

1

Let $R_k: \mathbb{R}^n \rightarrow \mathbb{R}^{k_m}$ be the linear map that sends the pixelwise absorption values of a pixalated domain onto k X-ray projection images of m degrees of freedom.

The map R_k can be identified with a matrix

$$R_k = \begin{bmatrix} R_1 \\ \vdots \\ R_k \end{bmatrix} \in \mathbb{R}^{k_m \times n},$$

where $R_1, \dots, R_k \in \mathbb{R}^{m \times n}$ are the projection matrices of individual X-ray illuminations.

Unlike in [Burger et al, 2021], let us assume that the projection geometries for R_1, \dots, R_k are fixed. Let us also assume that the unknown pixelwise absorption values are modeled as a random vector $X \in \mathbb{R}^n$ with a Gaussian (prior) distribution, $X \sim \mathcal{N}(x_{pr}, \Gamma_{pr})$, and that the measurement model is

$$Y = R_k X + N,$$

belongs to $\mathbb{R}^{k_m \times n}$ and is symmetric pos. def.

where the additive noise N is independent of X and follows a zero-mean Gaussian distribution, $N \sim \mathcal{N}(0, \Gamma_{noise})$.

(2)

Under these assumptions, the posterior distribution of X , given a realized measurement $y = Y$, is $X|y \sim \mathcal{N}(x_{\text{post}}, \Gamma_{\text{post}})$, where

$$(*) \quad \Gamma_{\text{post}} = \Gamma_{\text{pr}} - \Gamma_{\text{pr}} \mathcal{R}_k^T (\mathcal{R}_k \Gamma_{\text{pr}} \mathcal{R}_k^T + \Gamma_{\text{noise}})^{-1} \mathcal{R}_k \Gamma_{\text{pr}},$$

$$x_{\text{post}} = x_{\text{pr}} - \Gamma_{\text{pr}} \mathcal{R}_k^T (\mathcal{R}_k \Gamma_{\text{pr}} \mathcal{R}_k^T + \Gamma_{\text{noise}})^{-1} (y - \mathcal{R}_k x_{\text{pr}}).$$

The idea of Bayesian experimental design is to make Γ_{post} "as small as possible" in a certain sense. In your thesis the preferred measure of "smallness" is the A-optimality criterion measured by the A-optimality target function

$$\Phi_A(d) = \text{tr}(A \Gamma_{\text{post}}(d) A^T), \quad A \in \mathbb{R}^{n \times n},$$

where $d \in \mathbb{R}^q$ is the design parameter and A is a predetermined weight matrix that can, e.g., define a region of interest inside the examined domain. If A is the identity matrix, then Φ_A measures the expected squared reconstruction error, i.e., $\mathbb{E}_X(|X - x_{\text{post}}|^2)$, where $|\cdot|$ denotes the Euclidean norm.

(3)

In order to define the design parameter $d \in \mathbb{R}^{q=km}$, let us consider first the noise model. Assume that the noise covariance Γ_{noise} is diagonal and that the corresponding diagonal elements are ^{almost} the squares of d , i.e., $\Gamma_{\text{noise}} = \text{diag}(d_1^2, \dots, d_{km}^2) + \varepsilon^2 I$, where ε^2 accounts for, e.g., digital noise that cannot be removed by increasing the radiation dose. (The mathematical reason for including ε in the model is guaranteeing that the inverse matrix in (*) exists.)

In other words, $d \in \mathbb{R}^{q=km}$ ~~is almost~~ is almost the vector of standard deviations for N ; note that it is also ^{implicitly} assumed that the components of noise are independent.

From (*) it is rather obvious that the minimizer of Φ_A without any extra constraints is $d = 0$. This would mean minimizing noise without any restrictions on the radiation dose.

(4)

Let us assume that the radiation dose is inversely proportional to the variance of noise, i.e.,

$$\text{dose}_j = \frac{c}{d_j^2},$$

where $c > 0$ is a positive constant.

(I am not sure how physically accurate this model is, but at least it has a suitable behavior for our purposes.)

The assumption is that the overall dose is not allowed to exceed some predefined limit, say, $D > 0$.

The complete minimization task thus is

$$\begin{cases} d^* = \arg \min_{d \in \mathbb{R}^{mk}} \underbrace{\text{tr}(A \Gamma_{\text{post}}(d) A^T)}_{\Phi_A(d)}, \\ \sum_{j=1}^{km} \frac{1}{d_j^2} \leq \frac{D}{c}, \end{cases} \quad \begin{matrix} \text{[probably in } d \text{]} \\ \text{convex} \end{matrix} \quad (+)$$

[almost surely the minimizer satisfies equality here]

where

$$\Gamma_{\text{post}} = \Gamma_{\text{pr}} - \Gamma_{\text{pr}} \mathcal{R}_k^T (\mathcal{R}_k \Gamma_{\text{pr}} \mathcal{R}_k^T + \Gamma_{\text{noise}}(d))^{-1} \mathcal{R}_k \Gamma_{\text{prior}},$$

The main steps are (approximately) as follows:

- [June] 1. Try to understand these notes and the relevant parts of [Burger et al, 2021] and the program codes I sent you.
- [June] 2. Deduce the gradient (and possibly) also the Hessian of the target function $\Phi_A(d)$ with respect to d . Help can be found, e.g., in the master's thesis of Jarno Maaninen.
- [June] 3. Consider techniques of constraint optimization and choose suitable ones for tackling (†). (Material will be provided a bit later.)
- [June & July] 4. Implement the algorithm and test it with some ~~sets of~~ ~~sim~~ settings in the spirit of the provided codes.
- [July & August] 5. Write the thesis.