

# Advanced Image Reconstruction

## Incomplete Measurements and Compressed Sensing

Mark Chiew ([mark.chiew@ndcn.ox.ac.uk](mailto:mark.chiew@ndcn.ox.ac.uk))  
Wellcome Centre for Integrative Neuroimaging (WIN)  
31 Jan 2019

# Outline

- Review: MR Imaging as a Linear System
- Solving under-determined problems
- Basics of Compressed Sensing
- Some algorithmic suggestions for the practical

# MR Imaging as a Linear System

MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx$$

Physical Perspective

MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx$$

What the scanner “measures”

MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx$$

Magnetisation magnitude at every point in space

MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx$$

Magnetisation phase at every point in space

Dictated by Bloch equation and linear magnetic fields  
Unfortunately we can't make these like "delta" functions

MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx$$

Coil integrates vector magnetisation over all space



MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx$$

Fourier Transform Perspective

MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx$$

Our signal in the “standard” pixel basis:

MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx$$

New basis of complex exponentials

MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx$$

Inner product to compute Fourier coefficients

i.e. change of basis from standard to Fourier

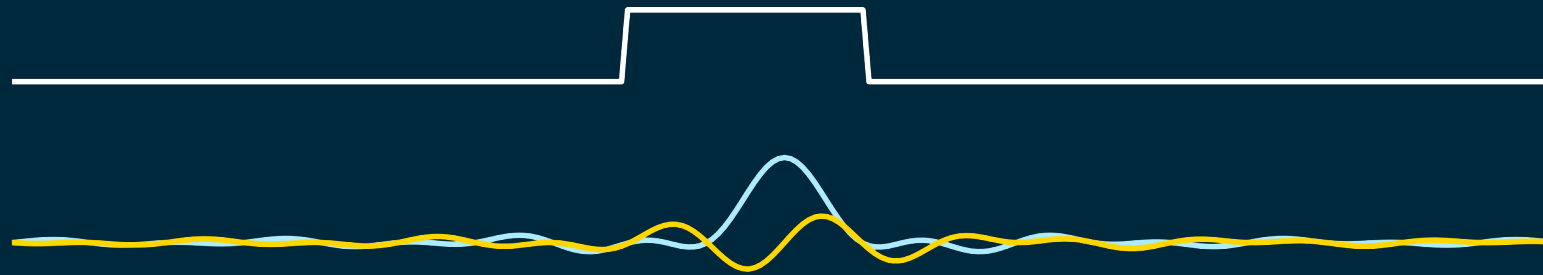
MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx \quad [10]$$

Same signal in new (Fourier) basis

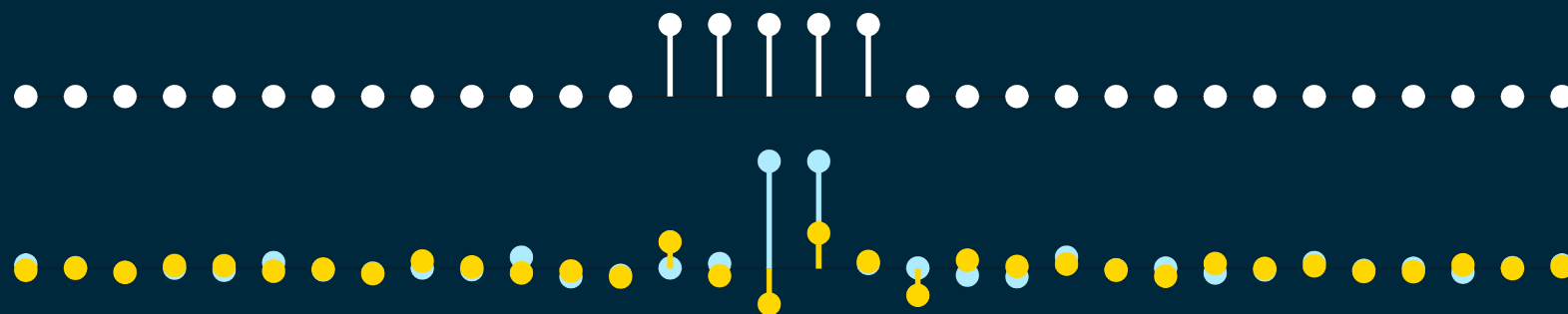
MR Signal Equation

$$\hat{s}(k) = \int \rho(x) e^{-i(2\pi k)x} dx \quad [10]$$



Discretised  
Signal Equation

$$\hat{s}(k) = \sum_{n=0}^{N-1} \rho(x_n) e^{-i2\pi kn/N} \quad [11]$$



Discretised

Signal Equation

$$\hat{s}(k) = \sum_{n=0}^{N-1} \rho(x_n) e^{-i2\pi kn/N} \quad [11]$$

$$\begin{bmatrix} \hat{s}(k_0) \\ \hat{s}(k_1) \\ \vdots \\ \hat{s}(k_{N-1}) \end{bmatrix} = \begin{bmatrix} e^{-i2\pi k_0(0)/N} & e^{-i2\pi k_0(1)/N} & \dots & e^{-i2\pi k_0(N-1)/N} \\ e^{-i2\pi k_1(0)/N} & e^{-i2\pi k_1(1)/N} & \dots & e^{-i2\pi k_1(N-1)/N} \\ \vdots & \vdots & \vdots & \vdots \\ e^{-i2\pi k_{N-1}(0)/N} & e^{-i2\pi k_{N-1}(1)/N} & \dots & e^{-i2\pi k_{N-1}(N-1)/N} \end{bmatrix} \begin{bmatrix} \rho(x_0) \\ \rho(x_1) \\ \vdots \\ \rho(x_{N-1}) \end{bmatrix}$$

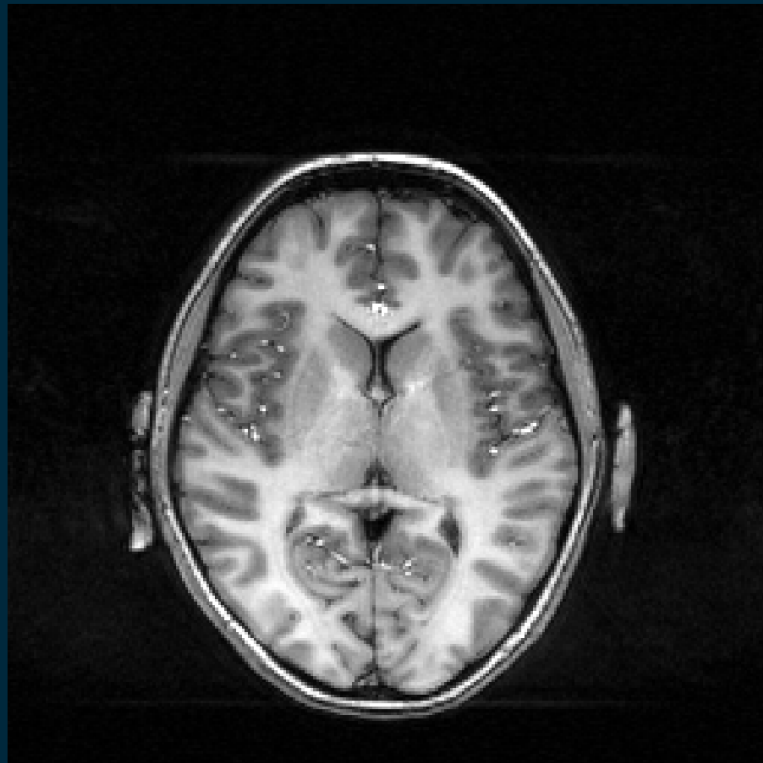
Matrix Signal Equation

$$\hat{\mathbf{s}} = \mathbf{F} \boldsymbol{\rho} \quad [12]$$

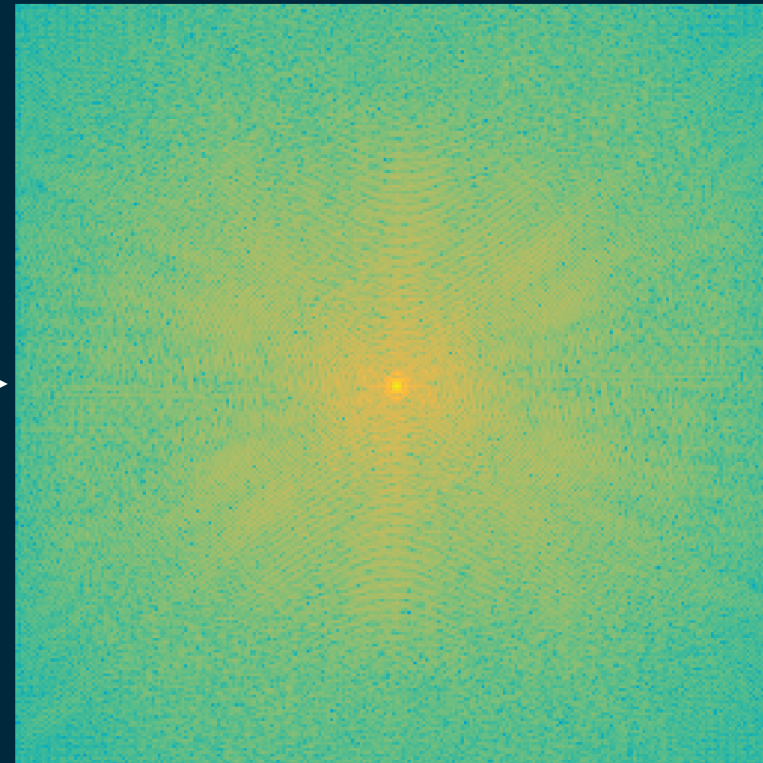
# Continuous vs. Discrete

16

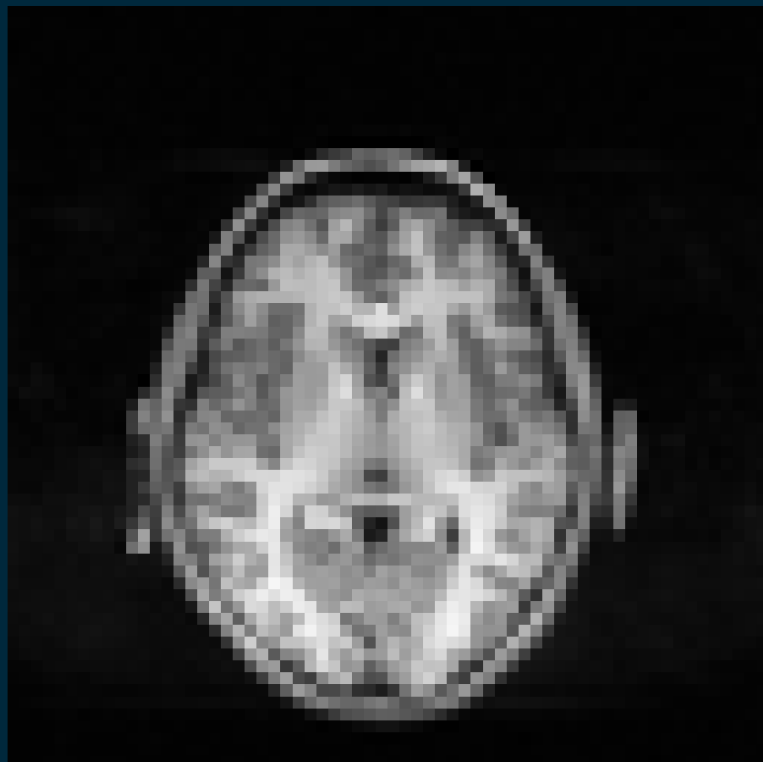
Continuous  
source space



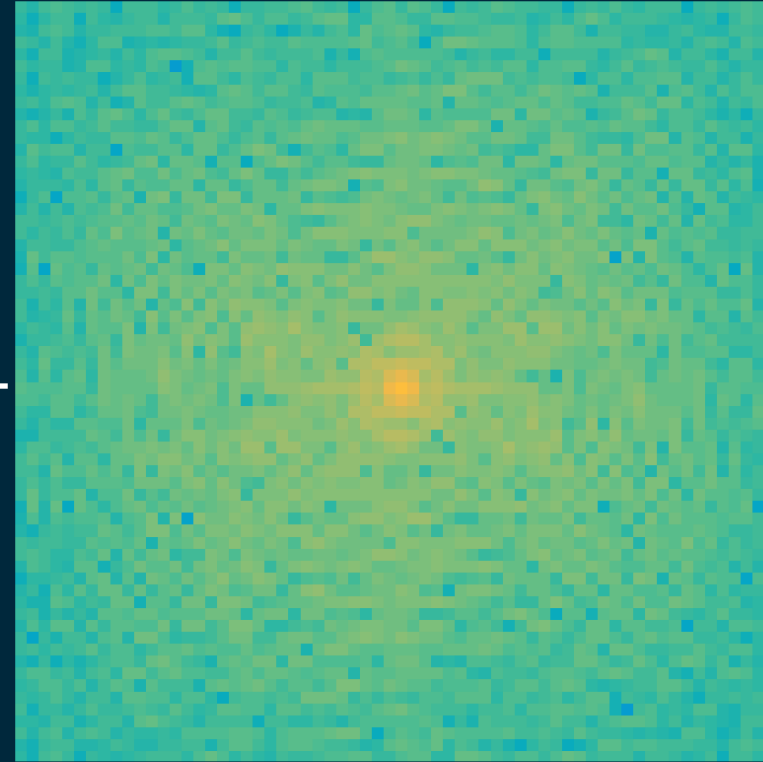
Continuous  
k-space



Discrete  
image space



Discrete,  
sampled  
k-space

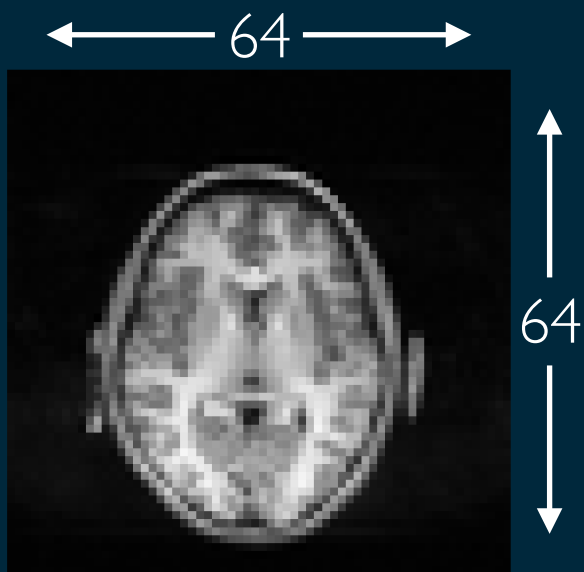




# The Image as an Array of Voxels<sub>17</sub>

---

- An  **$m \times n$**  voxel image contains  **$mn$**  voxels

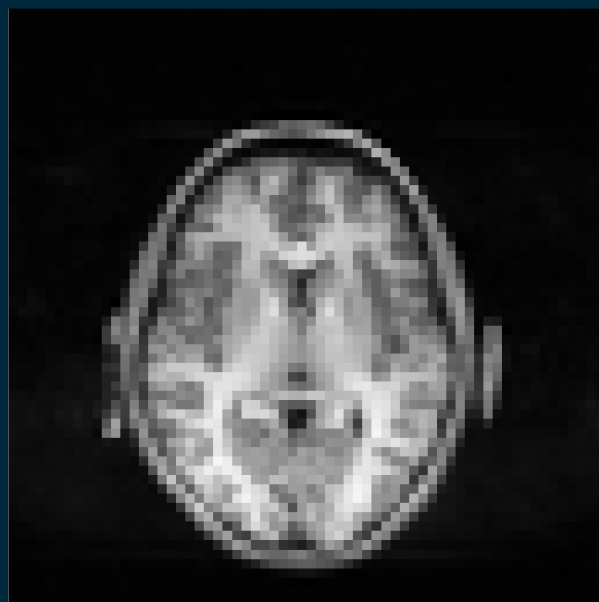


- With no knowledge or assumptions, each voxel's value is independent of the others
- Therefore the image *data* itself lies in  $\mathbb{C}^{mn}$  (e.g. 4096 dimensional complex vector space)

# The Image as a Vector

18

- Image data are vectors in an  **$mn$** -dimensional vector space
- Consider the data in conventional  **$[mn \times 1]$**  vector form
- We know exactly how to map the data vector to an “image”



- To find the discrete image, we need to **solve for this vector**

# Image Encoding (Measurement)<sub>19</sub>

1. MRI measurements are encoded via magnetic field gradients
2. Gradients impose sinusoidal phase variation prior to integration
3. This process is linear, and physically encodes a Fourier transform

$$\mathbf{k} = \mathbf{E} \cdot \mathbf{x}$$

The diagram illustrates the linear relationship between the measured data  $\mathbf{k}$  and the input image  $\mathbf{x}$  through the MRI system matrix  $\mathbf{E}$ . The vector  $\mathbf{k}$  is shown as a column of colored squares,  $\mathbf{E}$  as a large bracket containing the text 'MRI System: Gradient/Fourier Measurement Matrix', and  $\mathbf{x}$  as a column of black and white squares.

Our measurement can be described as a linear system

# Imaging as a Linear System

---

20

- Imaging becomes a simple matter of solving:

$$\mathbf{k} = \mathbf{E}x$$

- where  $\mathbf{k}$  is some vector of measured k-space values,  $\mathbf{E}$  is a Fourier *encoding matrix* (or *measurement transform*) modelling the action of the MRI hardware, and  $\mathbf{x}$  is the unknown image
- Abstraction of the imaging problem offers flexibility and utility afforded by existing mathematics

# The Inverse Problem

21

- Forward problem: “Given  $\mathbf{E}$  and  $\mathbf{x}$ , generate the samples  $\mathbf{k}$ ”
- Inverse problem: “Given  $\mathbf{E}$  and  $\mathbf{k}$ , what should the image  $\mathbf{x}$  be?”

$$\mathbf{k} = \mathbf{E} \cdot \mathbf{x}$$

# Solving for the Image

---

22

- “Apply the inverse Fourier transform to the k-space data”

$$k = Fx \quad \longrightarrow \quad \hat{x} = F^{-1}k$$

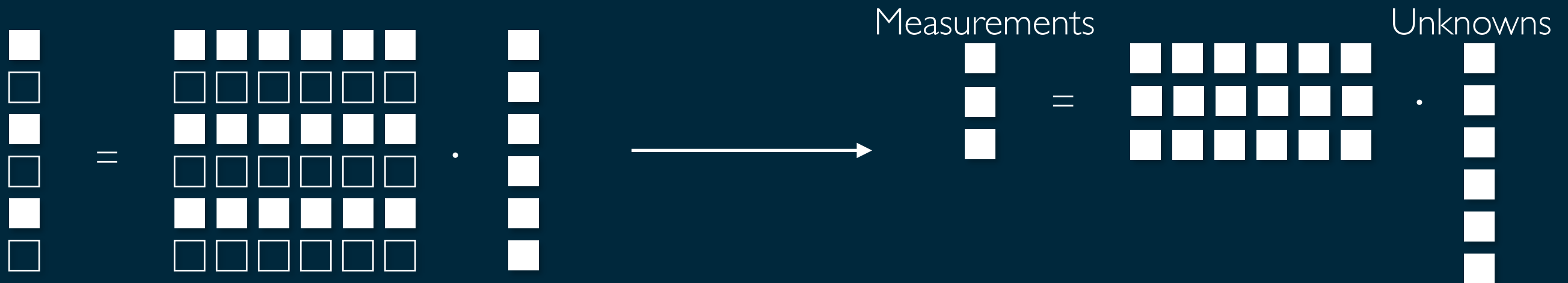
- We know that the *inverse* Fourier transform means the *inverse* or *conjugate transpose* of the (unitary) Fourier transform matrix
- A square matrix is necessary (but not sufficient) for invertibility
  - Square means equal numbers of measurements and unknowns
  - Need as many k-space samples as there are image points

# Solving under-determined problems

# Under-sampling

24

- Measurements we make in k-space are sequential, and take time
- To speed up data acquisition, we can reduce the # of measurements
- With fewer measurements, total measurement time is reduced,, but our linear system is now underdetermined ( $\# \text{unknowns} > \# \text{measurements}$ )



- How do we solve for our unknown image given a reduced number of measurements?



# III-Posed Problems

---

25

$$7 = 3x - y$$

# Ill-Posed Problems

---

26

$$7 = 3x - y$$

You can **never** find a unique solution to an under-determined problem

# III-Posed Problems

---

27

$$7 = 3x - y$$

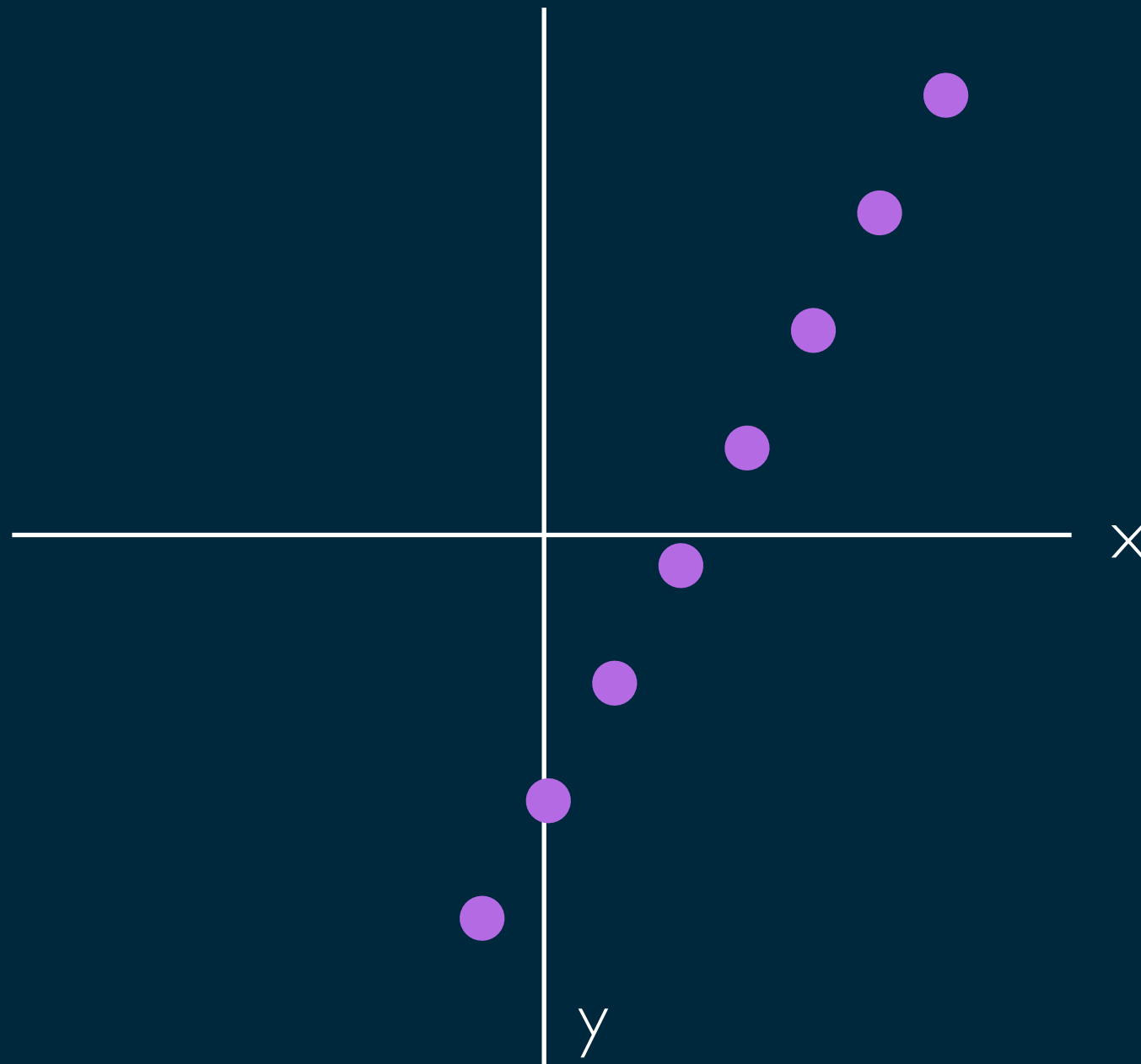
- Some additional information:
  - $y$  is a positive integer (insufficient)
  - $y$  is even (still insufficient)
  - $y \leq 5$  (now sufficient)

# Ill-Posed Problems

---

28

$$7 = 3x - y$$

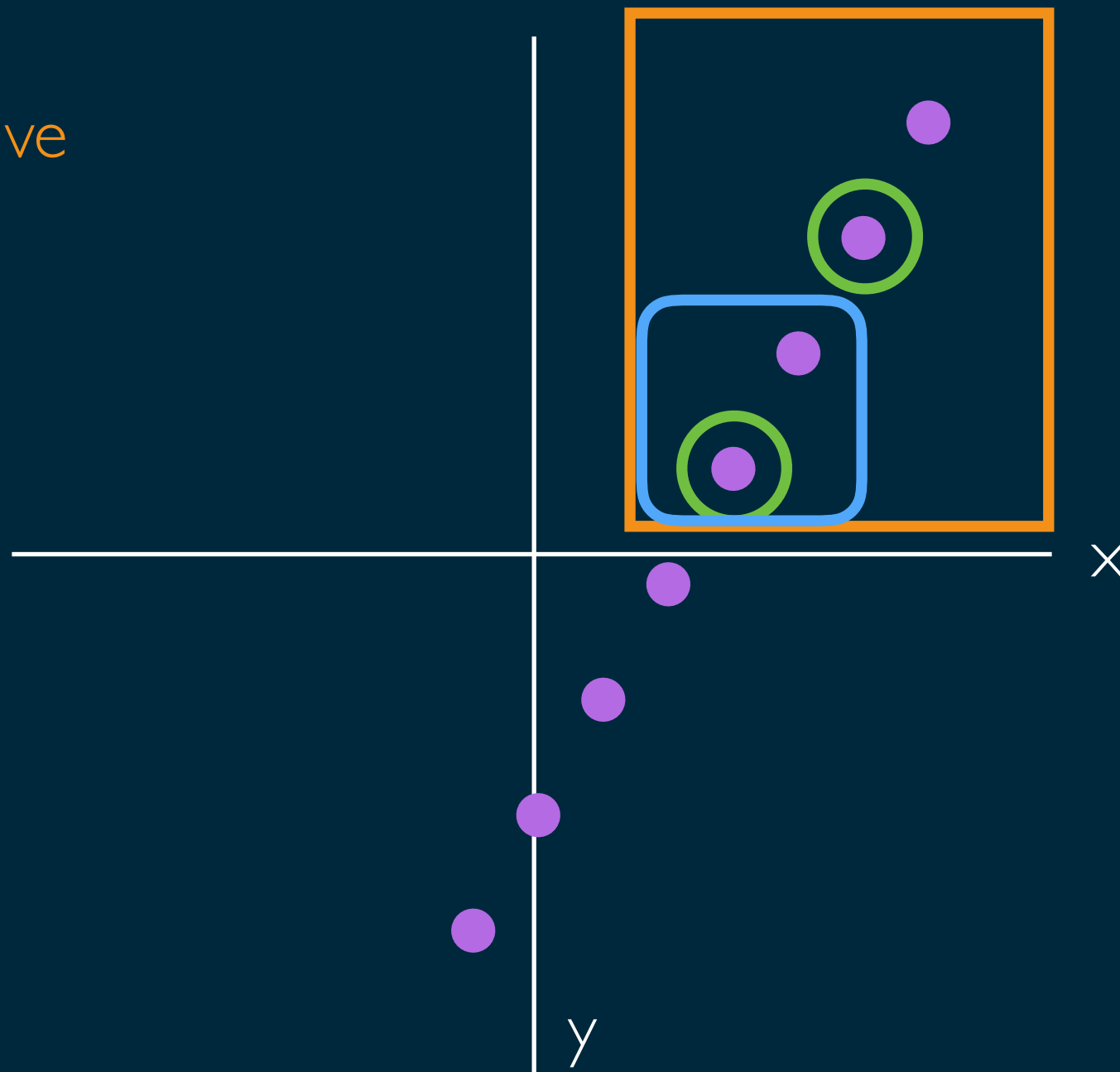


# Ill-Posed Problems

29

$$7 = 3x - y$$

- $y$  is positive
- $y$  is even
- $y \leq 5$



# Regularisation

---

30

$$7 = 3x - y$$

- Regularisation is the act of providing extra information to help solve an ill-posed or under-determined problem
- Enforcing particular *constraints* on a solution is a means of regularisation

# Regularisation

---

31

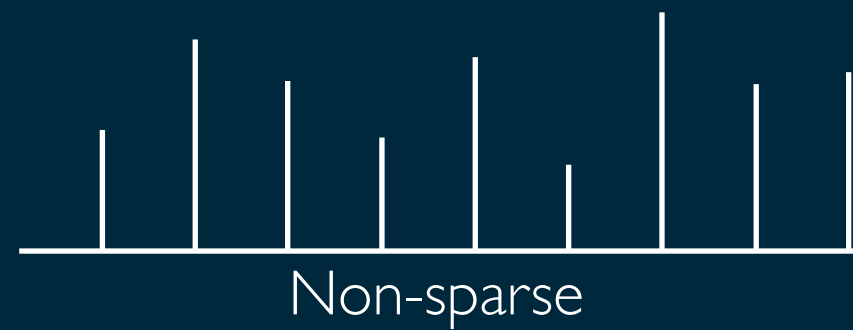
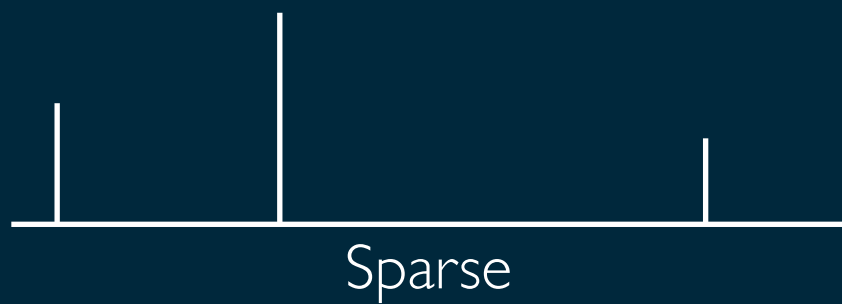
- Choosing the right regulariser depends on your *a priori* information
- e.g., From the set of infinite possible solutions, give me the one that
  - has minimum energy
  - has minimum entropy
  - has only positive coefficients
  - has the minimum  $L_1$  norm
  - is the sparsest

# Compressed Sensing



- **L<sub>0</sub> “norm”** (# non-zero values)
  - $\|x\|_0 = \sum (x_i \neq 0)$
- **L<sub>1</sub> norm** (sum of absolute values of coefficients)
  - $\|x\|_1 = \sum |x_i|$
- **L<sub>2</sub> norm** (root sum of squared coefficients)
  - $\|x\|_2 = (x^T x)^{0.5} = (\sum x_i^2)^{0.5}$
  - Euclidean distance norm, easy to work with

A signal is **sparse** if it has few non-zero coefficients



# Introduction to CS

---

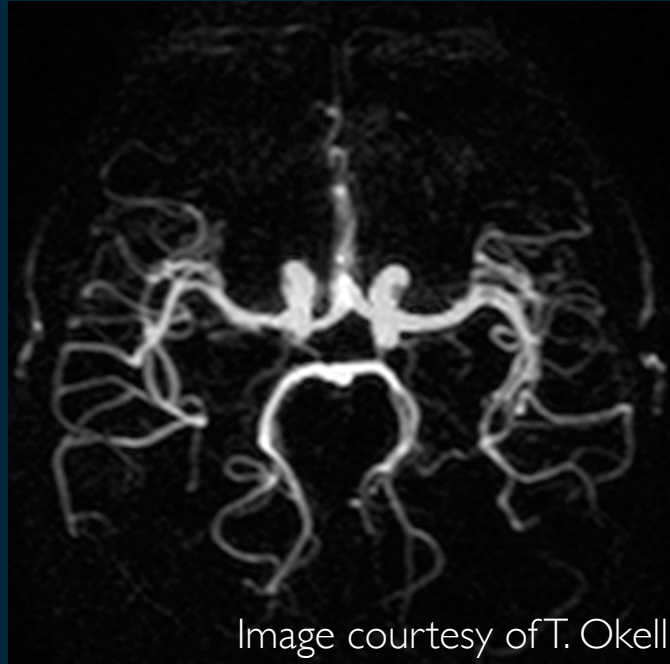
35

- Compressed Sensing (CS) aims to recover images from heavily under-sampled measurements
- With fewer measurements than unknowns, we need to *know* or *assume* something about our data to find our image
  - Minimizing the L2 norm chooses the signal/image with the lowest energy
  - This is great if you *know* your signal should have low energy
- What other *features* or *structure* in our images can we use to our advantage?

# MRI Data is Sparse

36

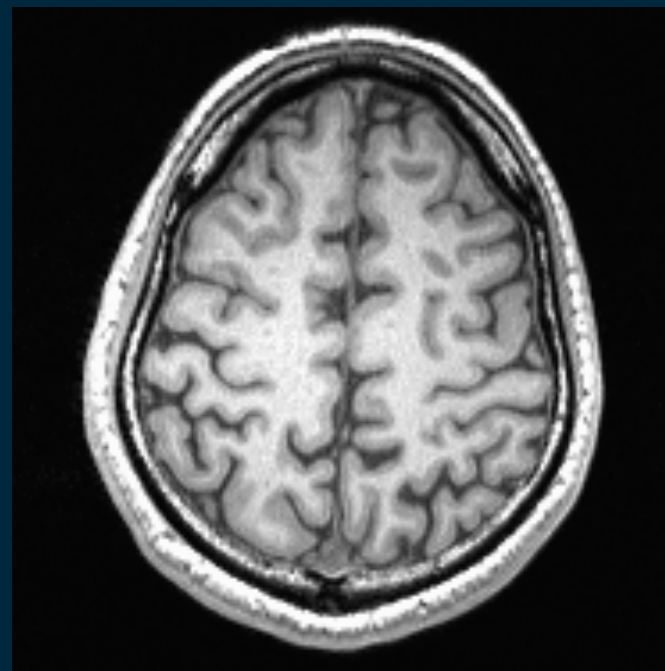
- Sparsity is a type of structure we can exploit



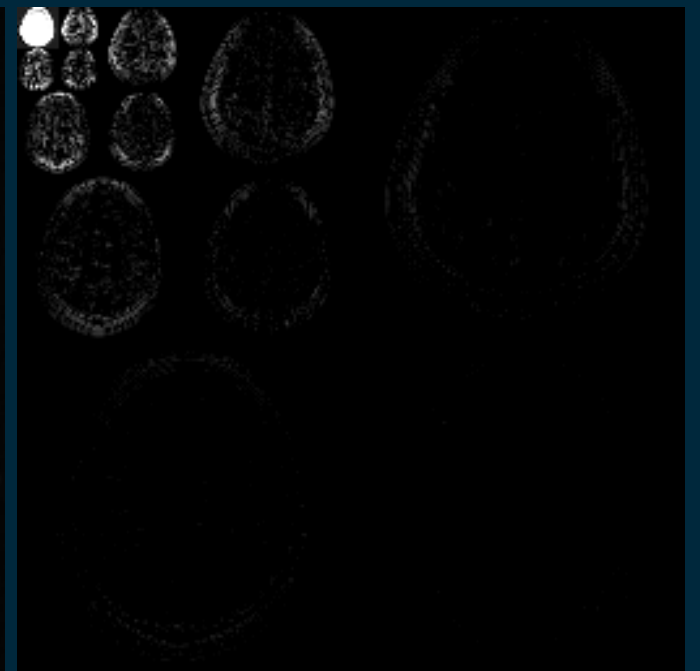
- MR Angiograms are sparse in native image space

- Structural brain images can be sparse using a wavelet representation

Image Domain



Wavelet Decomposition



# Compressed Sensing

---

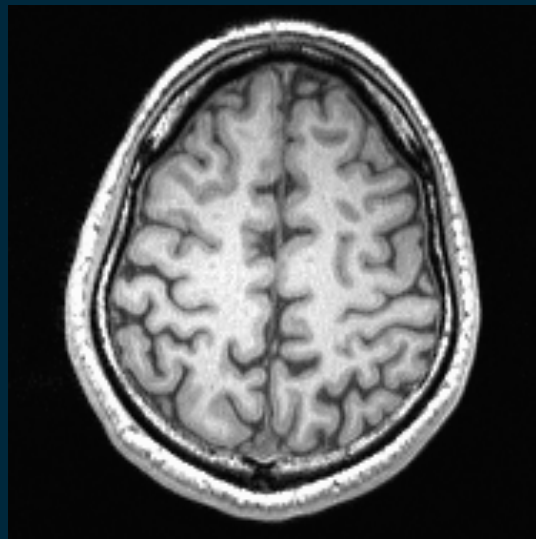
37

- We can now define Compressed Sensing (CS):
  - Given data we know is sparse (in some representation)
  - Solve the under-determined system by finding the sparsest solution that is consistent with the data
- Assuming some conditions and details are met, we are highly likely to reconstruct our full image vector, with far fewer measurements than unknowns

# Intuition

38

- Sparsity is related to the idea of compressibility
- Sparse data are highly compressible



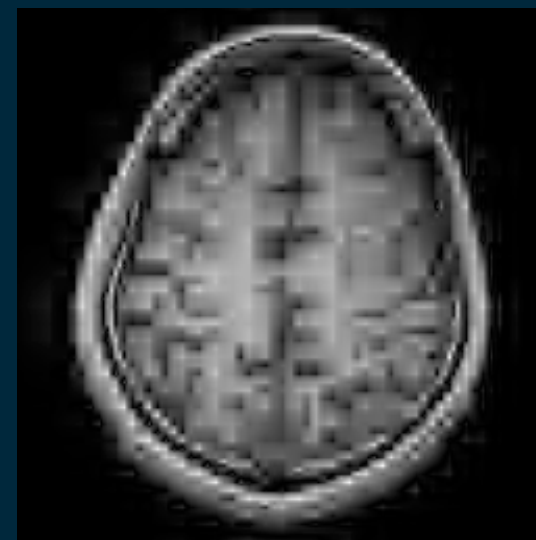
100%  
{16384 wavelet coefficients}



10%  
{1638 wavelet coefficients}



5%  
{819 wavelet coefficients}

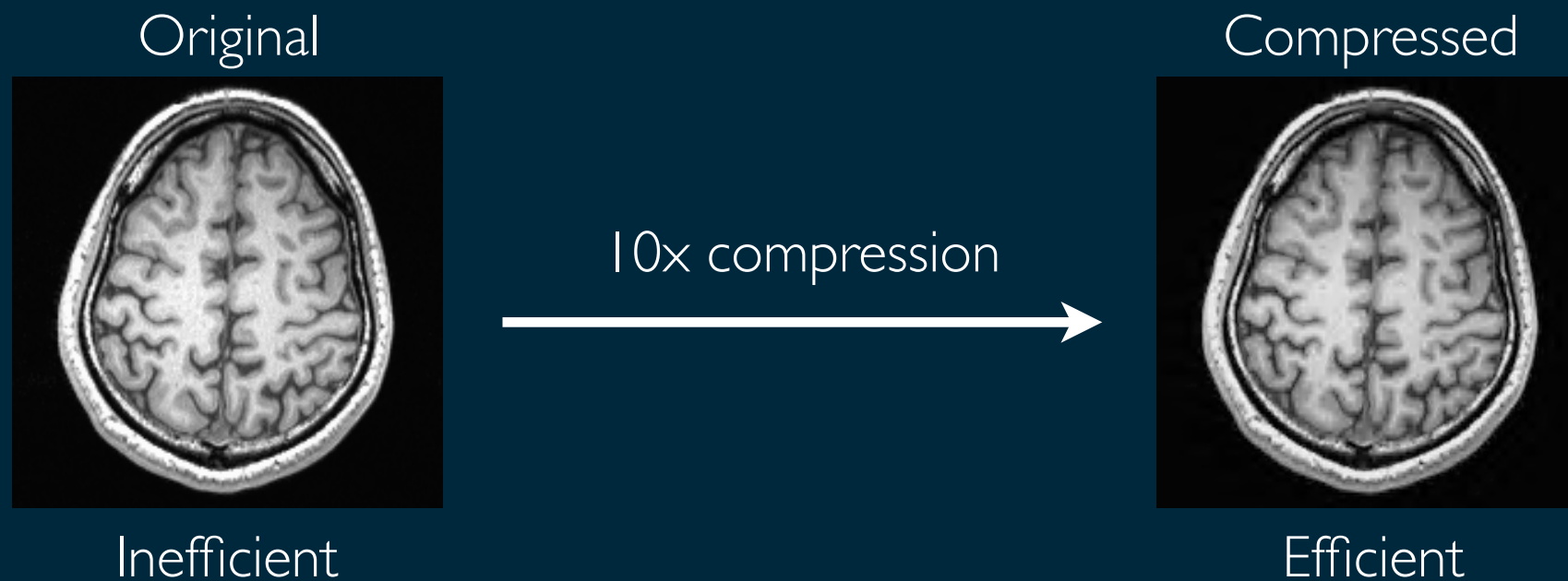


1%  
{164 wavelet coefficients}

- Compressible signals contain less information

# Sparsity and Compressibility 39

- Compression reduces the inefficiency in data representation

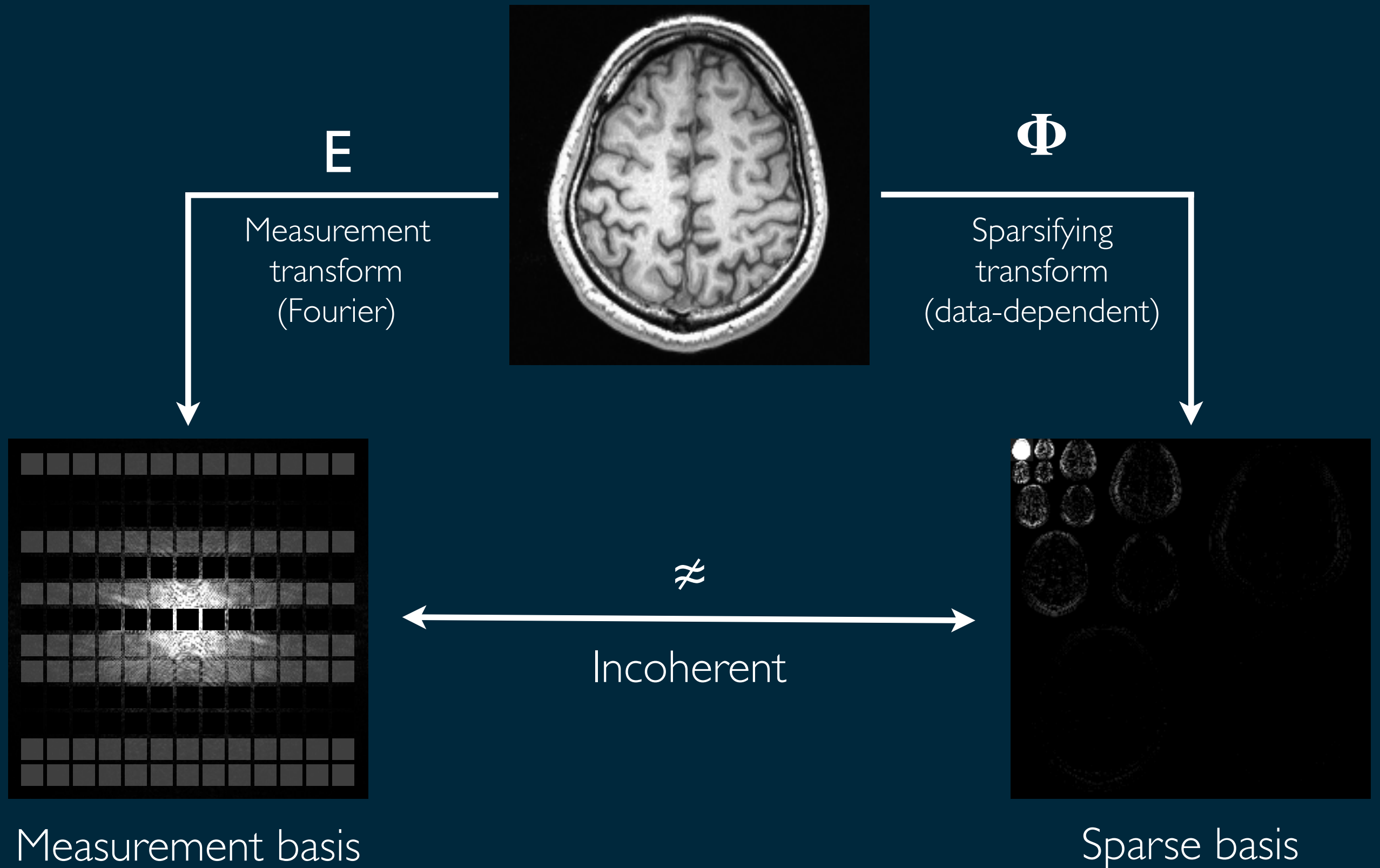


- CS exploits compressibility not for storage, but for speed
- Fewer effective unknowns  $\rightarrow$  fewer measurements
- Amount of acceleration is directly linked to the amount of sparsity (or compressibility)



# Sampling Requirements

40





# CS Reconstruction

41

- How to find sparse solutions?
- The L1 norm is a good approximation of sparsity
- “Find the sparsest solution consistent with the data” becomes:

Sparsifying Transform  $\longrightarrow$

$$\min ||\Phi x||_1$$

such that  $k = Ex$

← L1 norm

← Data consistency

The diagram illustrates the components of the CS reconstruction problem. A horizontal line from the text 'Sparsifying Transform' leads to a downward-pointing arrow that enters the expression  $\min ||\Phi x||_1$ . A diagonal arrow points from the text 'L1 norm' to the  $_1$  subscript of the same expression. Another diagonal arrow points from the text 'Data consistency' to the equation  $k = Ex$ .

# CS Reconstruction

42

$$\begin{array}{ccc} \min ||\Phi x||_1 & \xrightarrow[\text{to be noisy}]{\text{Allow measurements}} & \min ||\Phi x||_1 \\ \text{s.t. } k = Ex & & \text{s.t. } ||k - Ex||_2 < \epsilon \end{array}$$

- You will often see it in an unconstrained (Lagrangian) form:

$$\min_x \frac{1}{2} ||k - Ex||_2^2 + \lambda ||\Phi x||_1$$

# Recon as an Optimisation

43

This is called the objective or cost function


$$\min_x \frac{1}{2} ||k - Ex||_2^2 + \lambda ||\Phi x||_1$$

Data consistency promoting term

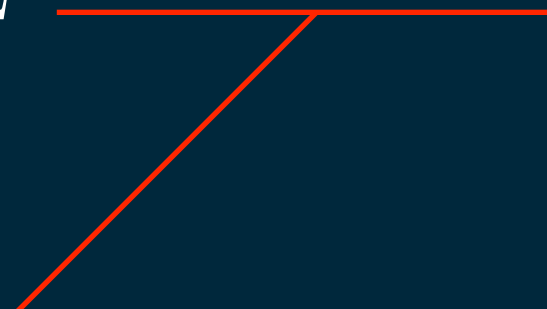
Sparsity promoting term

# Recon as an Optimisation

---

44

This formulation applies in conventional (non Compressed Sensing) imaging as well

$$\min_x \frac{1}{2} ||k - Ex||_2^2$$


This is just the least squares problem

# Recon as an Optimisation

---

45

$$\min_x \frac{1}{2} ||k - Ex||_2^2$$

Differentiating and setting the result equal to zero yields the normal equation:

$$E^* Ex = E^* k$$

Which leads to the closed form solution:

$$x = (E^* E)^{-1} E^* k$$

# Iterative Reconstruction

---

46

- We often want to avoid explicitly forming inverses
- In Compressed Sensing, the optimisation problem is non-linear
- We often turn to iterative methods
  - Different approaches can be taken depending on whether the objective function is differentiable at all or not
  - 1st order gradient methods are common in image reconstruction

# Iterative Reconstruction

---

47

- Essentially construct a sequence of estimates  $\mathbf{x}^n$  such that

$$x^{n+1} = f(x^n)$$

- where  $\mathbf{f}$  consists of some “cheap” operations on  $\mathbf{x}^n$
- The exact form of  $\mathbf{f}$  depends on your objective function and your iterative algorithm
- After some criteria is met, for some  $n$ ,  $\mathbf{x}^n$  is your final answer

Some algorithmic suggestions...

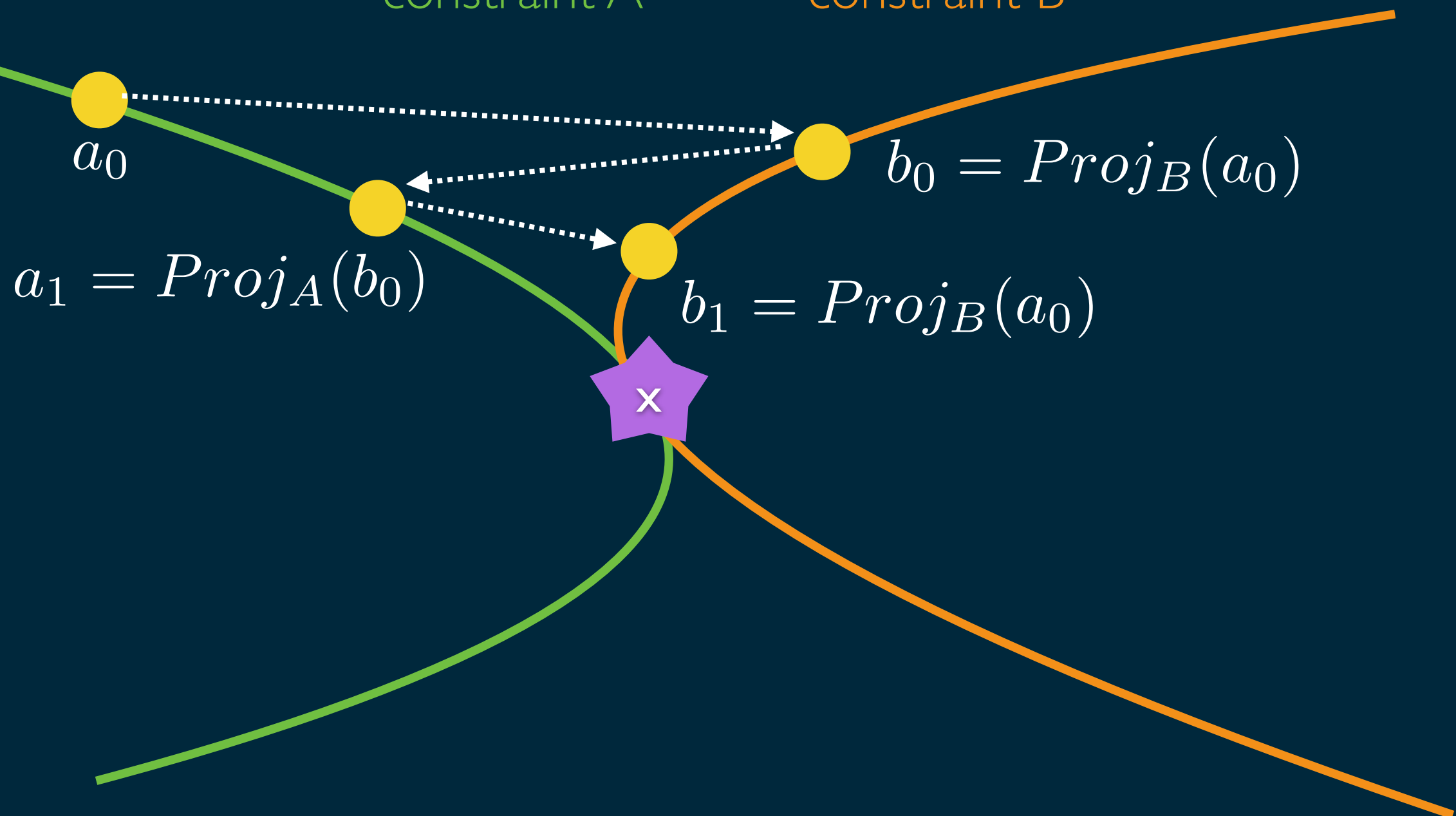


# Projection onto Convex Sets 49

$$\min_x \frac{1}{2} \boxed{\|k - Ex\|_2^2} + \lambda \boxed{\|\Phi x\|_1}$$

constraint A

constraint B



# Projection onto Convex Sets 50

---

$$u^{n+1} = f(x^n)$$

$$x^{n+1} = g(u^{n+1})$$

$$x^0, x^1, \dots, x^n$$

should converge to a solution that is in the intersection of both constraint sets,  
if the sets are convex

$f(x)$  should be a projection onto  
the set of solutions where  
 $\|Ex - k\|_2 < \epsilon$

$g(x)$  should be a projection onto  
the set of solutions where  
 $\|\Psi x\|_1 < \alpha$

# Some suggestions

---

51

Geometric constraint approach

Gradient-based approach

Guess and check approach

# Good luck with the practical!

[mark.chiew@ndcn.ox.ac.uk](mailto:mark.chiew@ndcn.ox.ac.uk)