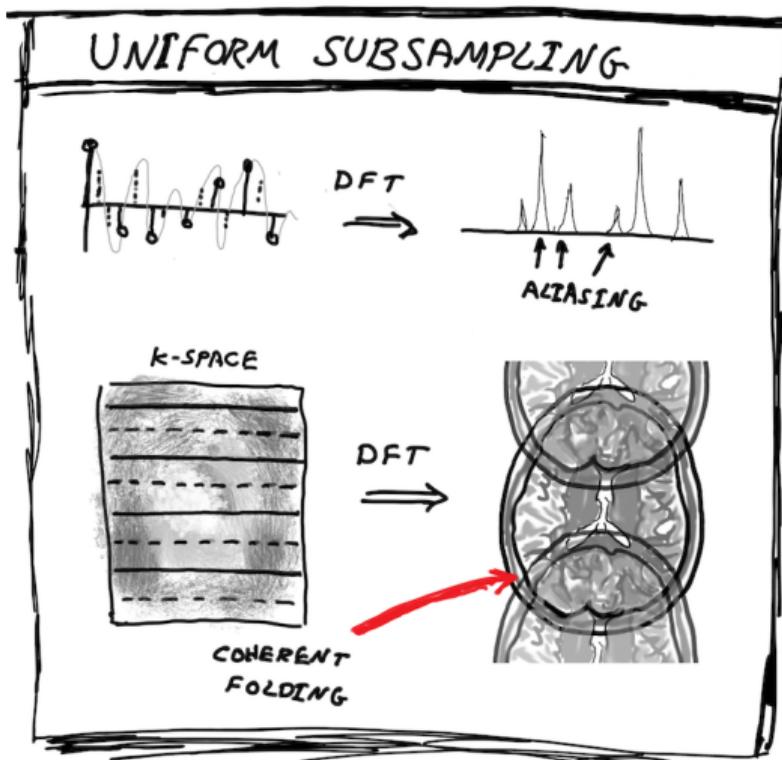
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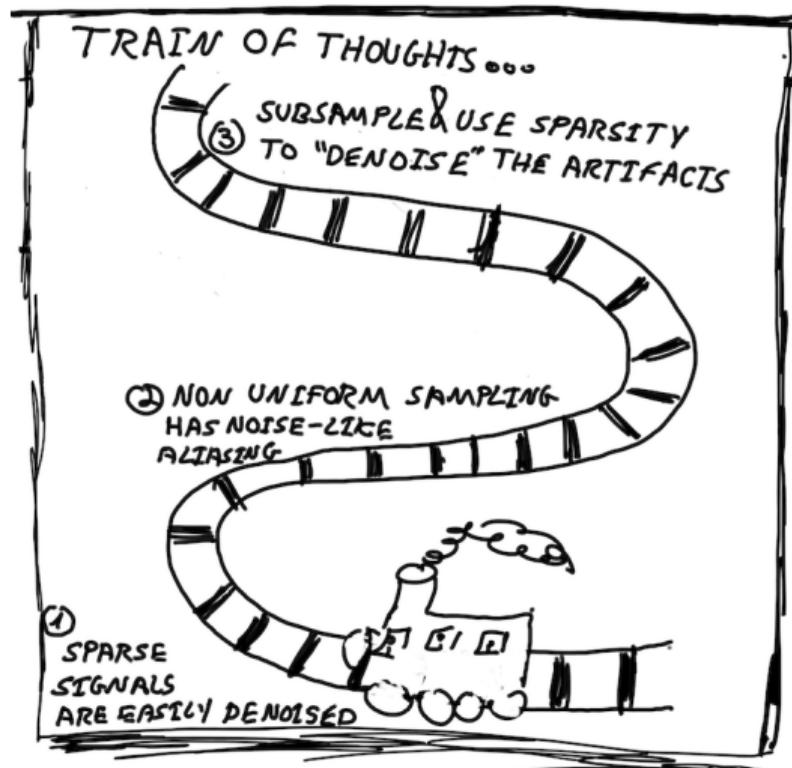
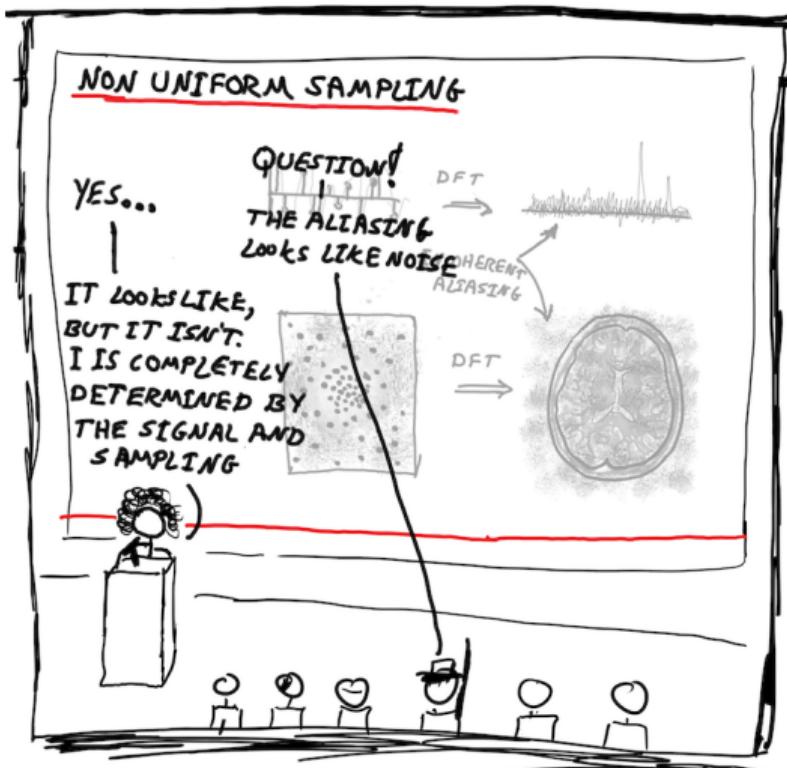
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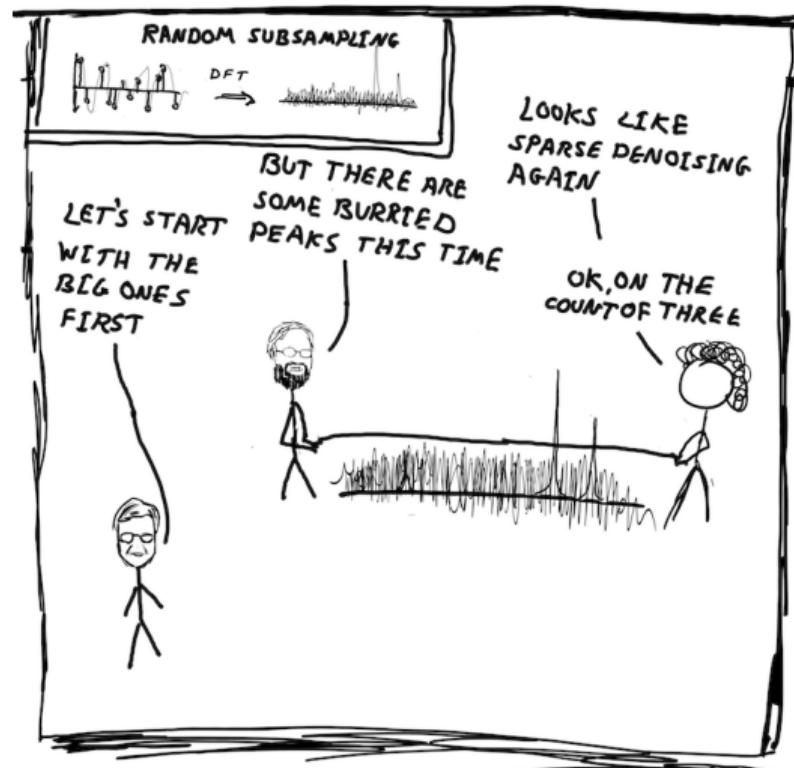
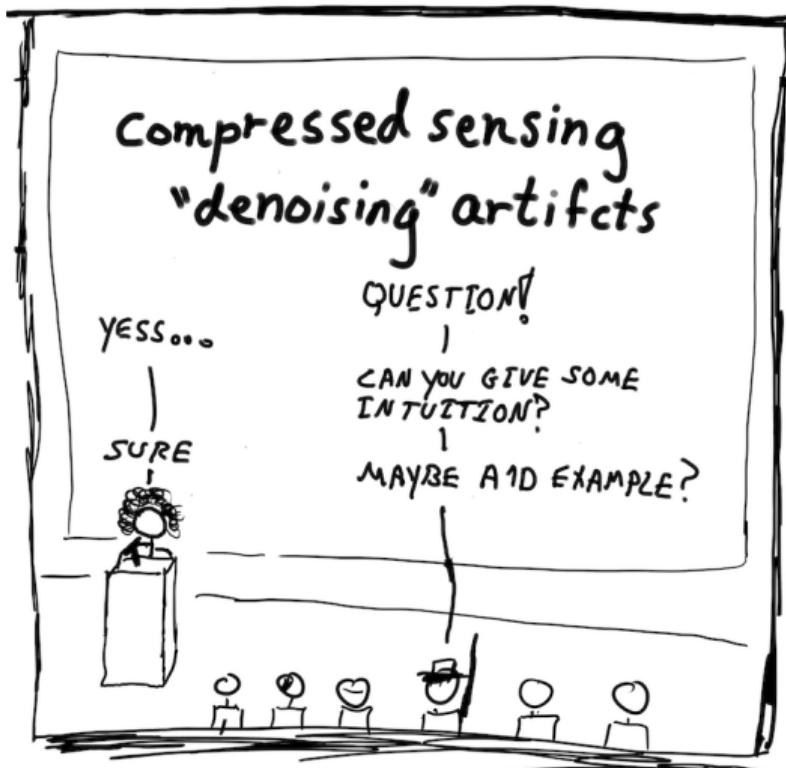
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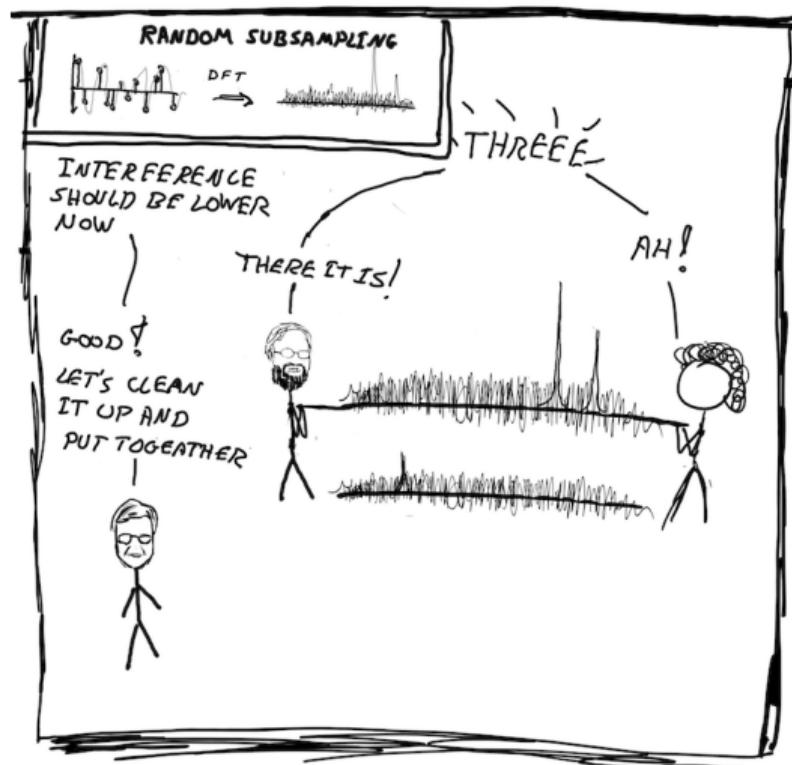
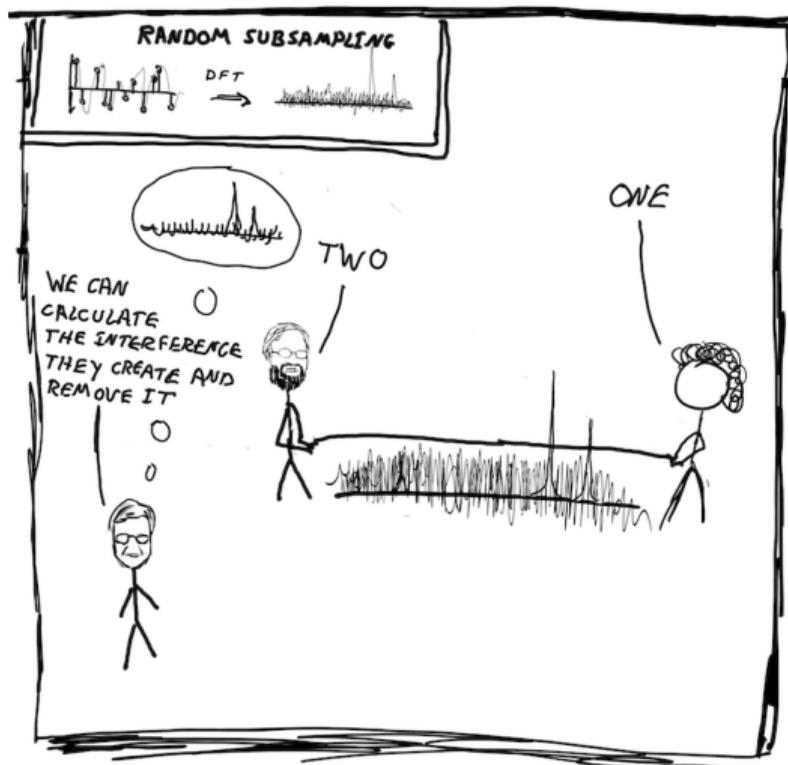
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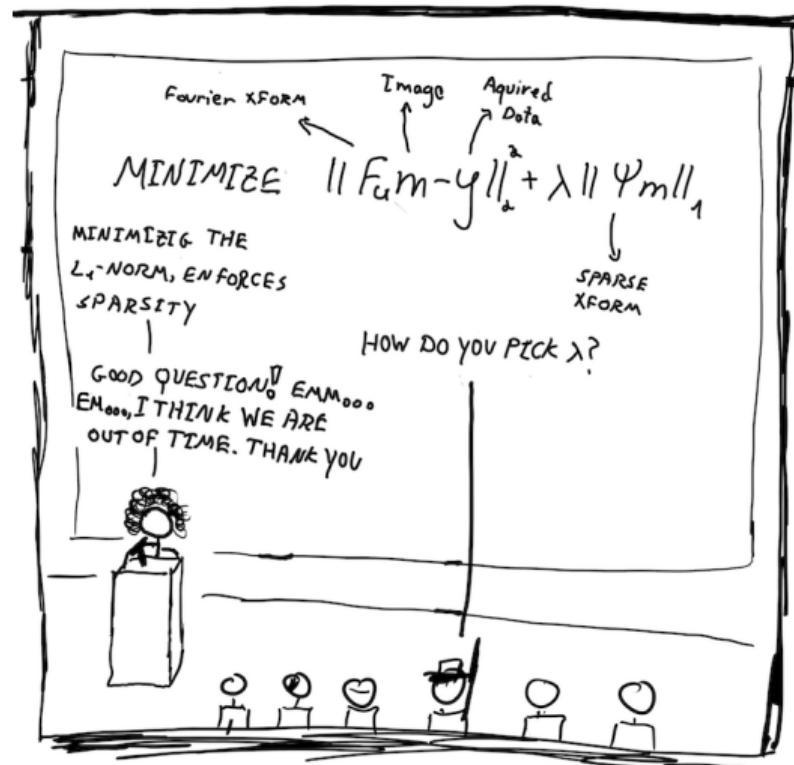
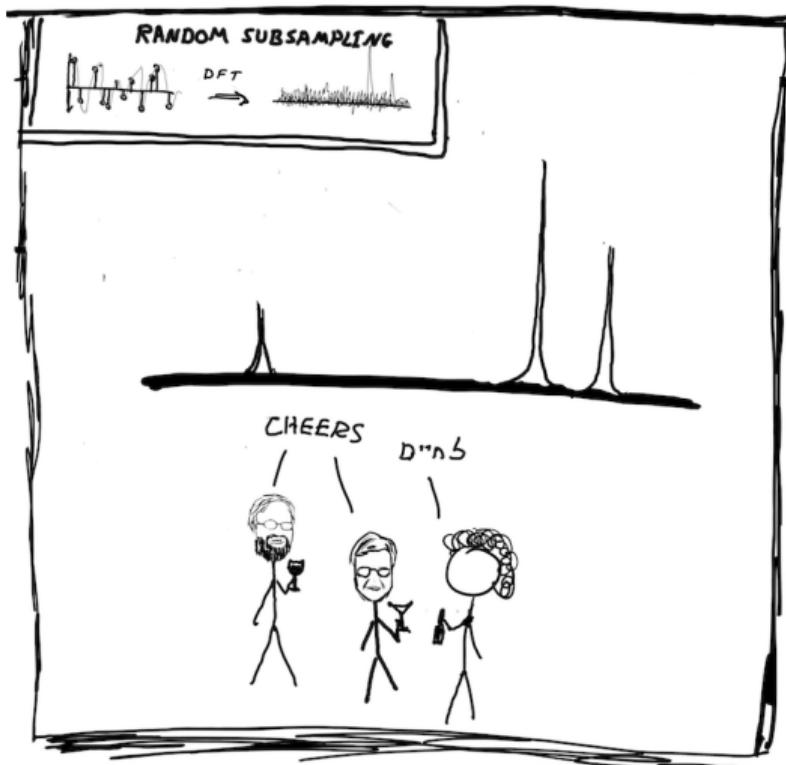
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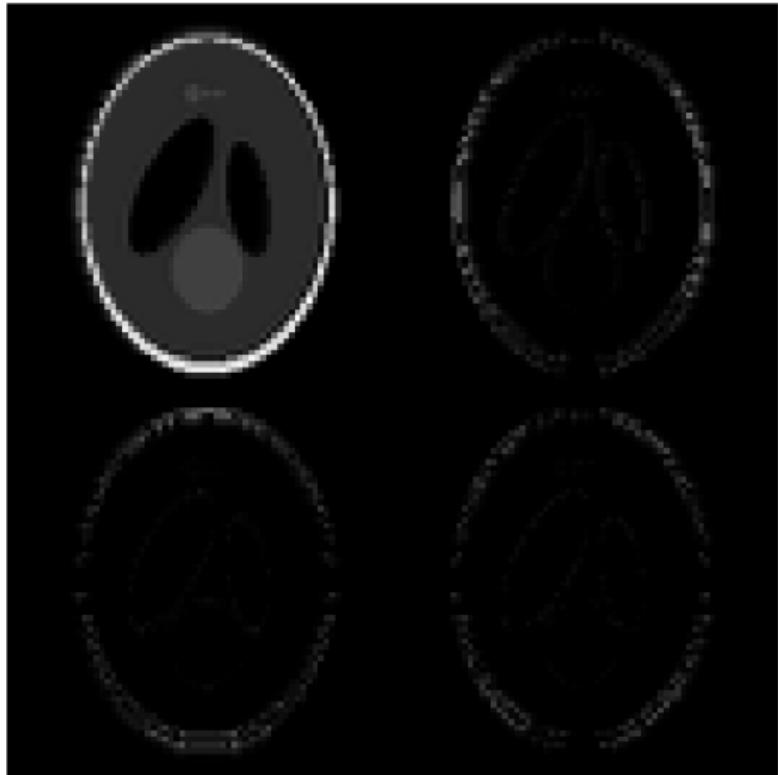


## Compressed Sensing

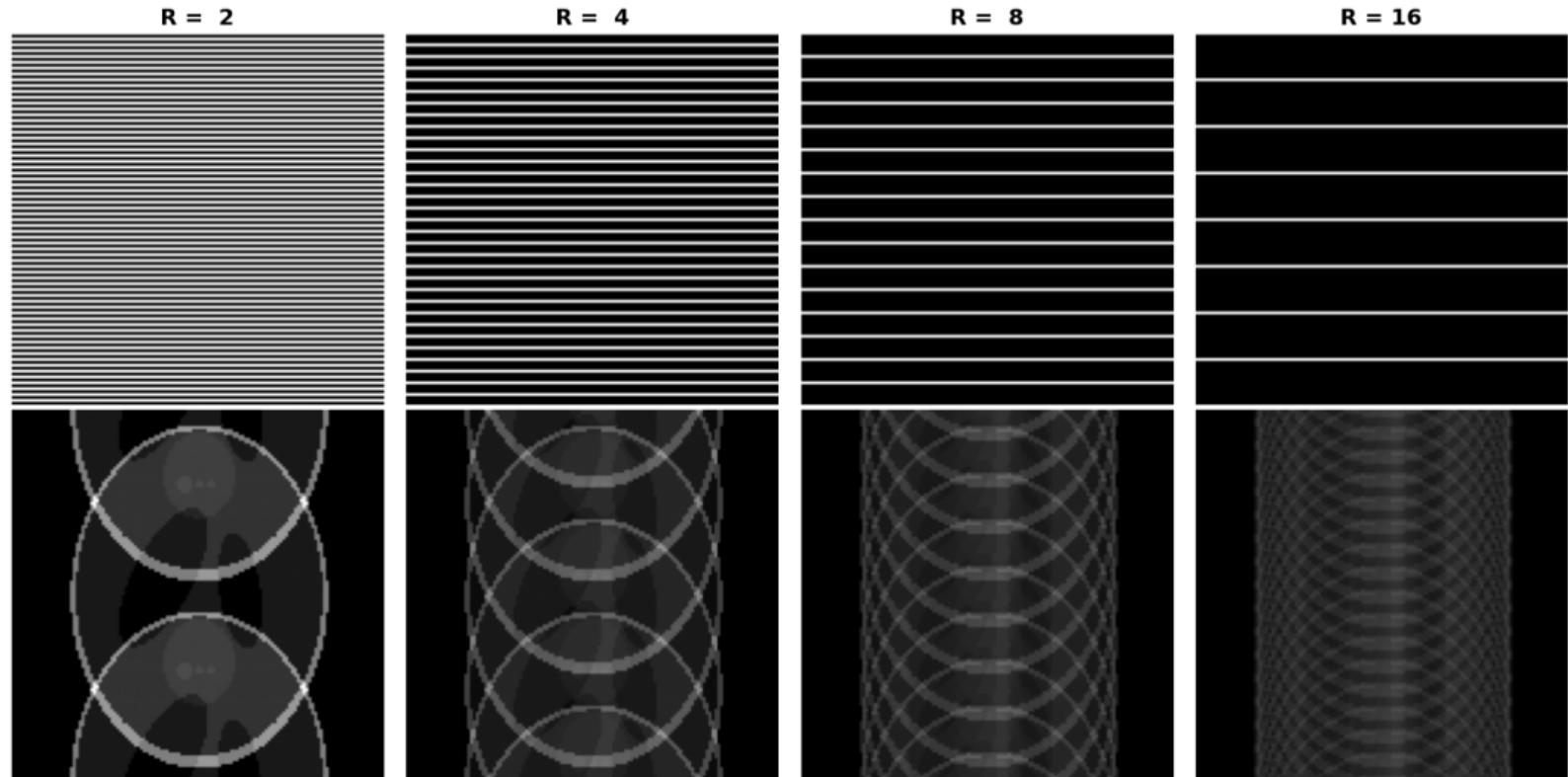
# Ingredients in Compressed Sensing

1. Sparsity
2. Incoherence: Non-uniform sampling
3. Non-linear reconstruction

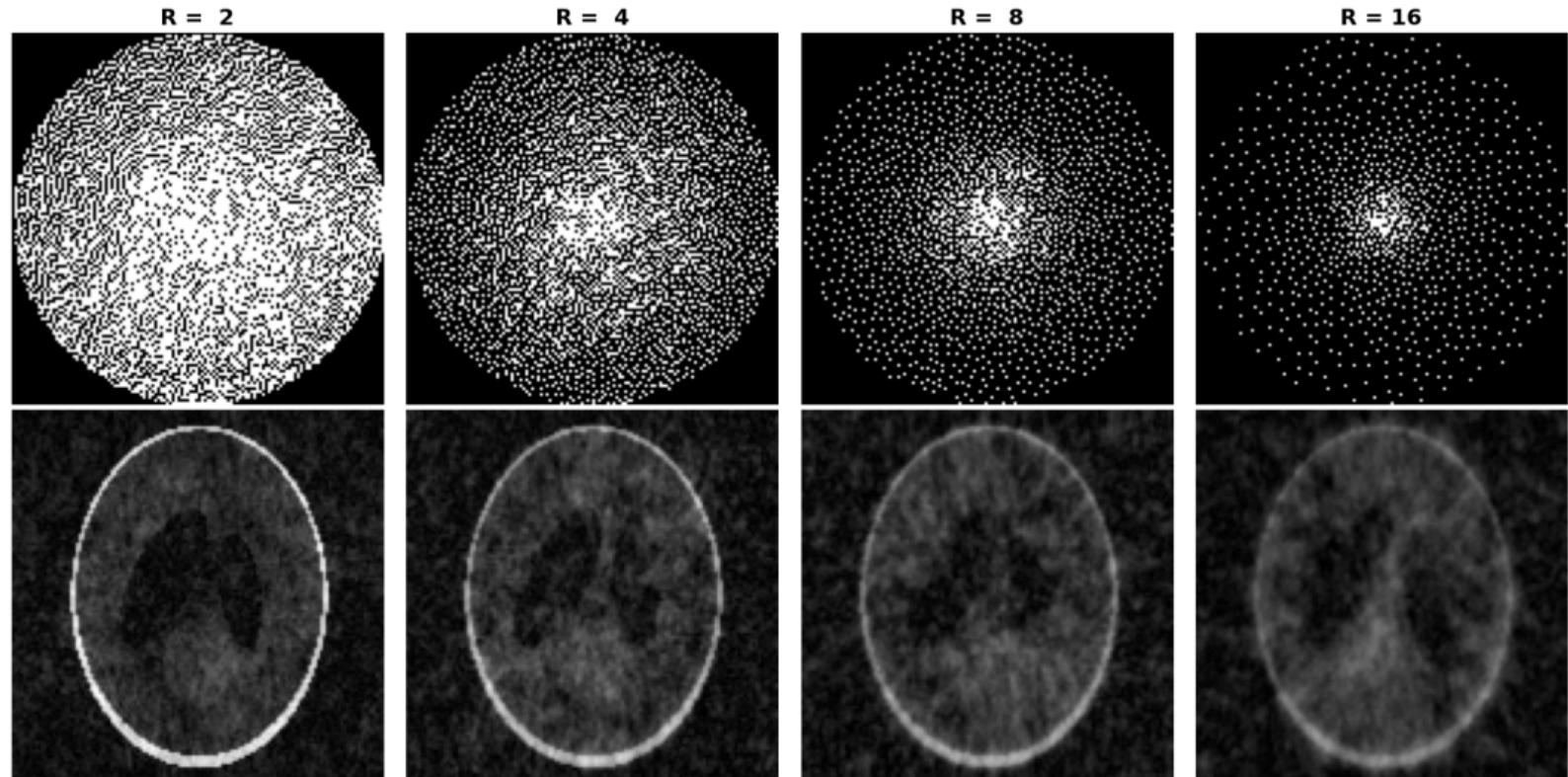
## Examples of Sparsity Transform: Wavelet & Total Variation



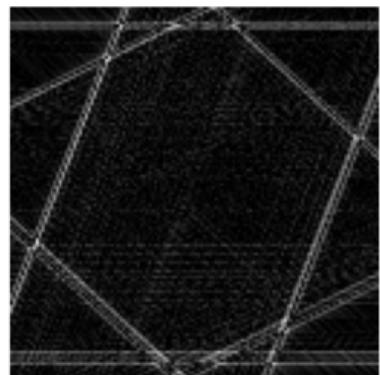
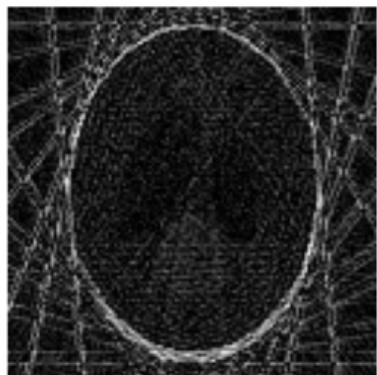
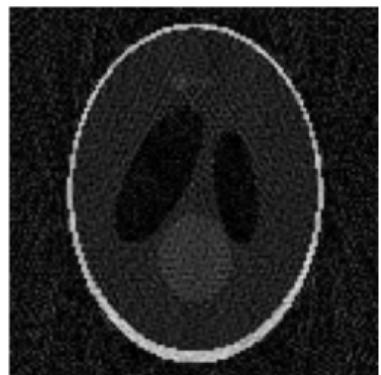
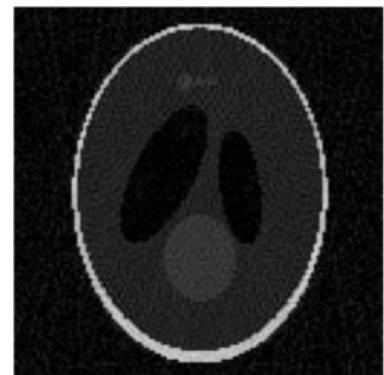
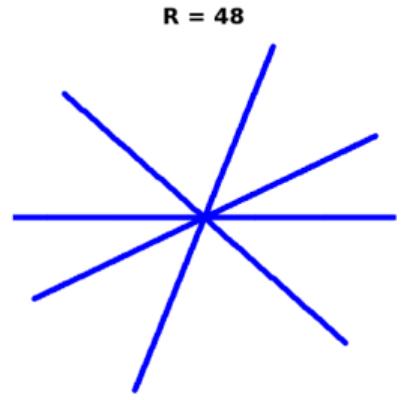
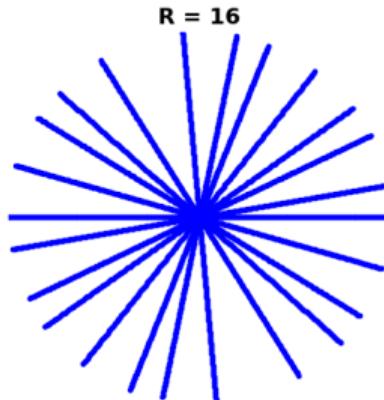
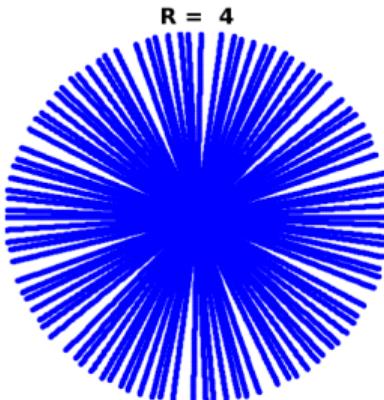
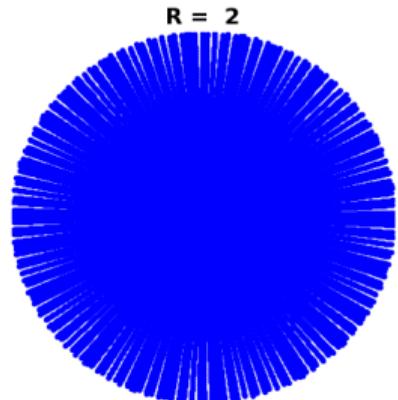
## Uniform Undersampling



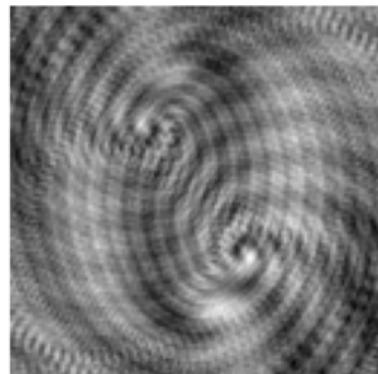
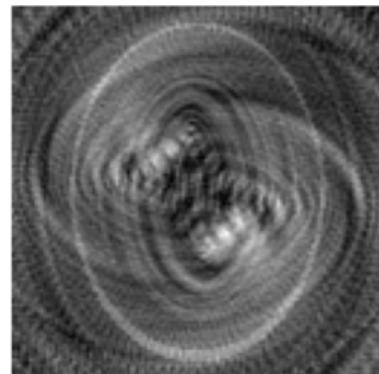
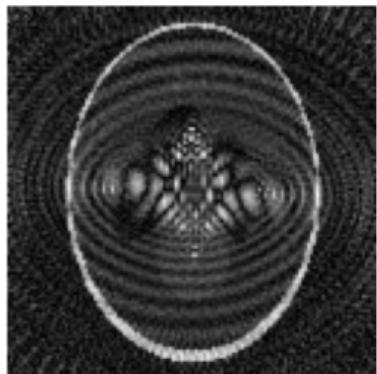
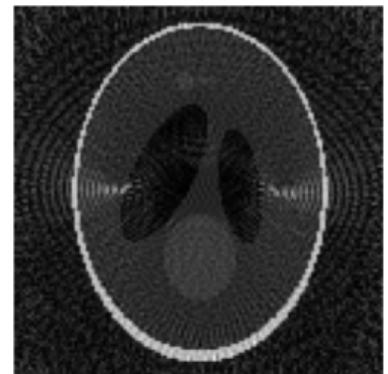
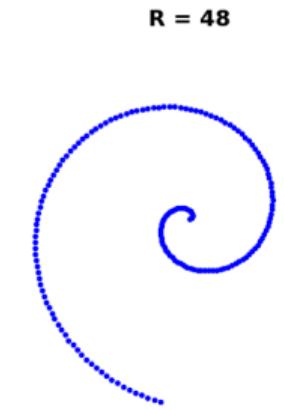
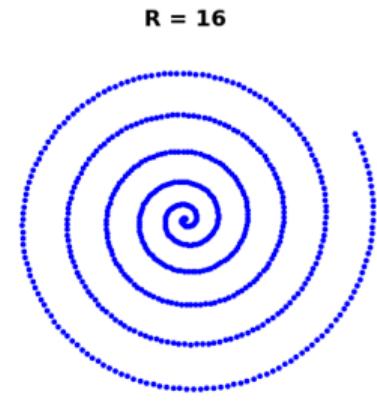
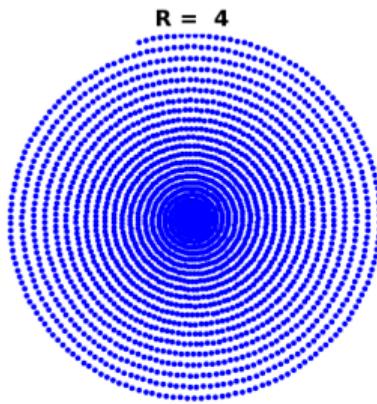
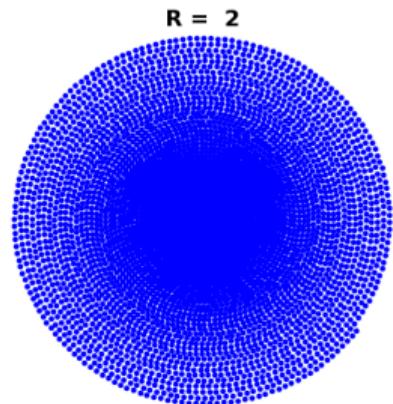
## Non-Uniform Undersampling: Poisson



## Non-Uniform Undersampling: Radial

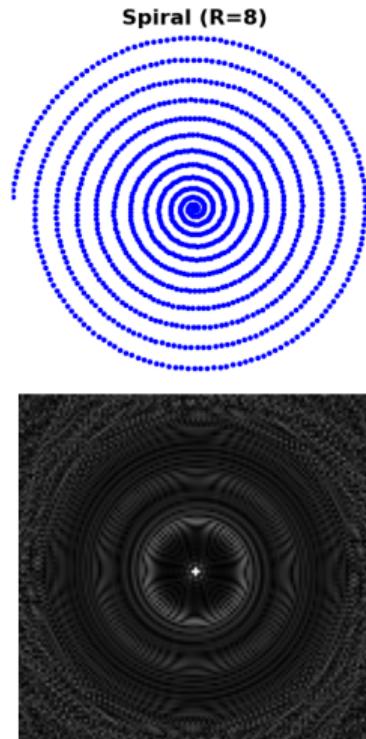
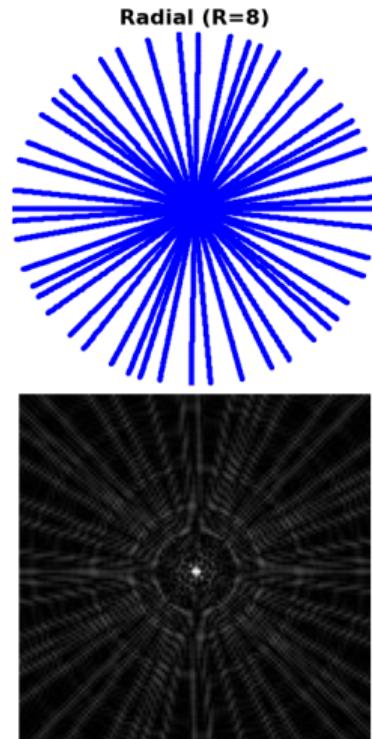
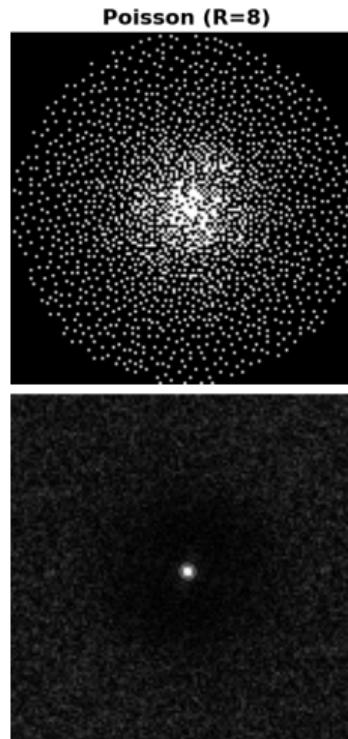


## Non-Uniform Undersampling: Spiral



## Understand Incoherence via Point Spread Function (PSF)

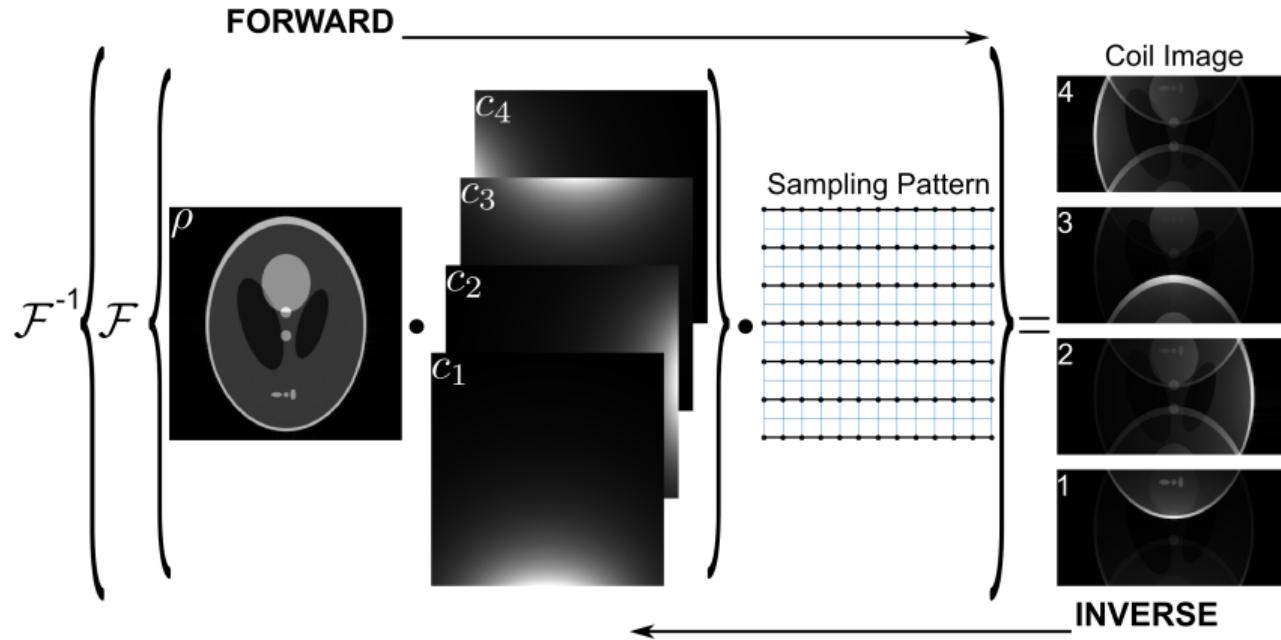
- ▶ the response of a focused optical imaging system to a point source or point object
- ▶ the impulse response function of a focused optical imaging system



# Non-Linear Reconstruction

1.  $\ell_1$  regularization with soft thresholding for linear inverse problem
  - ▶ Beck A, Teboulle M. A fast iterative shrinkage-thresholding algorithm for linear inverse problems. *SIAM J Imaging Sciences* (2009).
2. Non-linear model-based reconstruction
  - ▶ Block KT, Uecker M, Frahm J. Model-based iterative reconstruction for radial fast spin-echo MRI. *IEEE Trans Med Imaging* (2009).
  - ▶ Fessler JA. Model-based image reconstruction for MRI. *IEEE Signal Process Mag* (2010).
  - ▶ Doneva M, Börnert P, Eggers H, Stehning C, Sénégas J, Mertins A. Compressed sensing reconstruction for magnetic resonance parameter mapping. *Magn Reson Med* (2010).
  - ▶ Ma D, Gulani V, Seiberlich N, et al. Magnetic resonance fingerprinting. *Nature* (2013).

# Let's Begin with Parallel Imaging as Linear Inverse Problem



$$\underset{x}{\operatorname{argmin}} \|y - \mathbf{PFC}x\|_2 + \lambda \|x\|_2 \quad (3)$$

## Solution

- ▶ Gradient update rule:

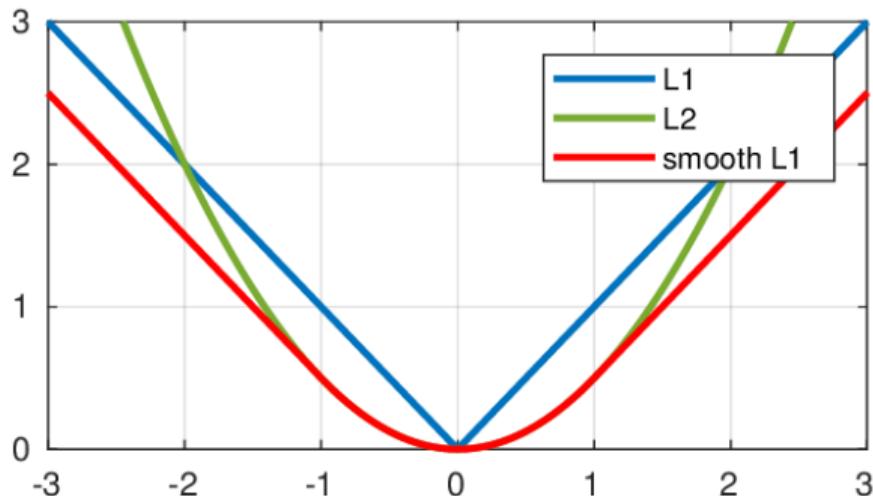
$$x^{(k+1)} = x^{(k)} - \alpha \mathbf{C}^* \mathbf{F}^{-1} \mathbf{P}^* (y - \mathbf{P} \mathbf{F} \mathbf{C} x^{(k)}) \quad (4)$$

- ▶ Can be solved efficiently by gradient descent, conjugate gradient, ...

## Sparsity Constraint

$$\operatorname{argmin}_x \|y - \mathbf{PFC}x\|_2 + \lambda \|\mathbf{Rx}\|_1 \quad (5)$$

- ▶  $\ell_1$  function is not differentiable



Feng ZH, Kittler J, Awais M, Huber P. Wing loss for robust facial landmark localisation with CNN. CVPR (2018).

# Fast Iterative Soft Thresholding (FISTA)

**FISTA with constant stepsize**

**Input:**  $L = L(f)$  - A Lipschitz constant of  $\nabla f$ .

**Step 0.** Take  $\mathbf{y}_1 = \mathbf{x}_0 \in \mathbb{R}^n$ ,  $t_1 = 1$ .

**Step k.** ( $k \geq 1$ ) Compute

$$(4.1) \quad \mathbf{x}_k = p_L(\mathbf{y}_k),$$

$$(4.2) \quad t_{k+1} = \frac{1 + \sqrt{1 + 4t_k^2}}{2},$$

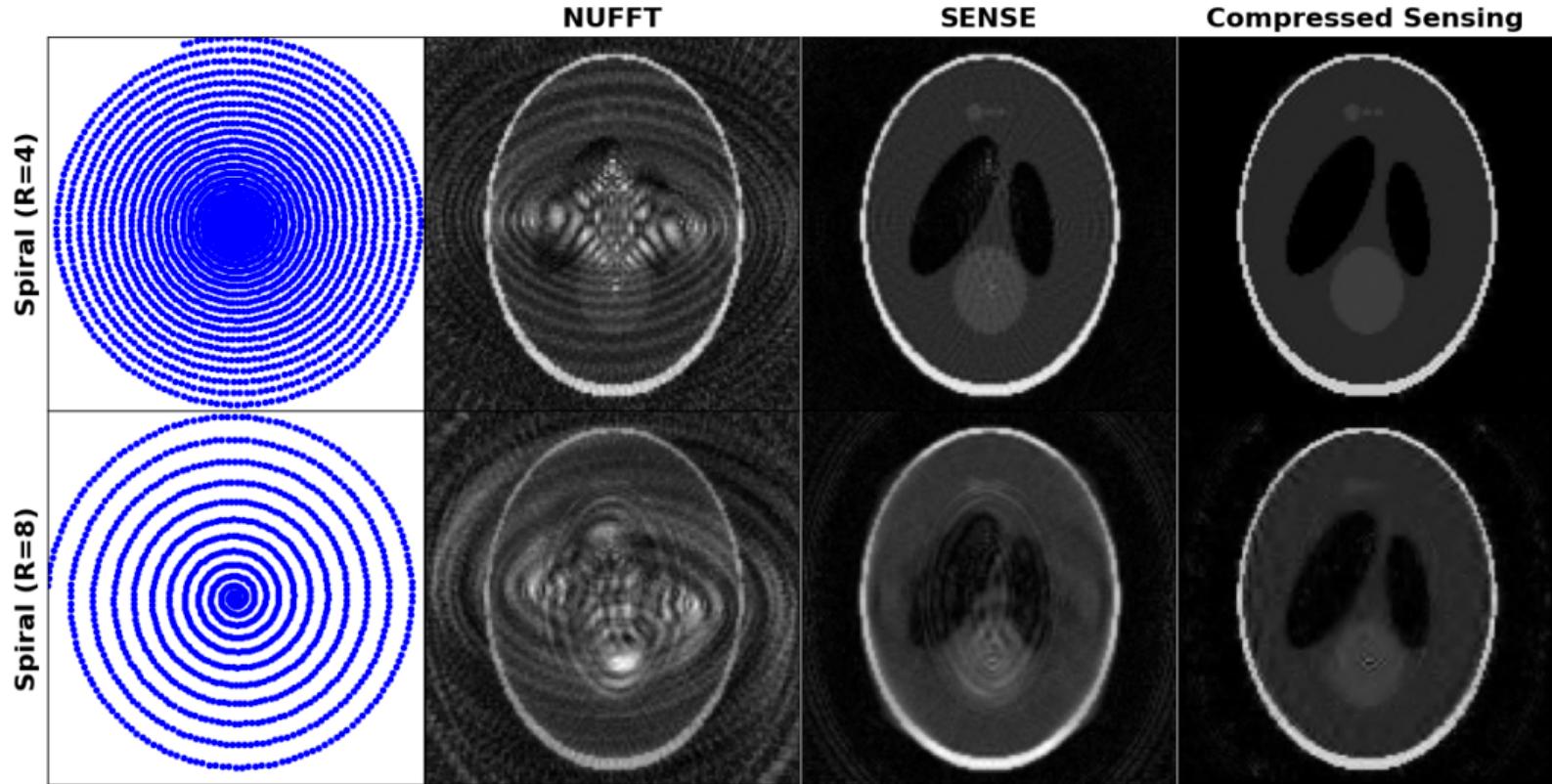
$$(4.3) \quad \mathbf{y}_{k+1} = \mathbf{x}_k + \left( \frac{t_k - 1}{t_{k+1}} \right) (\mathbf{x}_k - \mathbf{x}_{k-1}).$$

- ▶ the function  $p$  is defined as:

$$\mathbf{x}^{(k+1)} = \mathcal{T}_{\lambda\alpha}(\mathbf{x}^{(k)} - \alpha \mathbf{A}^T (\mathbf{A}\mathbf{x}^{(k)} - \mathbf{b})) \quad (6)$$

$$\mathcal{T}_c = (|x| - c)_+ \text{sgn}(x) \quad (7)$$

## Toy Example



# Beyond 2D: $k$ - $t$ Sparsity <sup>1</sup>

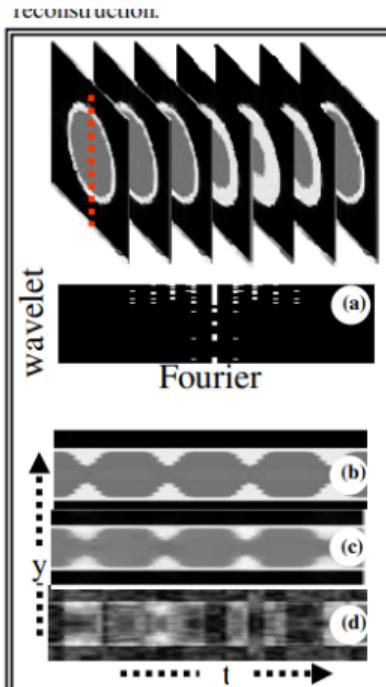
representation. We demonstrate a 7-fold frame-rate acceleration both in simulated data and *in vivo* non-gated Cartesian balanced-SSFP cardiac MRI.

## Theory

Dynamic MR images are highly redundant in space and time. By using linear transformations (such as wavelets, Fourier etc.), we can represent a dynamic scene using only a few sparse transform coefficients. Inadequate sampling of the spatial-frequency -- temporal space ( $k$ - $t$  space) results in aliasing in the spatial -- temporal-frequency space (x-f space). The aliasing artifacts due to random under-sampling are incoherent as opposed to coherent artifacts in equispaced under sampling. More importantly the artifacts are incoherent in the sparse transform domain. By using the non-linear reconstruction scheme in [1-5] we can recover the sparse transform coefficients and as a consequence, recover the dynamic scene. We exploit sparsity by constraining our reconstruction to have a sparse representation and be consistent with the measured data by solving the constrained optimization problem:  $\text{minimize } \|\Psi m\|_1 \text{ subject to: } \|Fm - y\|_2 < \varepsilon$ . Here  $m$  is the dynamic scene,  $\Psi$  transforms the scene into a sparse representation,  $F$  is randomized phase encode ordering Fourier matrix,  $y$  is the measured k-space data and  $\varepsilon$  controls fidelity of the reconstruction to the measured data.  $\varepsilon$  is usually set to the noise level.

## Methods

For dynamic heart imaging, we propose using the wavelet transform in the spatial dimension and the Fourier transform in the temporal. Wavelets sparsify



**Figure 2:** Simulated dynamic data. (a) The transform domain of the cross section is truly sparse. (b) Ground truth cross-section. (c)  $L_1$  reconstruction from random phase encode ordering, 4-fold acceleration (d) Sliding window (64) reconstruction from random phase encode ordering..

**Figure 3:** Dynamic SSFP heart imaging with randomized ordering. 7-fold acceleration (25FPS). The images show two frames of the heart phase and a cross section evolution in time (a) Sliding window (64) recon. (b)  $L_1$  recon. The signal is recovered in both time and space using the  $L_1$  method.

<sup>1</sup>Lustig M, Santos JM, Donoho DL, Pauly JM.  $k$ - $t$  SPARSE: High frame rate dynamic MRI exploiting spatio-temporal sparsity. *ISMRM* (2006).

## Non-Linear Model-Based Reconstruction

- ▶ From parallel imaging to high-dimensional imaging

## Non-Linear Model-Based Reconstruction

- ▶ From parallel imaging to high-dimensional imaging
- ▶ Can we chain the Bloch equation into the parallel imaging forward model?

$$\operatorname{argmin}_x \|y - \mathbf{PFCB}x\|_2 + \lambda \mathbf{R}(x) \quad (8)$$

## Non-Linear Model-Based Reconstruction

- ▶ From parallel imaging to high-dimensional imaging
- ▶ Can we chain the Bloch equation into the parallel imaging forward model?

$$\operatorname{argmin}_x \|y - \mathbf{PFCB}x\|_2 + \lambda \mathbf{R}(x) \quad (8)$$

- ▶ Examples of  $\mathbf{B}$ :

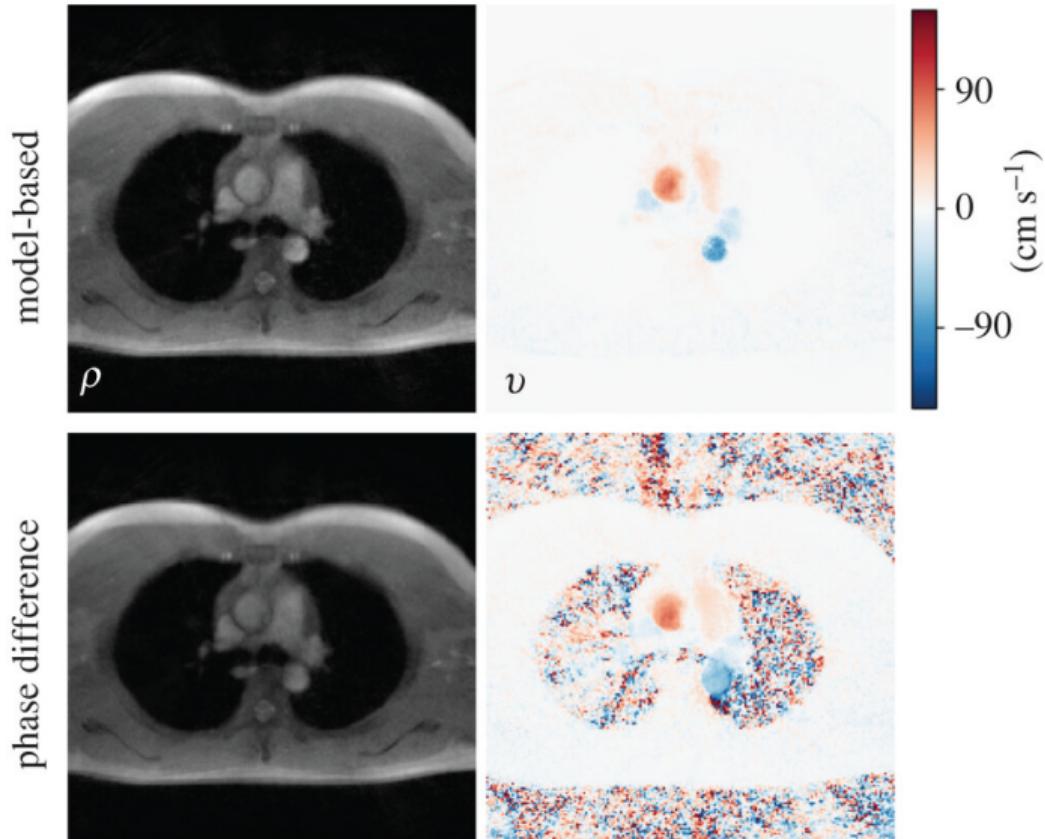
$$\mathbf{B}(M_0, T_2) := M_0 \cdot e^{-t/T_2} \quad (9)$$

$$\mathbf{B}(M_{ss}, M_0, T_1) := M_{ss} - (M_{ss} + M_0) \cdot e^{-t/T_1^*} \quad (10)$$

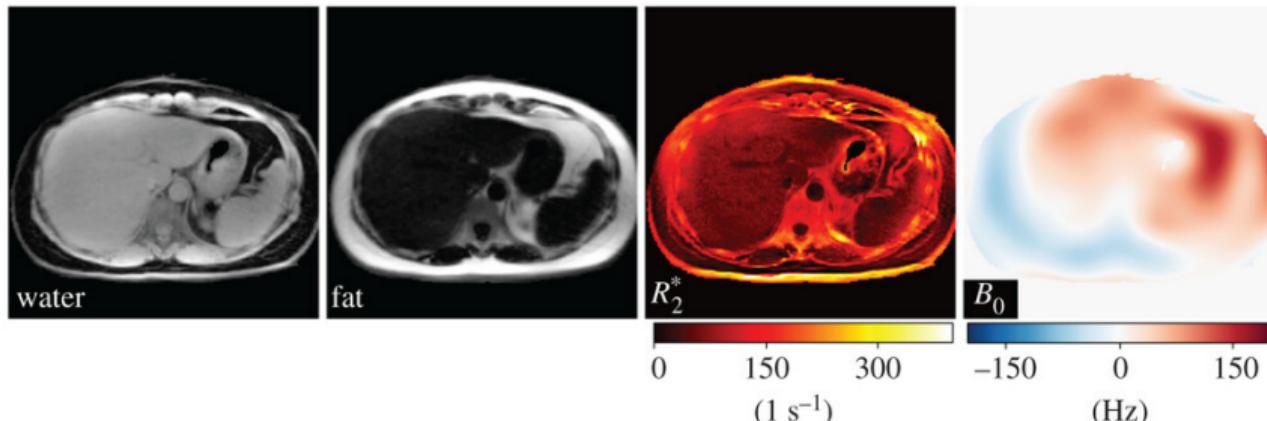
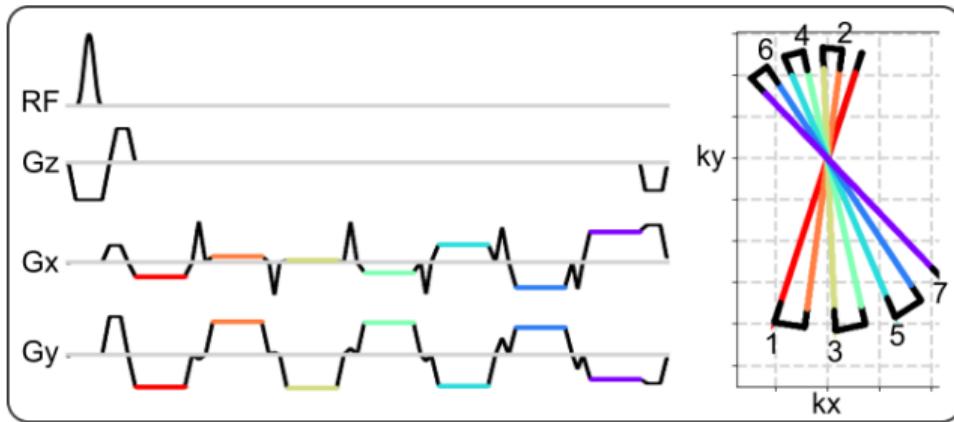
$$\mathbf{B}(W, F, T_2^*, f_{B_0}) := (W + F \cdot z_t) \cdot e^{-i2\pi f_{B_0} t} \cdot e^{-t/T_2^*} \quad (11)$$

$$\dots \quad (12)$$

## Example: Phase-Contrast Flow



## Example: Fat, $T_2^*$ , and $B_0$ Field Inhomogeneity



Low Rank

## Matrix Rank<sup>2</sup>

- In linear algebra, the rank of a matrix is the dimension of the vector space spanned by its columns.

$$\begin{bmatrix} 1 & 2 & 1 \\ -2 & -3 & 1 \\ 3 & 5 & 0 \end{bmatrix} \xrightarrow{2R_1+R_2 \rightarrow R_2} \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 3 \\ 3 & 5 & 0 \end{bmatrix} \xrightarrow{-3R_1+R_3 \rightarrow R_3} \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 3 \\ 0 & -1 & -3 \end{bmatrix}$$
$$\xrightarrow{R_2+R_3 \rightarrow R_3} \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{-2R_2+R_1 \rightarrow R_1} \begin{bmatrix} 1 & 0 & -5 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix}.$$

The final matrix (in reduced row echelon form) has two non-zero rows and thus the rank of matrix  $A$  is 2.

---

<sup>2</sup>[https://en.wikipedia.org/wiki/Rank\\_\(linear\\_algebra\)](https://en.wikipedia.org/wiki/Rank_(linear_algebra))

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$$\xrightarrow{R_2+R_3 \rightarrow R_3} \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{-2R_2+R_1 \rightarrow R_1} \begin{bmatrix} 1 & 0 & -5 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix}.$$

The final matrix (in reduced row echelon form) has two non-zero rows and thus the rank of matrix  $A$  is 2.

- Matrix rank can be computed via singular value decomposition (SVD).

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<sup>2</sup>[https://en.wikipedia.org/wiki/Rank\\_\(linear\\_algebra\)](https://en.wikipedia.org/wiki/Rank_(linear_algebra))

# Spatio-Temporal Imaging

## **SPATIOTEMPORAL IMAGING WITH PARTIALLY SEPARABLE FUNCTIONS**

*Zhi-Pei Liang*

Department of Electrical and Computer Engineering, and  
Beckman Institute for Advanced Science and Technology  
University of Illinois at Urbana-Champaign

# Spatio-Temporal Imaging

## 2.2. Spatiotemporal Model using PSF

We propose to use (4) to model  $\rho(\mathbf{r}, t)$  by assuming that spatial variations are separable from temporal variations to the  $L$ th-order. Equivalently,  $s(\mathbf{k}, t)$  is  $L$ th-order partially separable in the following sense

$$s(\mathbf{k}, t) = \sum_{\ell=1}^L c_\ell(\mathbf{k}) \varphi_\ell(t) \quad (5)$$

The following theorem provides the necessary and sufficient conditions for (5).

**Theorem 2.4.** Assume that  $s(\mathbf{k}, t)$  is defined over  $\mathcal{K} \times \mathcal{T}$  with  $\mathcal{K} = \{\mathbf{k}_1, \mathbf{k}_2, \dots, \mathbf{k}_n\}$  and  $\mathcal{T} = \{t_1, t_2, \dots, t_m\}$ . Let

$$\mathbf{C} = \begin{bmatrix} s(\mathbf{k}_1, t_1) & s(\mathbf{k}_1, t_2) & \cdots & s(\mathbf{k}_1, t_m) \\ s(\mathbf{k}_2, t_1) & s(\mathbf{k}_2, t_2) & \cdots & s(\mathbf{k}_2, t_m) \\ \vdots & \ddots & & \vdots \\ s(\mathbf{k}_n, t_1) & s(\mathbf{k}_n, t_2) & \cdots & s(\mathbf{k}_n, t_m) \end{bmatrix} \quad (6)$$

(5) is exact if and only if  $\mathbf{C}$  is rank  $L$  with  $L < \min\{m, n\}$ .

In practice,  $s(\mathbf{k}, t)$  is corrupted by noise. Determination of the *effective* rank of  $\mathbf{C}$  will be discussed in the *image reconstruction* section.

The PSF model in (5) can also be justified heuristically. Equivalent to (5), we have

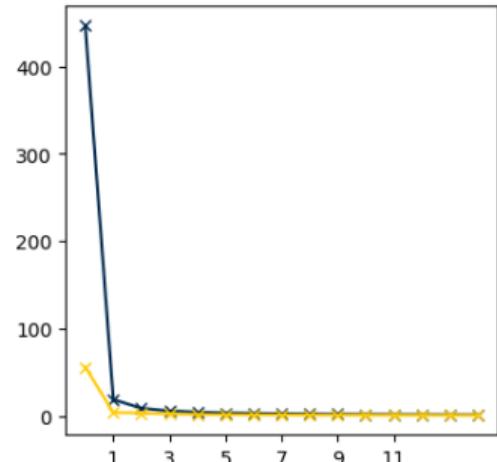
$$\rho(\mathbf{r}, t) = \sum_{\ell=1}^L \bar{c}_\ell(\mathbf{r}) \varphi_\ell(t) \quad (7)$$

# Toy Example

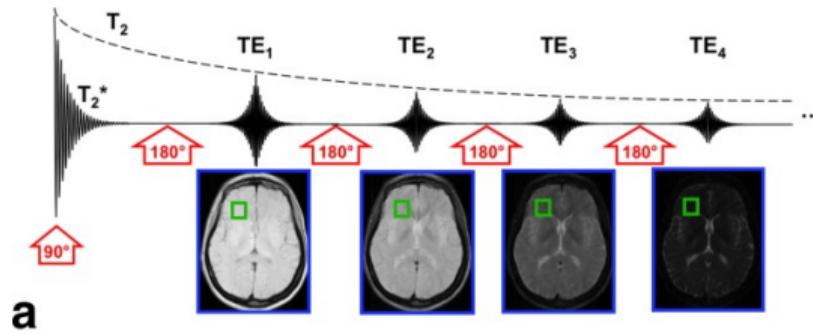
dynamic image series

spatio-temporal matrix

eigenvalues

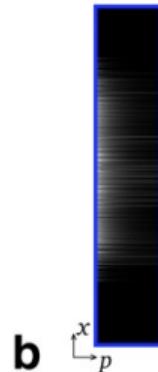


# Locally Low Rank<sup>3</sup>

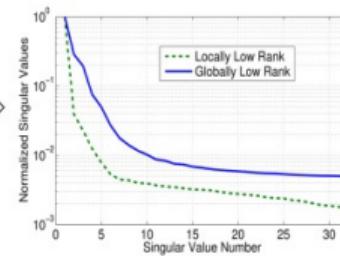


**a**

Casorati Matrix  
(Global)



**b**

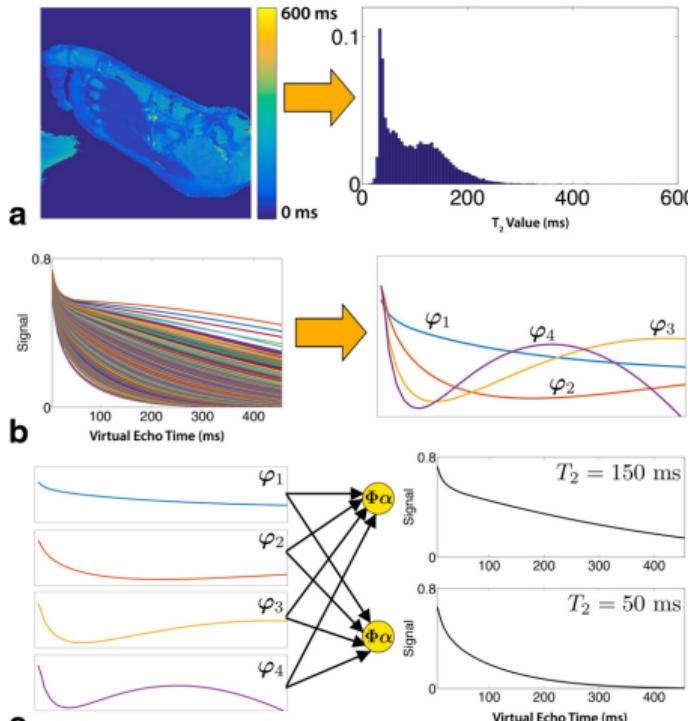


Casorati Matrix  
(Local)



<sup>3</sup>Zhang T, Pauly JM, Levesque IR. Accelerating parameter mapping with a locally low rank constraint. *Magn Reson Med* (2015).

# Low Rank Approximation of Bloch Models<sup>4,5</sup>



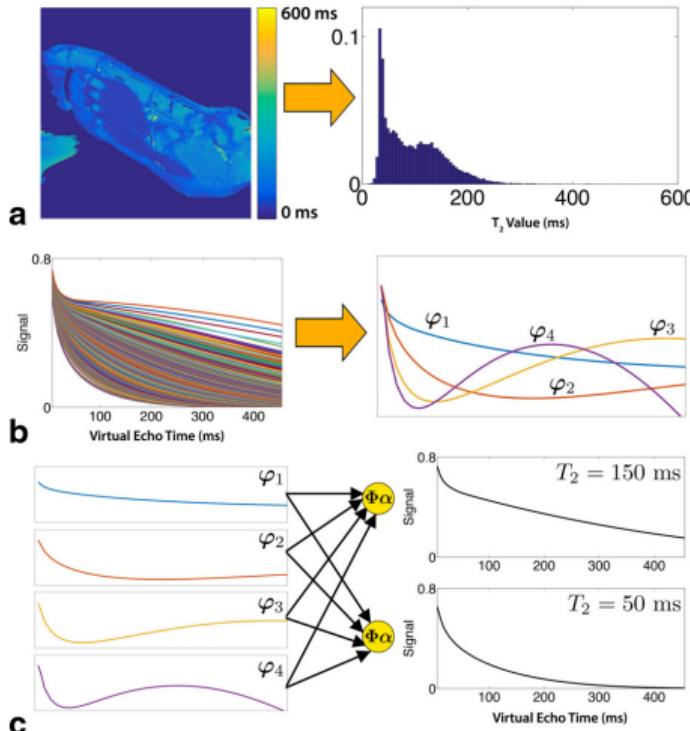
- ▶ define echo images with the shape  $[N_x, N_y, N_t]$

$$\rho_t = M_0 \cdot e^{-t/T_2} \quad (13)$$

<sup>4</sup>Huang C, Graff CG, Clarkson EW, Bilgin A, Altbach MI.  $T_2$  mapping from highly undersampled data by reconstruction of principle component coefficient maps using compressed sensing. *Magn Reson Med* (2012).

<sup>5</sup>Tamir JI, Uecker M, Chen W, et al.  $T_2$  shuffling: sharp, multicontrast, volumetric fast spin-echo imaging. *Magn Reson Med* (2017).

# Low Rank Approximation of Bloch Models<sup>4,5</sup>



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- ▶ With low rank approximation

$$\rho = \Phi\alpha \quad (14)$$

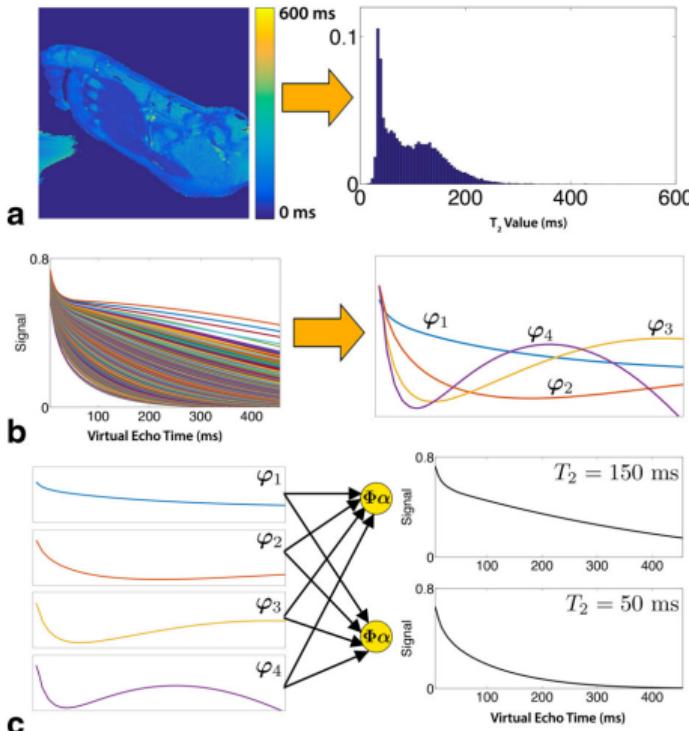
$$\Phi : [N_t, K] \quad (15)$$

$$\alpha : [N_x, N_y, K] \quad (16)$$

<sup>4</sup>Huang C, Graff CG, Clarkson EW, Bilgin A, Altbach MI.  $T_2$  mapping from highly undersampled data by reconstruction of principle component coefficient maps using compressed sensing. *Magn Reson Med* (2012).

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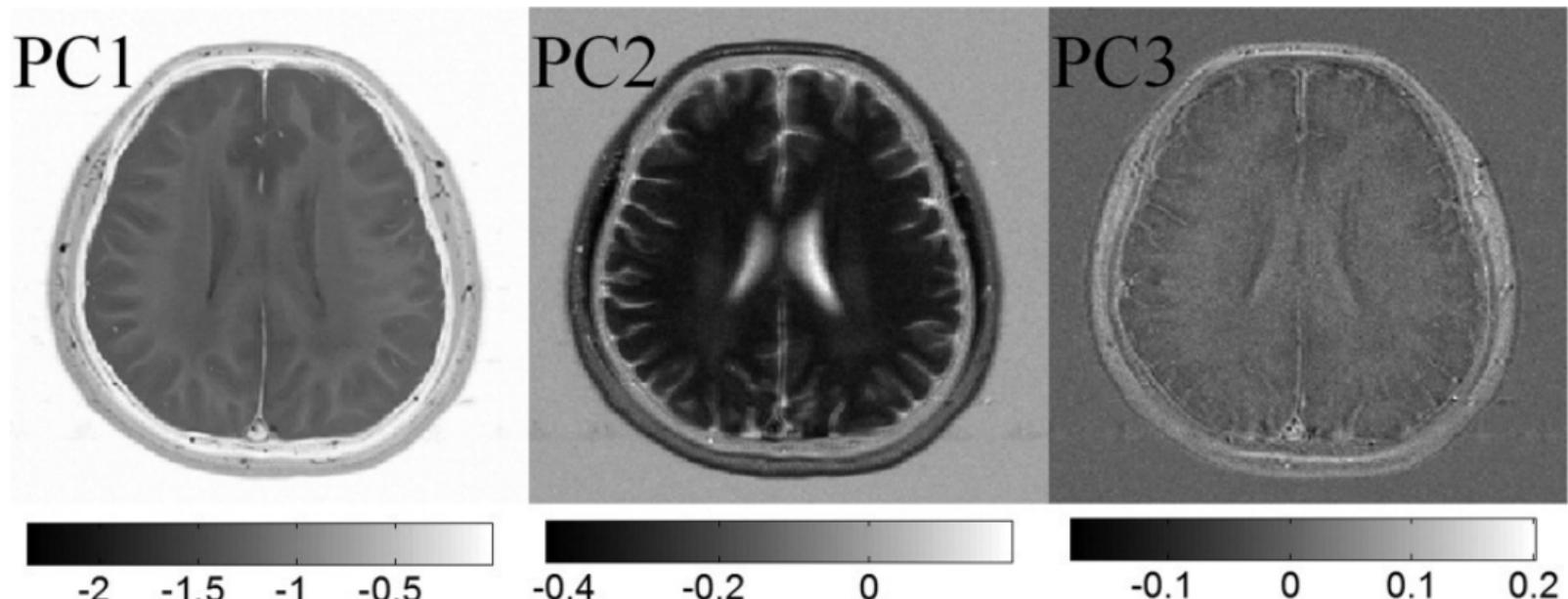
- ▶  $K \ll N_t$  AND It's a linear model!

<sup>4</sup>Huang C, Graff CG, Clarkson EW, Bilgin A, Altbach MI.  $T_2$  mapping from highly undersampled data by reconstruction of principle component coefficient maps using compressed sensing. *Magn Reson Med* (2012).

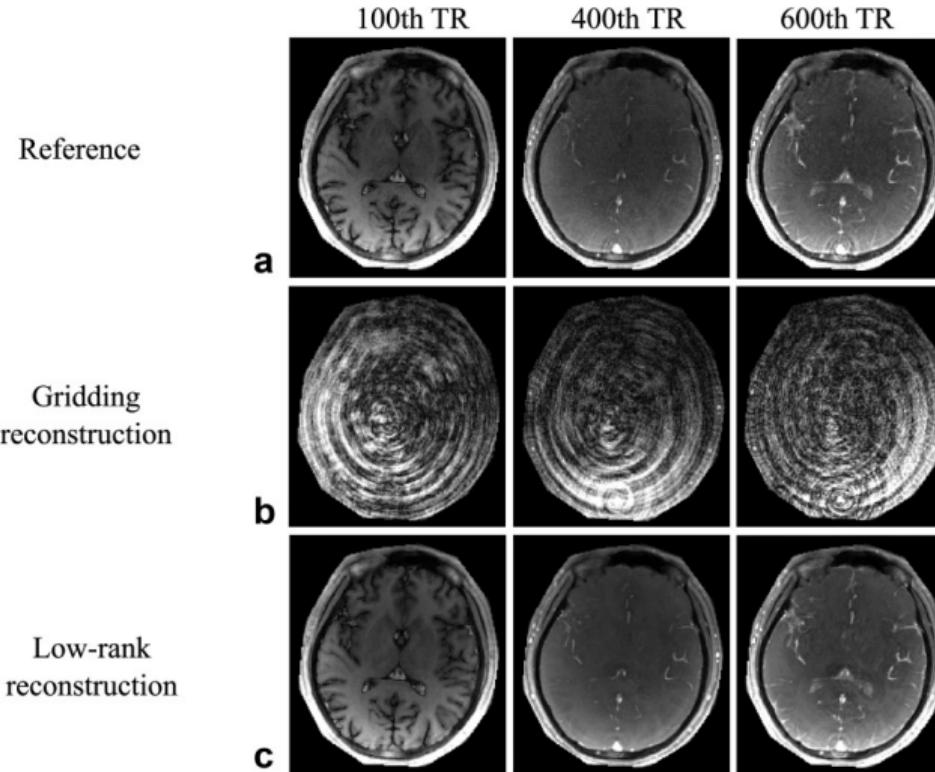
<sup>5</sup>Tamir JI, Uecker M, Chen W, et al.  $T_2$  shuffling: sharp, multicontrast, volumetric fast spin-echo imaging. *Magn Reson Med* (2017).

## Low Rank Image Reconstruction

$$\operatorname{argmin}_x \|y - \mathbf{PFC}\Phi x\|_2 + \lambda \mathbf{R}(x) \quad (17)$$



# Low Rank for Magnetic Resonance Fingerprinting (MRF) <sup>6</sup>



<sup>6</sup>Zhao B, Setsompop K, Adalsteinsson E, et al. Improved MRF reconstruction with low-rank and subspace modeling. *Magn Reson Med* (2018).

## Structured Low Rank

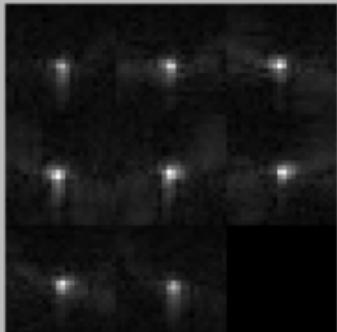
- ▶ Mapping image series into structured matrices (e.g., Toeplitz or Hankel) to restore the complete image series
- ▶ MR examples:
  1. ESPIRiT: coil calibration; where SENSE meets GRAPPA;
  2. MUSSELS: multi-shot diffusion MRI reconstruction.

## ESPIRiT: An eigenvalue approach to autocalibrating parallel MRI

- ▶ Walsh DO, Gmitro AF, Marcellin MW. Adaptive reconstruction of phased array MR imagery. *Magn Reson Med* (2000).
- ▶ Zhang J, Liu C, Moseley ME. Parallel reconstruction using null operations. *Magn Reson Med* (2011).
- ▶ Lai P, Lustig M, Brau AC, Vasanawala S, Beatty PJ, Alley M. Efficient L1SPIRiT reconstruction (ESPIRiT) for highly accelerated 3D volumetric MRI with parallel imaging and compressed sensing. *ISMRM* (2010).
- ▶ Lustig M, Lai P, Murphy M, Vasanawala SS, Elad M, Zhang J, Pauly JM. An eigen-vector approach to autocalibrating parallel MRI, where SENSE meets GRAPPA. *ISMRM* (2011).
- ▶ Uecker M, Lai P, Murphy MJ, et al. [ESPIRiT - an eigenvalue approach to autocalibrating parallel MRI: where SENSE meets GRAPPA](#). *Magn Reson Med* (2014).

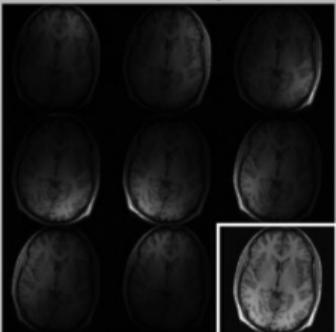
# ESPIRiT

Calibration Data



**a**

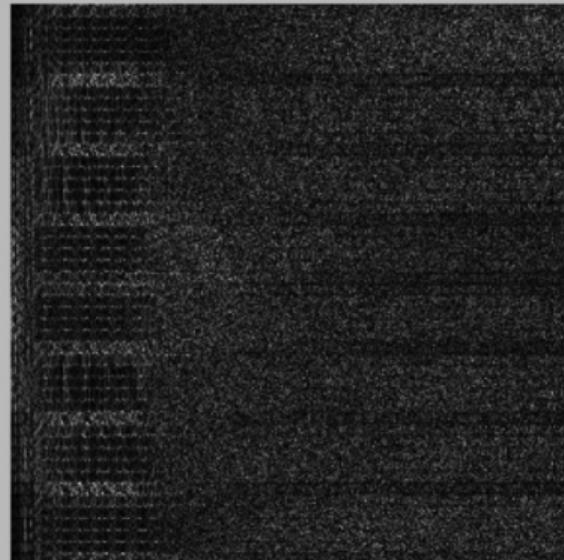
Coil Images



Singular Values



288



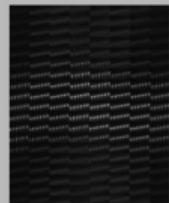
**c**

A

U

$\Sigma$

$V^H$

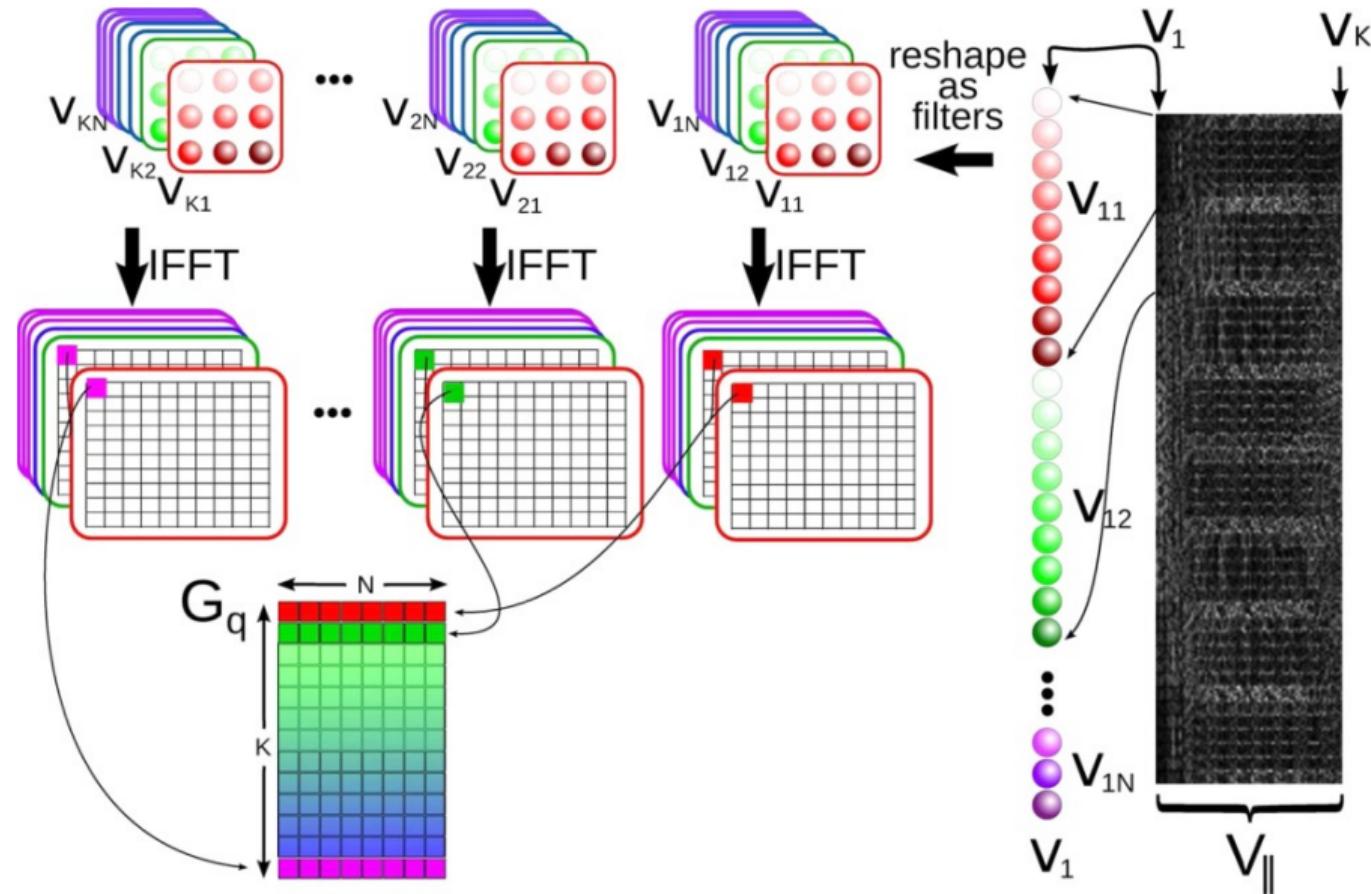


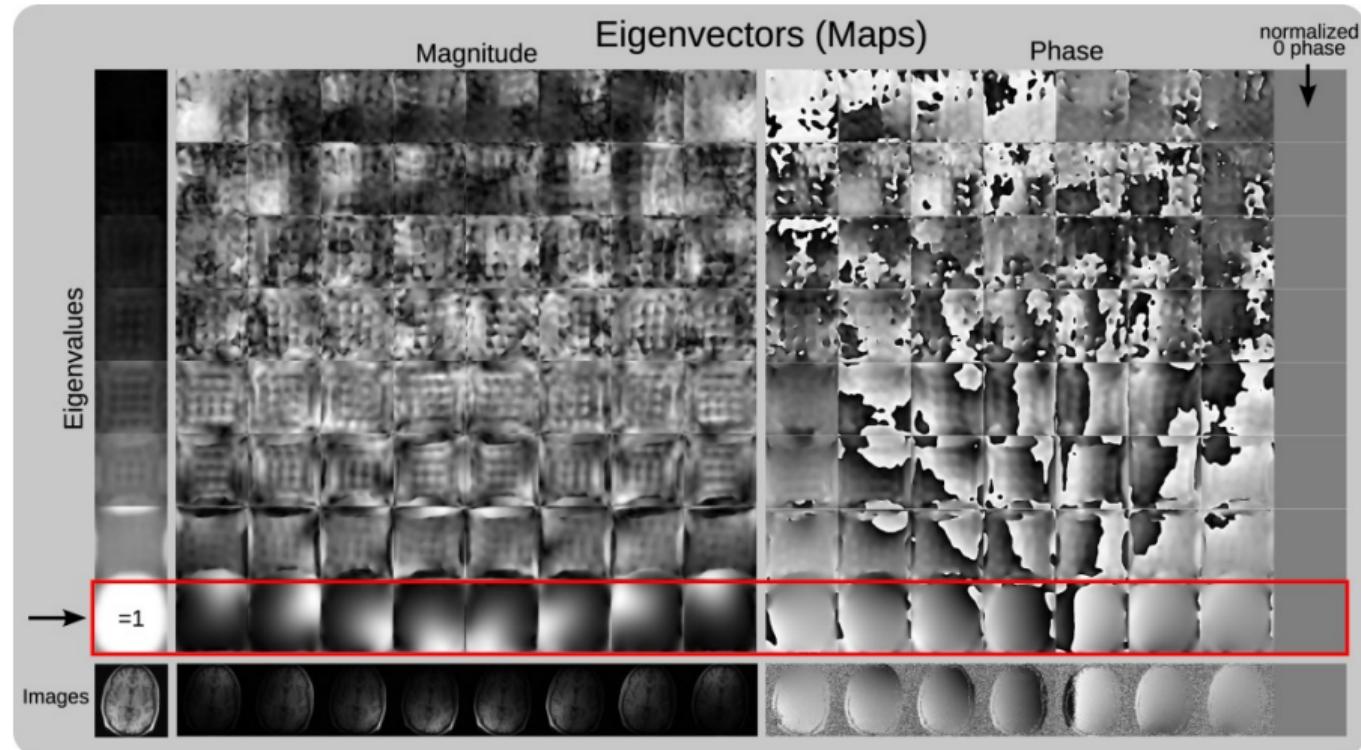
=



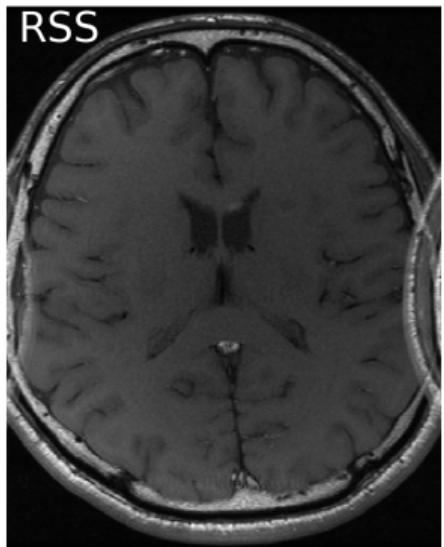
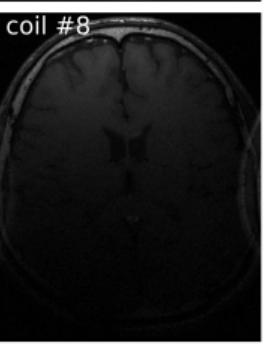
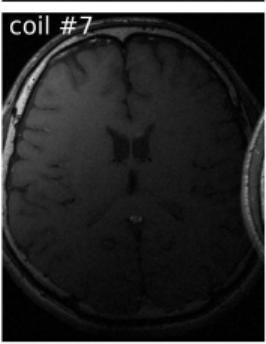
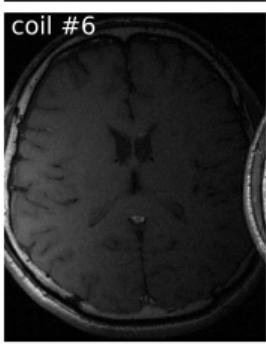
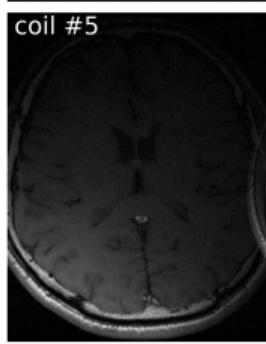
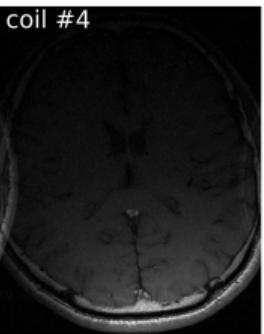
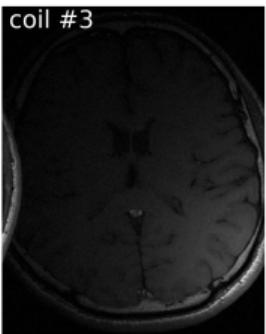
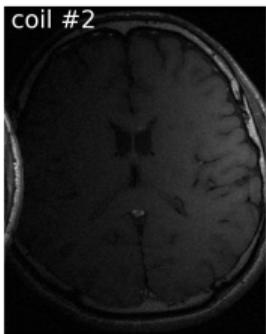
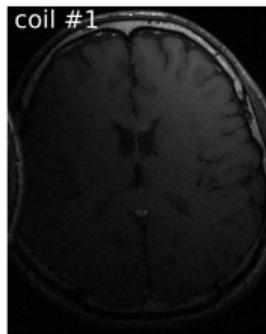
**b**

# ESPIRiT



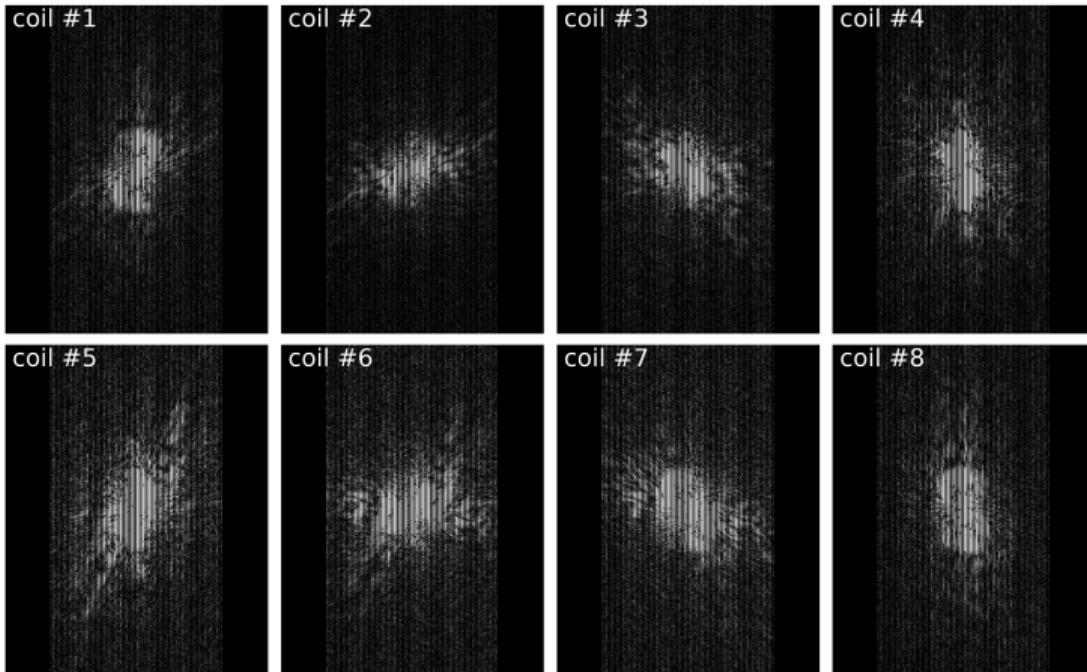


## Example: ESPiRiT on Reduced FOV Imaging

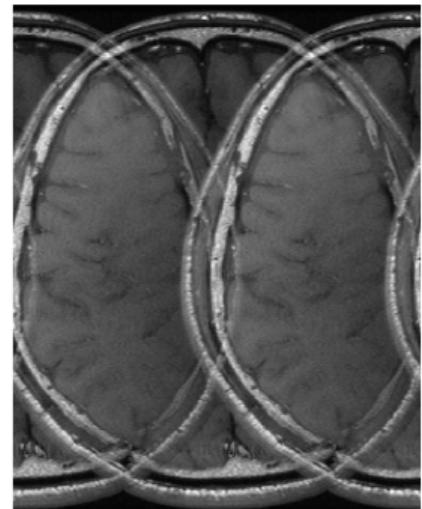


$$\text{RSS} : \sqrt{\sum_i (c_i \cdot \rho)^2}$$

## Step #1: Retrospective Undersampling



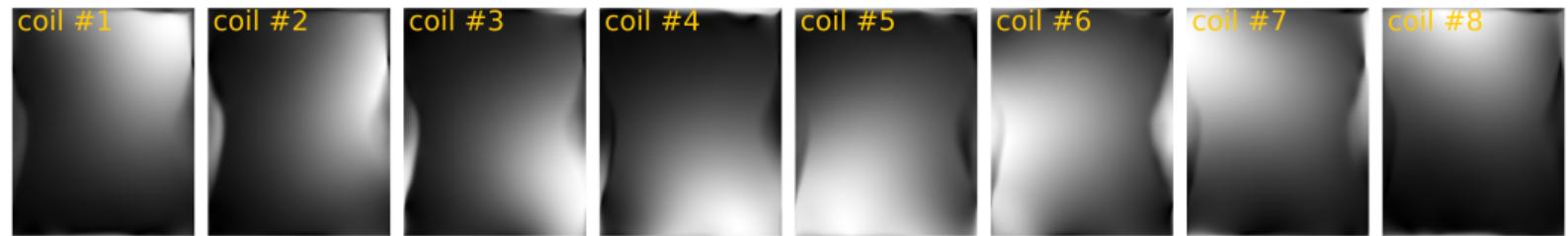
ZF (R=2)



Curious about the black space on the left and the right sides of k-space?

→ Shimron E, Tamir JI, Wang K, Lustig M. Implicit data crimes: machine learning bias arising from misuse of public data. *Proc Natl Acad Sci U.S.A.* (2022).

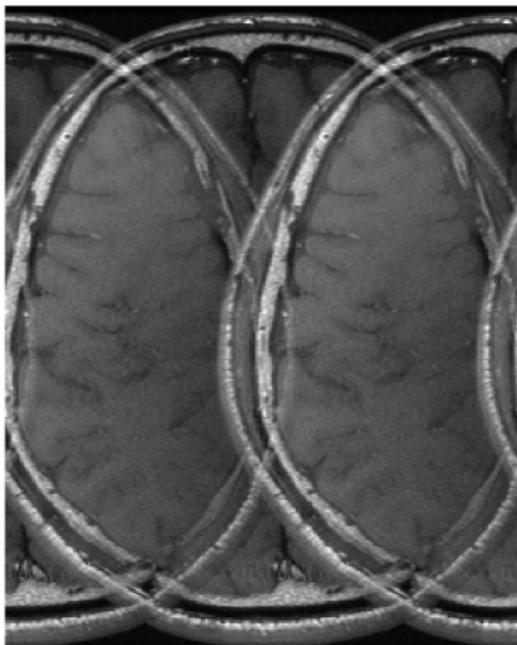
## Step #2: ESPIRiT with 1 Set of Coil Sensitivity Maps



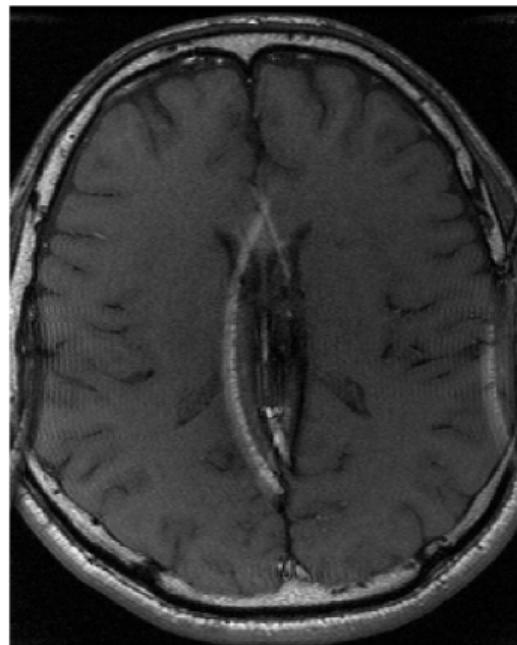
## Step #3: SENSE Reconstruction

$$\underset{x}{\operatorname{argmin}} \|y - \mathbf{PFC}x\|_2 + \lambda \|x\|_2 \text{ with } x \in \mathbb{C}^{N_x \times N_y} \quad (18)$$

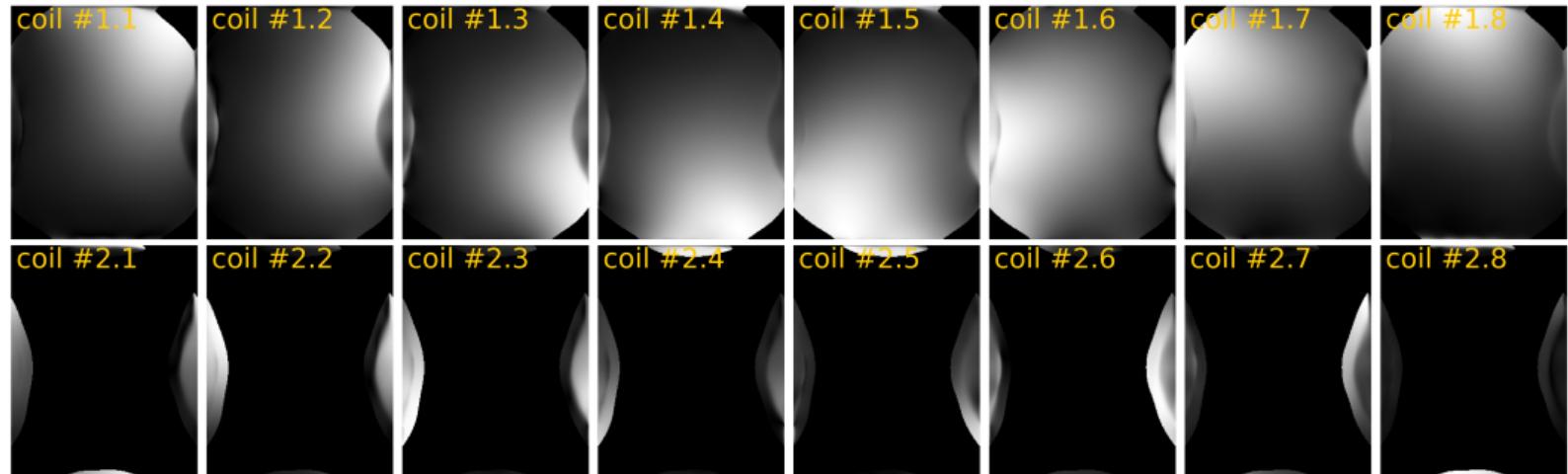
ZF (R=2)



SENSE 1

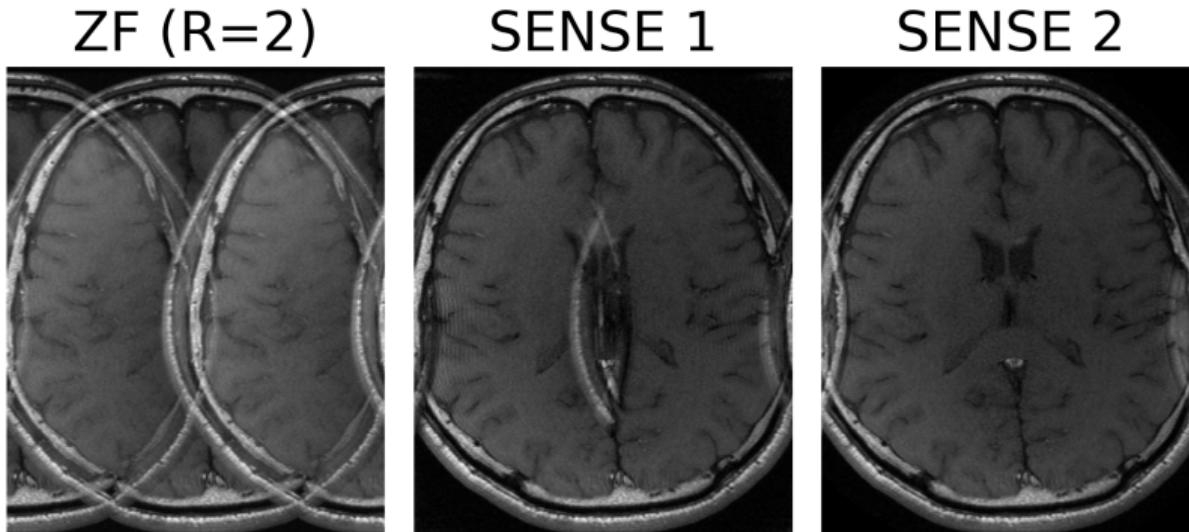


## Step #4: ESPIRiT with 2 Sets of Coil Sensitivity Maps

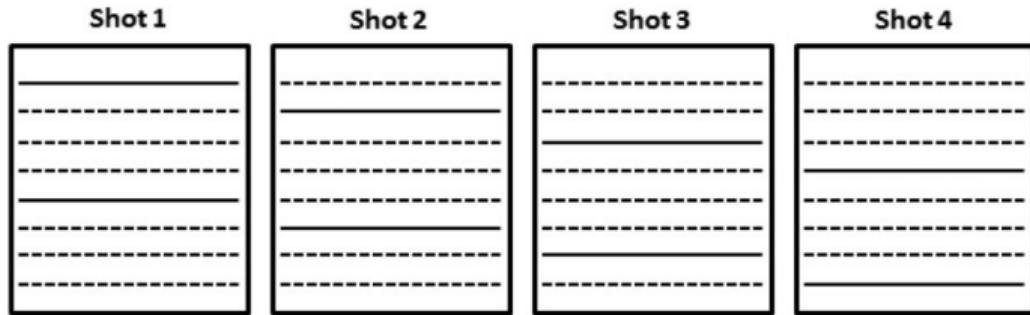


## Step #5: Soft SENSE Reconstruction

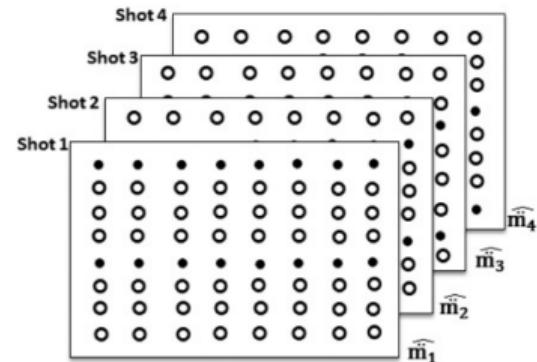
$$\operatorname{argmin}_x \left\| y - \mathbf{P} \mathbf{F} \sum_{j=1}^2 (\mathbf{C}_j x_j) \right\|_2 + \lambda \|x\|_2 \text{ with } x \in \mathbb{C}^{N_x \times N_y \times 2} \quad (19)$$



# MUSSELS

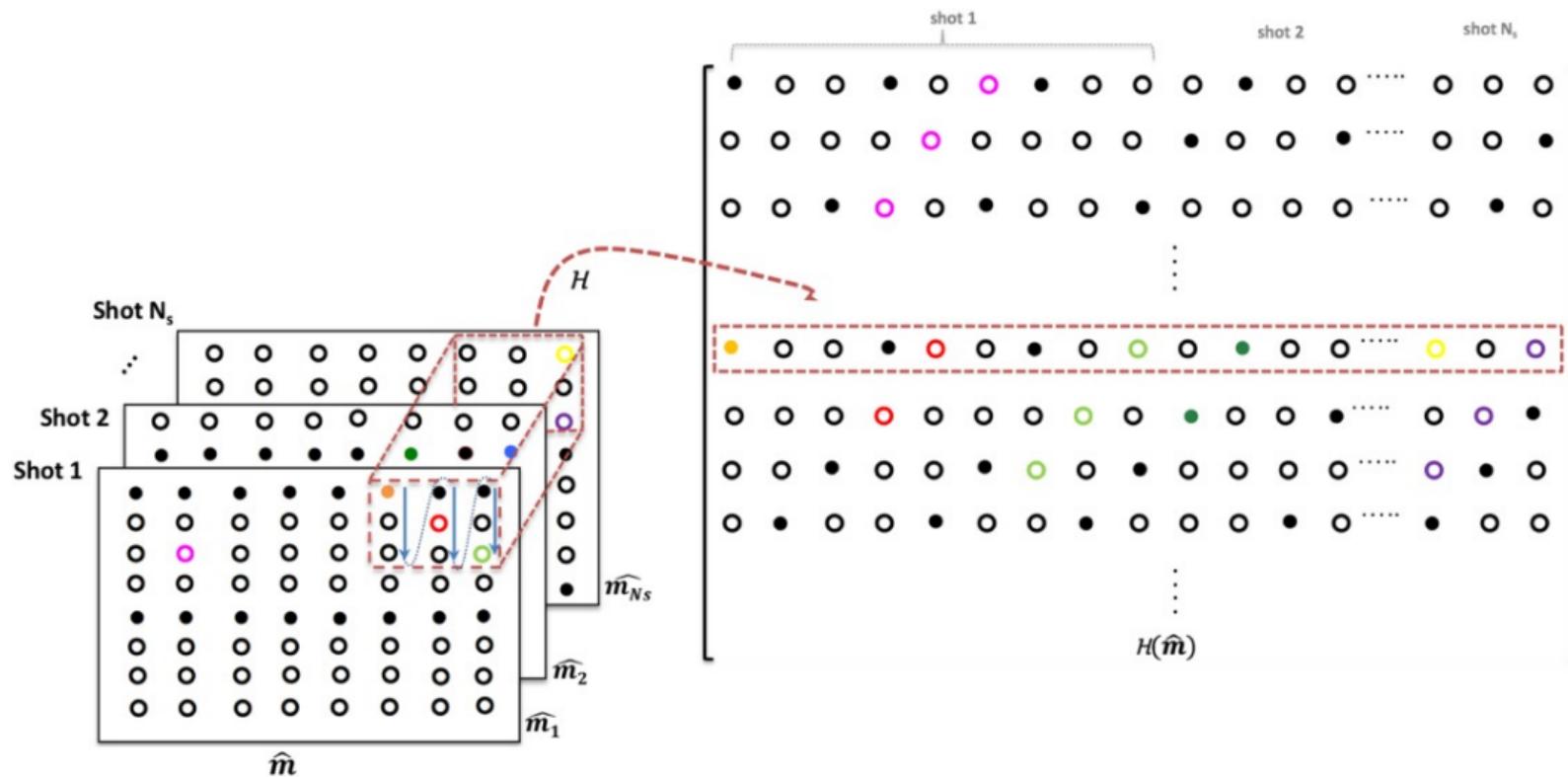


a



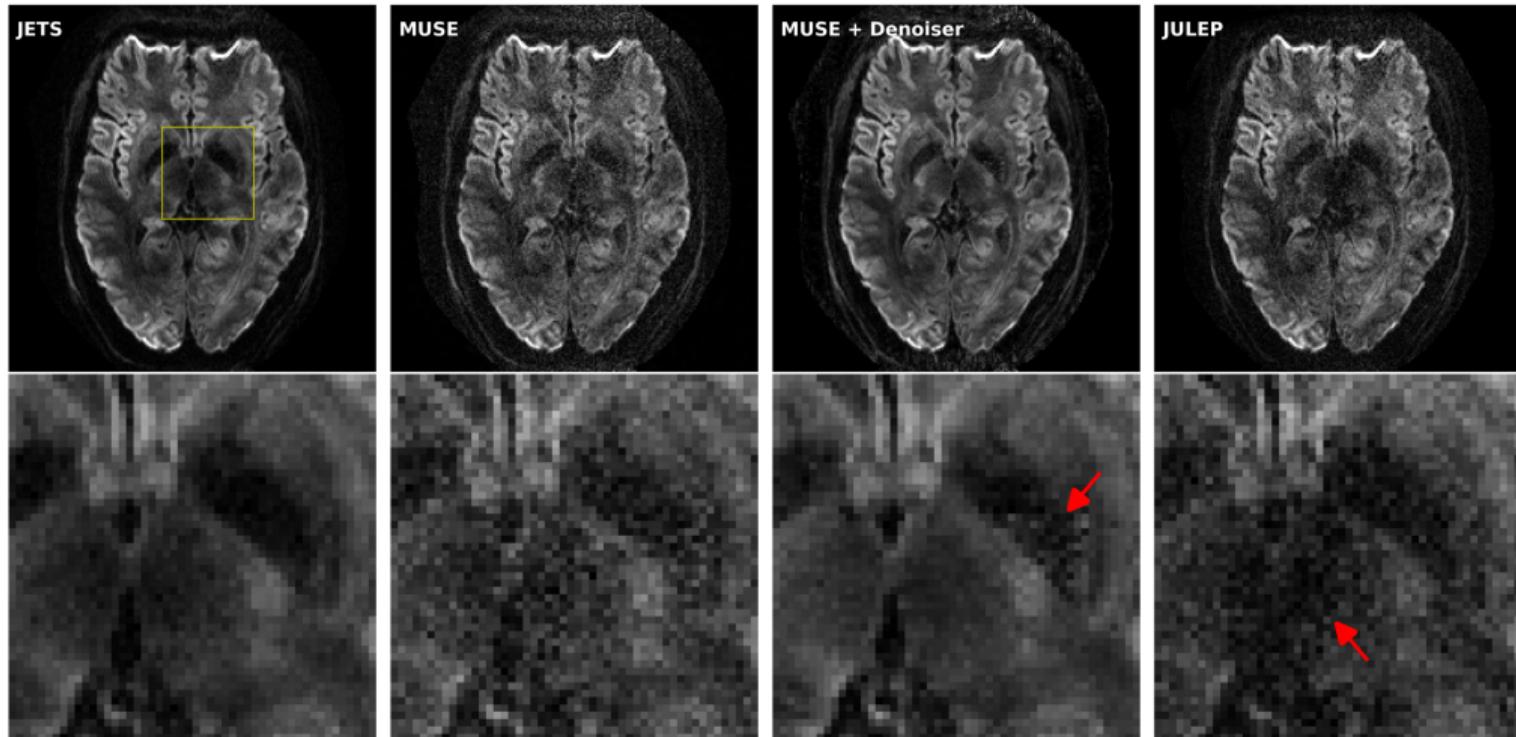
b

# MUSSELS



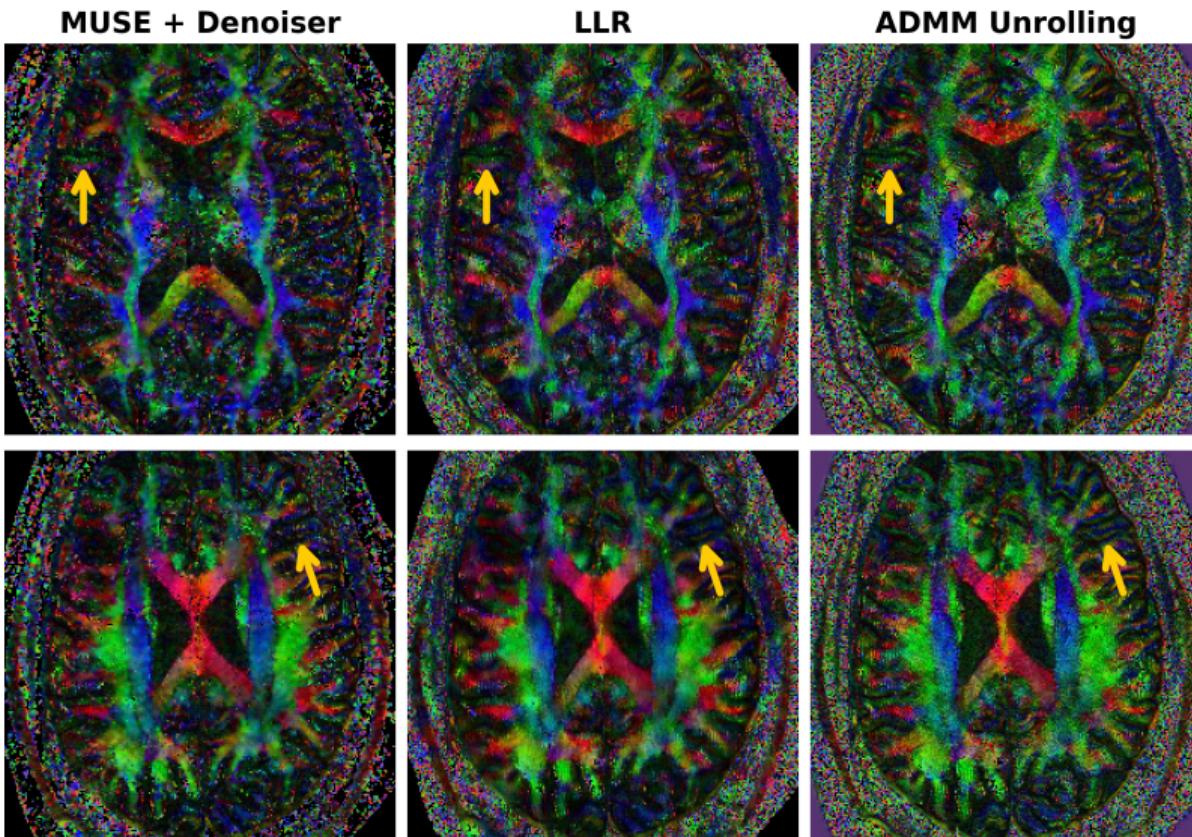
# Comparing LLR and MUSSELS for Multi-Shot EPI <sup>7</sup>

8th DW image from 4-shot iEPI @ 1 mm ISO



<sup>7</sup>[https://doi.org/10.1162/imag\\_a\\_00085](https://doi.org/10.1162/imag_a_00085)

# Beyond Low Rank: 0.7 mm Isotropic Diffusion MRI



## Questions

1. Why are images from Poisson sampling so blurry?

## Questions

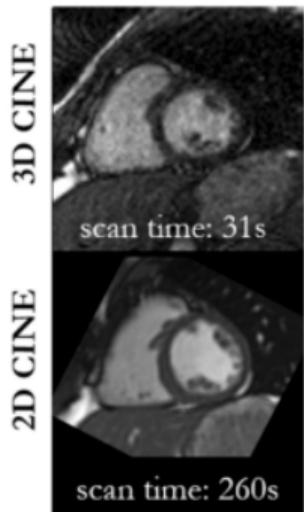
1. Why are images from Poisson sampling so blurry?
2. Given that MR images are complex-valued, how is soft thresholding performed?

## Questions

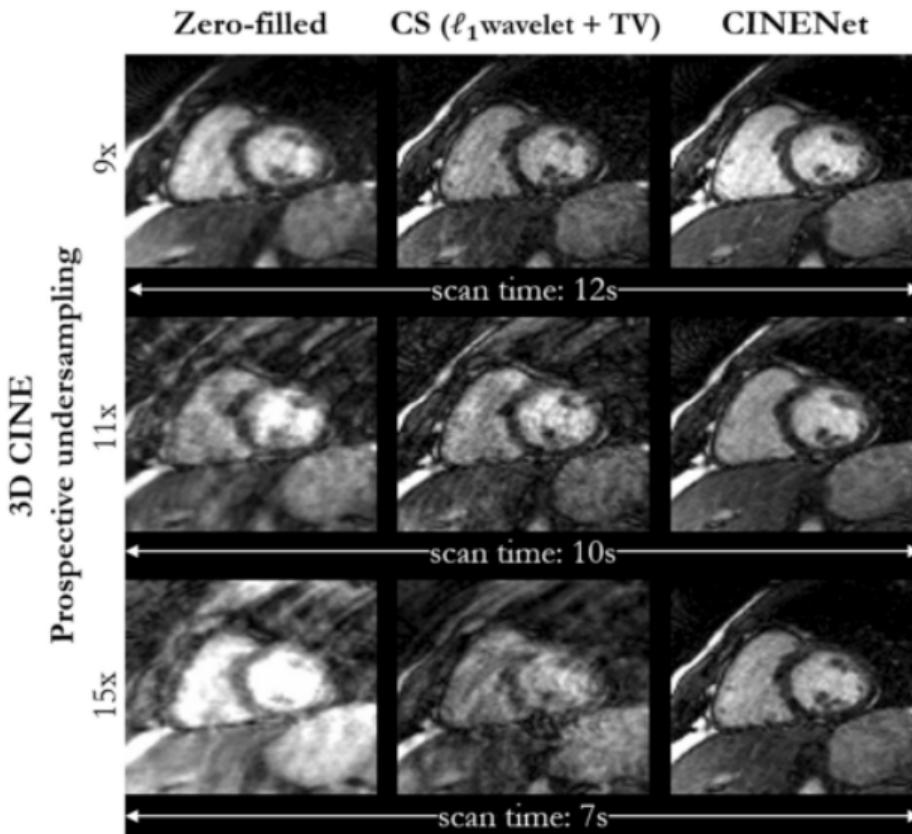
1. Why are images from Poisson sampling so blurry?
2. Given that MR images are complex-valued, how is soft thresholding performed?
3. A dictionary is required to "learn" the subspace matrix  $\Phi$ , what defines the shape of the dictionary?

# Beyond Compressed Sensing: What do you spot in this figure?

**Reference**  
(separate scan, iterative  
SENSE reconstruction)



**Healthy subject B**  
HR:  $90 \pm 4$  bpm  
BMI:  $21 \text{ kg/m}^2$



## Summary

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  1. incoherent sampling;
  2. sparsity  $\ell_1$  constraint.

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- ▶ If you are interested in the topics and look for research projects, reach out  
[zgtan@umich.edu](mailto:zgtan@umich.edu)