

1 Objectives

The objective is to solve the mutual information calculation for the complex signal model and two tissue types. This will be extended to N tissue types in the next document.

2 Work

2.1 Probability Distribution Definitions

Calculate mutual information using numerical integration for a complex, linearized signal model $\mathbf{z}(\mu, \mathbf{k})$.

$$\mathbf{z}(\mu, \mathbf{k}) = \int_{\Omega} M(\mathbf{x}) e^{-s(\mu, \mathbf{x})} e^{-2\pi i \mathbf{k} \cdot \mathbf{x}} d\mathbf{x} + \nu = \mathcal{G}(\mu, \mathbf{k}) + \nu \quad \nu \sim \mathcal{N}(\mathbf{0}, \Sigma_{\nu}) \quad \Sigma_{\nu} = \begin{bmatrix} \sigma_{\nu,r}^2 & 0 \\ 0 & \sigma_{\nu,i}^2 \end{bmatrix} \quad (1)$$

$$s(\mu, \mathbf{x}) = \frac{T_E}{T_2^*(\mathbf{x})} + i[2\pi\gamma\alpha B_0 T_E \Delta u(\mu, \mathbf{x}) + T_E \Delta \omega_0(\mathbf{x})]$$

Therefore, the probability distribution for $p(\mathbf{z}|\mu)$ is

$$p(\mathbf{z}|\mu) = \mathcal{N}(\mathcal{G}(\mu), \Sigma_{\nu}) \quad (2)$$

Assume normal distribution for the model parameter, optical attenuation coefficient μ .

$$\mu \sim \mathcal{N}(\bar{\mu}, \Sigma_{\mu}) \quad (3)$$

Also of note, because the real and imaginary components of z are assumed independent, the covariance matrix Σ_z is diagonal, and the following simplification results.

$$p(\mathbf{z}|\mu) = \mathcal{N}_{\mathbf{z}}(\mathcal{G}(\mu), \Sigma_{\nu}) = \mathcal{N}_{z_r}(\mathcal{G}_r(\mu), \Sigma_{\nu}) \mathcal{N}_{z_i}(\mathcal{G}_i(\mu), \Sigma_{\nu}) = p(z_r|\mu) p(z_i|\mu) \quad (4)$$

The tissue properties can be described by the following piecewise functions.

$$\mu(\mathbf{x}) = \sum_{n=1}^N \mu_n U(\mathbf{x} - \Omega_n) \quad (5)$$

$$\bigcup_{n=1}^N \Omega_n = \Omega \quad \Omega_n \cap \Omega_m = \emptyset \quad (6)$$

$$U(\mathbf{x} - \Omega_n) = \begin{cases} 1, & x \in \Omega_n \\ 0, & \text{otherwise} \end{cases} \quad (7)$$

2.2 Problem Statement

The most approachable way to solve mutual information is to begin with the difference of entropies definition.

$$I(\mu; \mathbf{z}) = H(\mathbf{z}) - H(\mathbf{z}|\mu) = \frac{1}{2} \ln \left((2\pi e)^2 \cdot |\Sigma_z| \right) - \frac{1}{2} \ln \left((2\pi e)^2 \cdot |\Sigma_{\nu}| \right) \quad (8)$$

Assuming $\sigma_{\nu,r}^2 = \sigma_{\nu,i}^2$, then

$$|\Sigma_{\nu}| = \sigma_{\nu}^2 \sigma_{\nu}^2 - 0 = \sigma_{\nu}^4 \quad (9)$$

Calculation of Σ_z is less straightforward.

$$\Sigma_z = \begin{bmatrix} \mathbb{E}[(z_r - \mathbb{E}[z_r])^2] & \mathbb{E}[(z_r - \mathbb{E}[z_r])(z_i - \mathbb{E}[z_i])] \\ \mathbb{E}[(z_i - \mathbb{E}[z_i])(z_r - \mathbb{E}[z_r])] & \mathbb{E}[(z_i - \mathbb{E}[z_i])^2] \end{bmatrix} \quad (10)$$

$E[z_r]$, $E[z_i]$, $E[(z_r - E[z_r])^2]$, $E[(z_i - E[z_i])^2]$, and $E[(z_r - E[z_r])(z_i - E[z_i])]$ all need to be calculated numerically.

Alternatively, $\int p(z|\mu)p(\mu)$ can probably be calculated analytically using [Bromiley 2003]. The product of three normal distributions is a scaled normal distribution, so after converting N_{z_i} and N_{z_r} to distributions in terms of μ for the integration, the normal distribution integrates to 1, and the scaling factor comes out as a function of z_r and z_i , $S_{fgh}(z_r, z_i)$, for the remaining two integrals. This leaves potentially very difficult numerical integrations at this step.

2.3 Gauss-Hermite Quadrature

Gaussian quadrature:

$$\int_{-\infty}^{\infty} \exp^{-x^2} f(x) dx \approx \sum_{i=1}^N \omega_i f(x_i) \quad (11)$$

$$\omega_i = \frac{2^{n-1} n! \sqrt{\pi}}{n^2 [H_{n-1}(x_i)]^2} \quad (12)$$

where n is the number of sample points used, $H_n(x)$ is the physicists' Hermite polynomial, x_i are the roots of the Hermite polynomial, and ω_i are the associated Gauss-Hermite weights.

Substitution for normal distributions using Gauss-Hermite quadrature:

$$E[h(y)] = \int_{-\infty}^{\infty} \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(y-\mu)^2}{2\sigma^2}\right) h(y) dy \quad (13)$$

h is some function of y , and random variable Y is normally distributed.

$$x = \frac{y - \mu}{\sqrt{2}\sigma} \Leftrightarrow y = \sqrt{2}\sigma x + \mu \quad (14)$$

$$E[h(y)] = \int_{-\infty}^{\infty} \frac{1}{\sqrt{\pi}} \exp(-x^2) h(\sqrt{2}\sigma x + \mu) dx \quad (15)$$

$$E[h(y)] \approx \frac{1}{\sqrt{\pi}} \sum_{i=1}^N \omega_i h(\sqrt{2}\sigma x_i + \mu) \quad (16)$$

2.4 Mutual Information Calculation

$$I(\mu; \mathbf{z}) = H(\mathbf{z}) - H(\mathbf{z}|\mu) = \frac{1}{2} \ln((2\pi e)^2 \cdot |\Sigma_z|) - \frac{1}{2} \ln((2\pi e)^2 \cdot |\Sigma_\nu|) \quad (17)$$

$$|\Sigma_\nu| = \sigma_\nu^2 \sigma_\nu^2 - 0 = \sigma_\nu^4 \quad (18)$$

$$\Sigma_z = \begin{bmatrix} E[(z_r - E[z_r])^2] & E[(z_r - E[z_r])(z_i - E[z_i])] \\ E[(z_i - E[z_i])(z_r - E[z_r])] & E[(z_i - E[z_i])^2] \end{bmatrix} \quad (19)$$

$$p(\mathbf{z}) = \int p(\mathbf{z}|\mu) p(\mu) d\mu \quad (20)$$

$$p(\mathbf{z}|\mu) = \mathcal{N}_z(\mathcal{G}(\mu), \Sigma_\nu) = \mathcal{N}_{z_r}(\mathcal{G}_r(\mu), \sigma_\nu) \mathcal{N}_{z_i}(\mathcal{G}_i(\mu), \sigma_\nu) = p(z_r|\mu) p(z_i|\mu) \quad (21)$$

$$p(\boldsymbol{\mu}) = \mathcal{N}_{\boldsymbol{\mu}}(\mathbf{m}_{\boldsymbol{\mu}}, \boldsymbol{\Sigma}_{\boldsymbol{\mu}}) = \prod_{i=1}^N \mathcal{N}_{\mu_i}(m_{\mu_i}, \sigma_{\mu_i}) = \prod_{i=1}^N p(\mu_i) \quad (22)$$

The signal measurement probability distribution $p(\mathbf{z})$ can be approximated using Gauss-Hermite quadrature. The calculation is performed separately for the real and imaginary components, $p(z_r)$ and $p(z_i)$, because z_r and z_i are assumed independent.

$$p(z_r) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} p(z_r | \mu_1, \mu_2) p(\mu_1) p(\mu_2) d\mu_1 d\mu_2 \quad (23)$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}\sigma_{\mu_1}} \exp\left(-\frac{(\mu_1 - m_{\mu_1})^2}{2\sigma_{\mu_1}^2}\right) \frac{1}{\sqrt{2\pi}\sigma_{\mu_2}} \exp\left(-\frac{(\mu_2 - m_{\mu_2})^2}{2\sigma_{\mu_2}^2}\right) p(z_r | \mu_1, \mu_2) d\mu_1 d\mu_2 \quad (24)$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{\sqrt{\pi}} \exp(-x_1^2) \frac{1}{\sqrt{\pi}} \exp(-x_2^2) p\left(z_r \left| \left(\sqrt{2}\sigma_{\mu_1}x_1 + \bar{\mu}, \sqrt{2}\sigma_{\mu_2}x_2 + \bar{\mu} \right) \right.\right) dx_1 dx_2 \quad (25)$$

$$\approx \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q p\left(z_r \left| \left(\sqrt{2}\sigma_{\mu_1}x_p + m_{\mu_1}, \sqrt{2}\sigma_{\mu_2}x_q + m_{\mu_2} \right) \right.\right) = \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q p(z_r | \mu_p, \mu_q) \quad (26)$$

$$\begin{cases} \mu_p = \sqrt{2}\sigma_{\mu_1}x_p + m_{\mu_1} \\ \mu_q = \sqrt{2}\sigma_{\mu_2}x_q + m_{\mu_2} \end{cases} \quad (27)$$

An identical calculation for the imaginary component results in

$$p(z_i) = \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q p(z_i | \mu_p, \mu_q) \quad (28)$$

$$\begin{cases} \mu_p = \sqrt{2}\sigma_{\mu_1}x_p + m_{\mu_1} \\ \mu_q = \sqrt{2}\sigma_{\mu_2}x_q + m_{\mu_2} \end{cases} \quad (29)$$

Calculate expectation values for real and imaginary components by definition and approximating $p(\mathbf{z})$ with Gauss-Hermite quadrature as shown above.

$$\mathbb{E}[z_r] = \int z_r p(z_r) dz_r \approx \int z_r \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q p(z_r | \mu_p, \mu_q) dz_r = \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \int z_r p(z_r | \mu_p, \mu_q) dz_r \quad (30)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathbb{E}[z_r | \mu_p, \mu_q] = \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_r(\mu_p, \mu_q) \quad (31)$$

Similarly for the imaginary component,

$$\mathbb{E}[z_i] \approx \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathbb{E}[z_i | \mu_p, \mu_q] = \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_i(\mu_p, \mu_q) \quad (32)$$

The variance can be calculated as follows:

$$\mathbb{E}\left[(z_r - \mathbb{E}[z_r])^2\right] = \mathbb{E}[z_r^2] - (\mathbb{E}[z_r])^2 = \int z_r^2 p(z_r) dz_r - (\mathbb{E}[z_r])^2 \quad (33)$$

$$\approx \int z_r^2 \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q p(z_r | \mu_p, \mu_q) dz_r - (\mathbb{E}[z_r])^2 \quad (34)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \int z_r^2 p(z_r | \mu_p, \mu_q) dz_r - (\mathbb{E}[z_r])^2 \quad (35)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \int z_r^2 \frac{1}{\sqrt{2\pi}\sigma_\nu} \exp\left(-\frac{(z_r - \mathcal{G}_r(\mu_p, \mu_q))^2}{2\sigma_\nu^2}\right) dz_r - (\mathbb{E}[z_r])^2 \quad (36)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \int (x^2 \sigma_\nu^2 + 2x\sigma_\nu \mathcal{G}_r(\mu_p, \mu_q) + \mathcal{G}_r^2(\mu_p, \mu_q)) \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{x^2}{2}\right) dx - (\mathbb{E}[z_r])^2 \quad (37)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q (\sigma_\nu^2 + \mathcal{G}_r^2(\mu_p, \mu_q)) - (\mathbb{E}[z_r])^2 \quad (38)$$

$$= \frac{\sigma_\nu^2}{\pi} + \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_r^2(\mu_p, \mu_q) - (\mathbb{E}[z_r])^2 \quad (39)$$

$$\begin{cases} \mu_p = \sqrt{2}\sigma_{\mu_1} x_p + m_{\mu_1} \\ \mu_q = \sqrt{2}\sigma_{\mu_2} x_q + m_{\mu_2} \end{cases} \quad (40)$$

Again, an identical calculation for the imaginary component yields

$$\mathbb{E}[(z_i - \mathbb{E}[z_i])^2] = \frac{\sigma_\nu^2}{\pi} + \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_i^2(\mu_p, \mu_q) - (\mathbb{E}[z_i])^2 \quad (41)$$

$$\begin{cases} \mu_p = \sqrt{2}\sigma_{\mu_1} x_p + m_{\mu_1} \\ \mu_q = \sqrt{2}\sigma_{\mu_2} x_q + m_{\mu_2} \end{cases} \quad (42)$$

The off-diagonal elements of Σ_z are equal.

$$\mathbb{E}[(z_r - \mathbb{E}[z_r])(z_i - \mathbb{E}[z_i])] = \mathbb{E}[(z_i - \mathbb{E}[z_i])(z_r - \mathbb{E}[z_r])] \quad (43)$$

$$\mathbb{E}[(z_r - \mathbb{E}[z_r])(z_i - \mathbb{E}[z_i])] = \int (z_r - \mathbb{E}[z_r])(z_i - \mathbb{E}[z_i]) p(\mathbf{z}) d\mathbf{z} \quad (44)$$

$$= \int (z_r - \mathbb{E}[z_r])(z_i - \mathbb{E}[z_i]) \int p(\mathbf{z}|\boldsymbol{\mu}) p(\boldsymbol{\mu}) d\mathbf{z} \quad (45)$$

$$\approx \int (z_r - \mathbb{E}[z_r])(z_i - \mathbb{E}[z_i]) \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q p(\mathbf{z}|\mu_p, \mu_q) d\mathbf{z} \quad (46)$$

$$= \int (z_r - \mathbb{E}[z_r])(z_i - \mathbb{E}[z_i]) \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q p(z_r|\mu_p, \mu_q) p(z_i|\mu_p, \mu_q) d\mathbf{z} \quad (47)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \int (z_r - \mathbb{E}[z_r]) p(z_r|\mu_p, \mu_q) dz_r \int (z_i - \mathbb{E}[z_i]) p(z_i|\mu_p, \mu_q) dz_i \quad (48)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \int (z_r - \mathbb{E}[z_r]) \frac{1}{\sqrt{2\pi}\sigma_\nu} \exp\left(-\frac{(z_r - \mathcal{G}_r(\mu_p, \mu_q))^2}{2\sigma_\nu^2}\right) dz_r \quad (49)$$

$$\cdot \int (z_i - \mathbb{E}[z_i]) \frac{1}{\sqrt{2\pi}\sigma_\nu} \exp\left(-\frac{(z_i - \mathcal{G}_i(\mu_p, \mu_q))^2}{2\sigma_\nu^2}\right) dz_i \quad (50)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \int (\sigma_\nu x + \mathcal{G}_r(\mu_p, \mu_q) - \mathbb{E}[z_r]) \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{x^2}{2}\right) dx \quad (51)$$

$$\cdot \int (\sigma_\nu y + \mathcal{G}_i(\mu_p, \mu_q) - \mathbb{E}[z_i]) \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{y^2}{2}\right) dy \quad (52)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q ((\mathcal{G}_r(\mu_p, \mu_q) - \mathbb{E}[z_r])(\mathcal{G}_i(\mu_p, \mu_q) - \mathbb{E}[z_i])) \quad (53)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q (\mathcal{G}_r(\mu_p, \mu_q) \mathcal{G}_i(\mu_p, \mu_q) - \mathcal{G}_r(\mu_p, \mu_q) \mathbb{E}[z_i] - \mathcal{G}_i(\mu_p, \mu_q) \mathbb{E}[z_r] + \mathbb{E}[z_r] \mathbb{E}[z_i]) \quad (54)$$

$$= \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_r(\mu_p, \mu_q) \mathcal{G}_i(\mu_p, \mu_q) - \mathbb{E}[z_r] \mathbb{E}[z_i] \quad (55)$$

$$\Sigma_z = \begin{bmatrix} \frac{\sigma_z^2}{\pi} + \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_r^2(\mu_p, \mu_q) - (\mathbb{E}[z_r])^2 & \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_r(\mu_p, \mu_q) \mathcal{G}_i(\mu_p, \mu_q) - \mathbb{E}[z_r] \mathbb{E}[z_i] \\ \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_r(\mu_p, \mu_q) \mathcal{G}_i(\mu_p, \mu_q) - \mathbb{E}[z_r] \mathbb{E}[z_i] & \frac{\sigma_z^2}{\pi} + \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_i^2(\mu_p, \mu_q) - (\mathbb{E}[z_i])^2 \end{bmatrix} \quad (56)$$

$$|\Sigma_z| = \left(\frac{\sigma_z^2}{\pi} + \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_r^2(\mu_p, \mu_q) - (\mathbb{E}[z_r])^2 \right) \left(\frac{\sigma_z^2}{\pi} + \frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_i^2(\mu_p, \mu_q) - (\mathbb{E}[z_i])^2 \right) - \left(\frac{1}{\pi} \sum_{p=1}^P \sum_{q=1}^Q \omega_p \omega_q \mathcal{G}_r(\mu_p, \mu_q) \mathcal{G}_i(\mu_p, \mu_q) - \mathbb{E}[z_r] \mathbb{E}[z_i] \right)^2 \quad (57)$$

$$I(\mu; z) = H(z) - H(z|\mu) = \frac{1}{2} \ln \left((2\pi e)^2 \cdot |\Sigma_z| \right) - \frac{1}{2} \ln \left((2\pi e)^2 \cdot |\Sigma_\nu| \right) \quad (58)$$

3 Derivations

4 Directions