

Compressed Sensing Along Physically Plausible Trajectories In Magnetic Resonance Imaging

N. Chauffert

Thesis defense

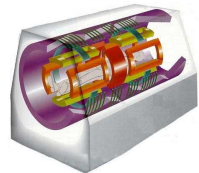
September 28, 2015

Advisors: Philippe Ciuciu & Pierre Weiss.



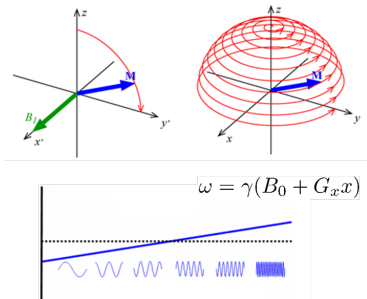
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6. $\frac{1}{2} \times \frac{1}{2} = \frac{1}{4}$ (15)



Background on Magnetic Resonance Imaging (2/5)

- **Primary magnetic field** (B_0). Align the spins in the z-direction
- Tip the global magnetization into the transverse (x,y) plane using a **RF pulse** at Larmor frequency $\omega_0 = \gamma B_0$.
- Release the RF pulse and measure transverse relaxation.
- **Gradient magnets**. Localize the MR signal.



Background on Magnetic Resonance Imaging (3/5)

Aquisitions are performed in the Fourier domain (k -space):

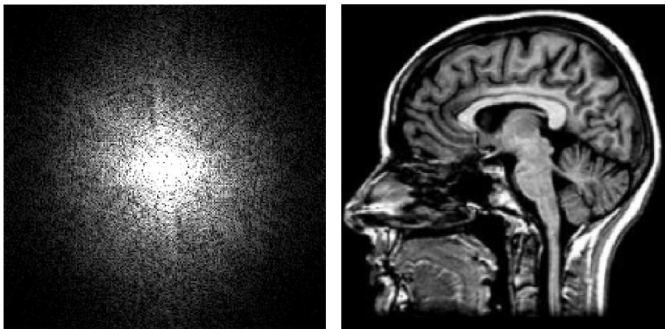


Figure: Left: 2D slice of MRI brain in the Fourier domain (k -space). Right: 2D slice of MRI brain in the image domain.

Background on Magnetic Resonance Imaging (4/5)

Mathematical modelling

Let $s : [0, T] \rightarrow \mathbb{R}^d$, ($d = 2, 3$) denote the sampling curve. We have:

$$s(t) = s(0) + \gamma \int_0^t g(\tau) d\tau \text{ with } g = (g_x, g_y).$$

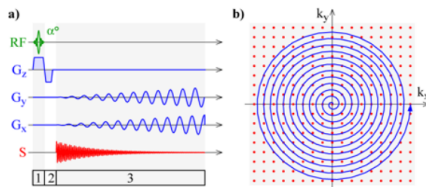


Figure: Pulse sequence and corresponding sampling trajectory.

Background on Magnetic Resonance Imaging (5/5)

The *gradient encoding* g should satisfy:

$$\|g\|_{\infty} \leq G_{\max} \quad \text{and} \quad \|\dot{g}\|_{\infty} \leq S_{\max}.$$

Admissible sampling curves

An *admissible sampling curve in MRI* is a curve belonging to the set:

$$\mathcal{S}_{\text{MRI}} = \{s : [0, T] \mapsto \mathbb{R}^3, \|\dot{s}\|_{\infty} \leq \alpha, \|\ddot{s}\|_{\infty} \leq \beta\}$$

Similar to driving a car on the Fourier plane.

Goals of this thesis (1/2)

Reducing scanning time

- Improve patient comfort.
- Reduce distortions due to patient moves.
- Reduce geometric distortions by decreasing readout times.
- Reducing scanning costs.
- Improve either spatial, temporal or angular resolution (MRI/fMRI/dw-MRI).



Goals of this thesis (2/2)

Let $\rho : [0, 1]^d \rightarrow \mathbb{C}$ be an image and $\hat{\rho}$ denote its Fourier transform.

Our objective: reconstruct $\tilde{\rho}$ such that $\|\rho - \tilde{\rho}\|_2 \leq \epsilon$

Minimize T_ϵ under the constraint that there exists $g : [0, T_\epsilon] \rightarrow \mathbb{R}^d$ s.t.

- g and g' are uniformly bounded.
- Sampling the curve $s(t) = s(0) + \int_0^t g(t)dt$ generates a set

$$E(s) = \{\hat{\rho}(s(k\Delta t))\}_{k \in \{0, \dots, T_\epsilon/(\Delta t)\}}$$

that allows reconstructing $\tilde{\rho}$ with precision ϵ .



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Questions...

- How to choose the measurements?
- How to find s ?
- How to reconstruct $\tilde{\rho}$ knowing $E(s)$?

Outline

From Compressed Sensing to Variable Density Sampling.

- The sampling density

- Definition of Variable Density Sampling

The study of two continuous VDS

- Compressed sensing with Markov chains

- TSP-based variable density sampling

- A projection operator

A projection problem on measure sets

- Problem formulation

- Application to MRI

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Reducing the number of measurements using CS (1/3)

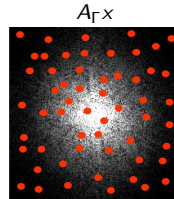
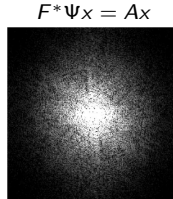
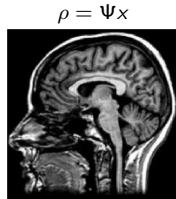
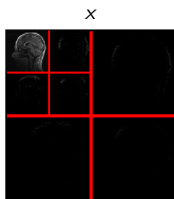
Compressed sensing theory:

- ρ is sparse in a given basis (e.g. wavelets), $\rho = \Psi x$, where $x \in \mathbb{C}^n$ is s -sparse.
- Acquisition matrix: $A = F^* \Psi$.

Let $x \in \mathbb{C}^n$ denote an s -sparse representation of the image.

Let $\Gamma \subseteq \{1, \dots, n\}$ and $A_\Gamma = (a_i^*)_{i \in \Gamma}$. We acquire a measurement vector:

$$y = A_\Gamma x.$$



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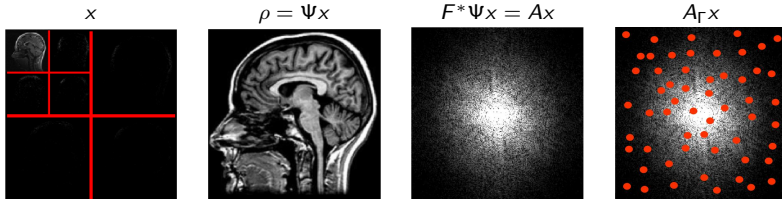
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ℓ_1 reconstruction (promoting sparsity)

$$\min_{z \in \mathbb{C}^n, A_\Gamma z = y} \|z\|_1.$$



Reducing the number of measurements using CS (2/3)

A first CS theorem [Candès and Plan, 2011]

Theorem

Construct Γ by **uniform** and *i.i.d.* drawing the lines of A .

Let x be a sparse vector, containing s non-zero entries. Assume that:

$$m \geq C \cdot s \cdot \left(n \cdot \max_{1 \leq k \leq n} \|a_k\|_\infty^2 \right) \cdot \log \left(\frac{n}{\eta} \right) \quad (1)$$

where C is a universal constant. Then, with probability $1 - \eta$, x is the unique solution of:

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In MRI, $\max_{1 \leq k \leq n} \|a_k\|_\infty^2 = O(1)$, hence $m \gg n$.

This is called the **coherence barrier**

Reducing the number of measurements using CS (3/3)

Breaking the coherence barrier

- Change the acquisition model using tailored RF pulse:
 - Compressed Sensing with random encoding [Haldar et al., 2011].
 - Spread Spectrum MRI [Puy et al., 2012].
- Variable density sampling: draw with higher probability the measurements corresponding to coherent vectors.

Variable Density Sampling - Theoretical Foundations (1/3)

Theorem [Chauffert et al., 2013]

Let x be an arbitrary s -sparse vector. Let $(J_k)_{k \in \{1, \dots, m\}}$ denote a sequence of i.i.d. random variables taking value $i \in \{1, \dots, n\}$ with probability p_i . Generate a random set $\Gamma = \{J_1, \dots, J_m\}$ and measure $y = A_\Gamma x$. Take $\eta \in]0, 1[$ and assume that:

$$m \geq C \cdot s \cdot \max_{k \in \{1, \dots, n\}} \frac{\|a_k\|_\infty^2}{p_k} \ln \left(\frac{n}{\eta} \right)$$

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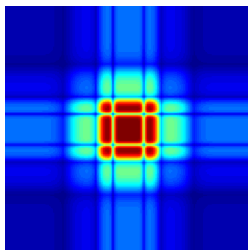
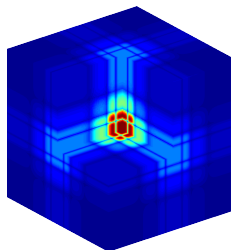
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Optimal distribution $\pi_k \propto \|a_k\|_\infty^2$.

Coherence is now $\max_{k \in \{1, \dots, n\}} \frac{\|a_k\|_\infty^2}{p_k} = \sum_k \|a_k\|_\infty^2 = O(\log(n))$ in MRI.

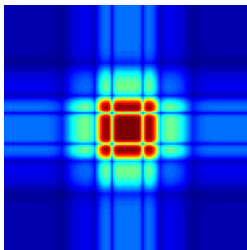
Illustration of optimal sampling strategy for $A = F^* \Psi$ (MRI)

 π in 2D

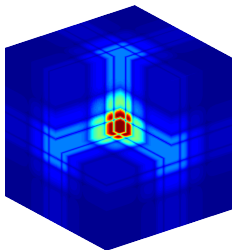
π in 3D

Variable Density Sampling - Theoretical Foundations (2/3)

Illustration of optimal sampling strategy for $A = F^*\Psi$ (MRI)

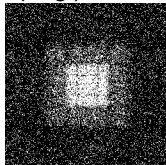


π in 2D



π in 3D

Example of sampling pattern obtained in 2D :



Variable Density Sampling - Theoretical Foundations (3/3)

- Recent results take the signal structure into account [Adcock et al., 2013, Boyer et al., 2015].
- To date, the best sampling distributions are heuristics [Chauffert et al., 2014a].
- From now on, π designs a target sampling distribution.

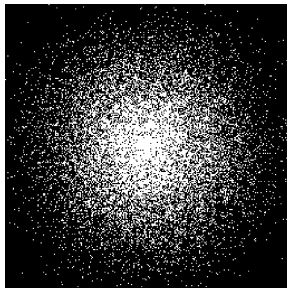
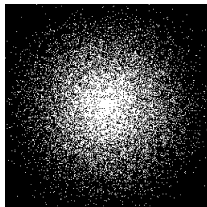
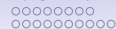


Figure: Example of sampling pattern obtained with CS theory

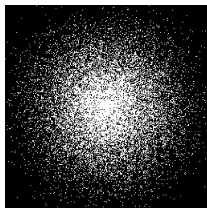
CS-MRI today



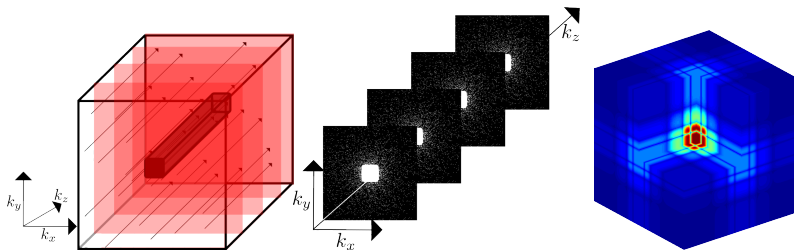
This is NOT feasible ! ($s \notin \mathcal{S}_{\text{MRI}}$)



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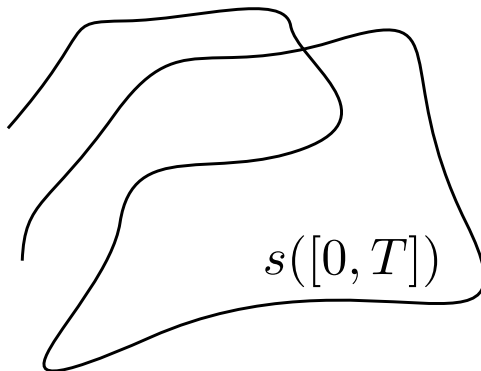
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CS-MRI is sub-optimal ! [Lustig et al., 2007]

Variable Density Sampling - Definitions

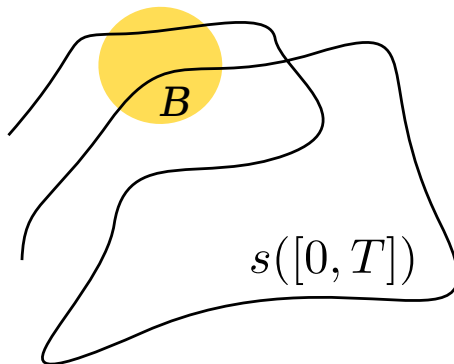
Pushforward measure - illustration





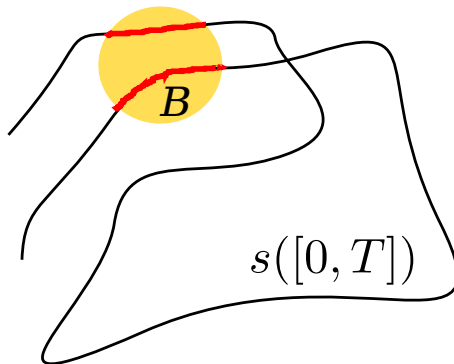
Variable Density Sampling - Definitions

Pushforward measure - illustration



Variable Density Sampling - Definitions

Pushforward measure - illustration



$$\nu(B) = s_* \lambda_T(B) = \lambda_T(s^{-1}(T))$$

λ_T is the (normalized) Lebesgue measure.



Variable Density Sampling - Definitions

Pushforward measure

Let $\Omega = [0, 1]^d$, where $d = 2$ or 3 denote the space dimension. We equip Ω with the Borel algebra \mathcal{B} . Let (X, Σ) be a measurable space and $s : X \rightarrow \Omega$ be a measurable mapping. $\mu : X \rightarrow [0; +\infty[$ denote a measure. The *pushforward measure* ν of μ is defined by:

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Ex. 1: Measures supported by curves

Ex. 2: Atomic measures

$s : \{1, \dots, m\} \rightarrow \Omega$, where $s(i) = p_i$ denotes the i -th point. Set μ as the *counting measure* defined for any set $I \subseteq \{1, \dots, m\}$ by $\mu(I) = \frac{|I|}{m}$. Then ν is defined by

$$\nu = \frac{1}{m} \sum_{i=1}^m \delta_{p_i}.$$



Variable Density Sampling - Definitions

Weak convergence

A sequence of measures (μ_n) is said to weakly converge to μ , if for any bounded continuous function Φ ,

$$\int_{\Omega} \Phi(x) d\mu_n(x) \rightarrow \int_{\Omega} \Phi(x) d\mu(x)$$

Shorthand notation: $\mu_n \rightharpoonup \mu$.



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Variable density sampler

A sequence of (random) trajectories $s_n : X_n \rightarrow \Omega$ is said to be a π -Variable Density Sampler if

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Examples

i.i.d. drawing, random walks ...

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Construction of a discrete Markov chain

Given a target probability distribution $\pi \in \mathbb{R}^n$.

Define a Markov chain $X = (X_i)_{i \in \mathbb{N}}$ on the set $\{1, \dots, n\}$. Use the Metropolis algorithm to construct a stochastic transition matrix $P \in \mathbb{R}^{n \times n}$ such that π is the stationary distribution of X .

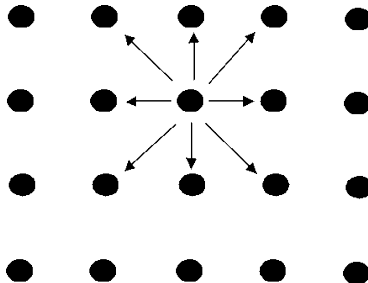


Figure: Authorized transitions to enforce continuity.

CS results

Theorem [Chauffert et al., 2015]

Let x be an s -sparse random vector.

Let $\Gamma = X_1, \dots, X_m$ denote a set of m indexes selected using a Markov chain. Assume that $X_1 \sim \pi$. Then, if

$$m \geq \frac{C}{\varepsilon(P)} \cdot s \cdot \left(\sum_k \|a_k\|_\infty^2 \right) \log^2 \left(\frac{6n}{\eta} \right),$$

every s -sparse vectors are recovered exactly by solving the ℓ^1 minimization problem for matrix A_Γ with probability $1 - \eta$.

$\varepsilon(P)$: spectral gap of the chain (difference between the largest and the second largest eigenvalues of P).

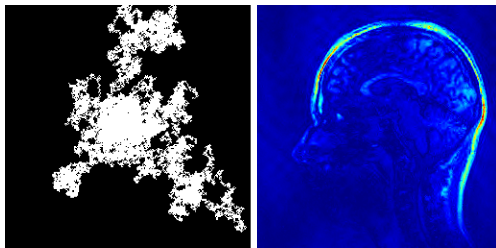
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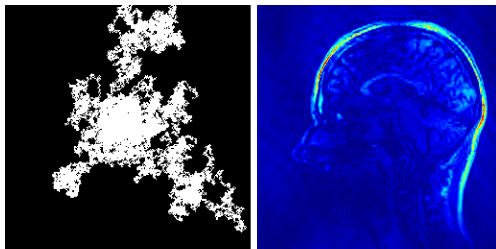
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Sampling with random walks

A practical example (20% measurements, PSNR=30dB)

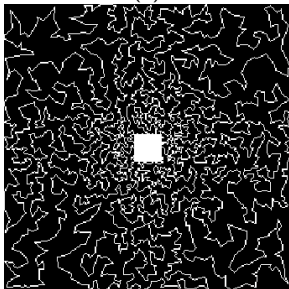




- Time to cover the k -space is slow (controlled by $\epsilon(P)$)
- Local approach

Travelling Salesman Problem (TSP) sampling

Idea : cover the k -space more quickly with a global approach.



- Pushforward measure far from π . From which distribution should we sample the initial points to reach a given target distribution?

The Travelling Salesman sampler

- Let

$$q = \frac{\pi^{d/(d-1)}}{\int_{\Omega} \pi^{d/(d-1)}}$$

- $(x_i)_{i \in \mathbb{N}^*}$ a sequence of points in Ω , *i.i.d.* drawn $\sim q$.
- $X_N = (x_i)_{i \leq N}$.
- Denote $T(X_N)$ the length of the TSP amongst X_N .
- $\gamma_N : [0, T(X_N)] \rightarrow \Omega$ denotes the parametrization of the curve at speed 1.

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

Theorem (TSP is a VDS [Chauffert et al., 2014a])

Almost surely w.r.t. the law $q^{\otimes \mathbb{N}}$ of the sequence $(x_i)_{i \in \mathbb{N}^}$ of random points in the hypercube, $(\gamma_N)_{N \in \mathbb{N}}$ is a π -variable density sampler, i.e.,*

$$\gamma_{N*} \lambda_{T(X_N)} \rightharpoonup \pi$$

Sampling schemes
($r = 5$)

A sagittal MRI scan of a human brain, showing the corpus callosum as a prominent white matter structure connecting the two hemispheres. The image is in grayscale, typical of medical MRI scans.



A sagittal MRI scan of a human brain, showing the corpus callosum as a prominent white matter structure connecting the two hemispheres. The image is in grayscale, with the brain tissue appearing in various shades of gray against a black background.

 ℓ_1 reconstruction

The Travelling Salesman Sampler - Illustration

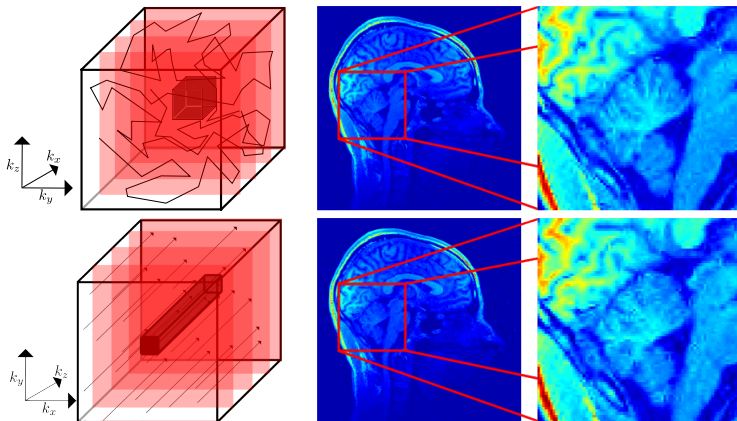


Figure: 3D reconstruction results for $r = 8.8$ for various sampling strategies. **Top row:** TSP-based sampling schemes (PSNR=42.1 dB). **Bottom row:** 2D random drawing and acquisitions along parallel lines [Lustig et al., 2007] (PSNR=40.1 dB).

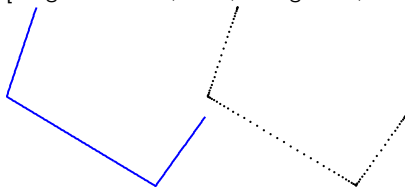
The Parameterization Problem

Finding a parameterization in \mathcal{S}_{MRI} corresponding to a curve support is not easy !

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- Classical approach, find an admissible parameterization [Hargreaves et al., 2004, Lustig et al., 2008]:



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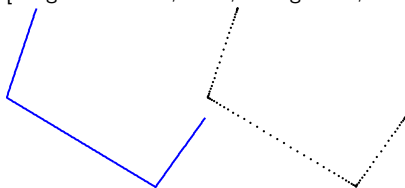
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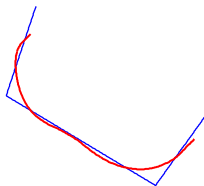
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- Projection onto \mathcal{S}_{MRI} [Chaufert et al., 2014b]





The projection operator

For an input parameterized curve $c : [0; T] \rightarrow \Omega$, define:

$$P_{S_{\text{MRI}}}(c) = \underset{s \in S_{\text{MRI}}}{\text{Arg min}} \int_{t \in [0; T]} (s(t) - c(t))^2 dt$$

Main properties [Chauffert et al., 2014b]

- Fast resolution using accelerated proximal gradient descent on the dual.
- The sampling time is fixed (equal to T).
- The sampling distribution is well preserved (approximation of Wasserstein distance W_2).

The projection operator

For an input parameterized curve $c : [0; T] \rightarrow \Omega$, define:

$$P_{S_{\text{MRI}}}(c) = \text{Arg min}_{s \in S_{\text{MRI}}} \int_{t \in [0; T]} (s(t) - c(t))^2 dt$$

Main properties [Chauffert et al., 2014b]

- Fast resolution using accelerated proximal gradient descent on the dual.
- The sampling time is fixed (equal to T).
- The sampling distribution is well preserved (approximation of Wasserstein distance W_2).

⇒ More importantly, $P_{S_{\text{MRI}}}$ is the cornerstone of a global approach, described in part 3.

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Interim summary

- 2 key properties for a VDS:
 - sampling distribution;
 - fast k -space coverage.
- Sub-optimal 2-step approaches (random walks/TSP + projection).

Interim summary

- 2 key properties for a VDS:
 - sampling distribution;
 - fast k -space coverage.
- Sub-optimal 2-step approaches (random walks/TSP + projection).

How to design feasible sampling trajectories with good coverage speed and good sampling distribution?

Outline

From Compressed Sensing to Variable Density Sampling.

The sampling density

Definition of Variable Density Sampling

The study of two continuous VDS

Compressed sensing with Markov chains

TSP-based variable density sampling

A projection operator

A projection problem on measure sets

Problem formulation

Application to MRI

Introduction of a new metric

Here : $s : \{1, \dots, m\} \rightarrow \Omega$ and $\pi : \Omega \rightarrow \mathbb{R}$ a distribution.

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"S"

 π 

Introduction of a new metric

Useful to compare parameterizations and (probability) distributions.

Here : $s : \{1, \dots, m\} \rightarrow \Omega$ and $\pi : \Omega \rightarrow \mathbb{R}$ a distribution.

"S"

 π 
$$h \star s$$
$$h \star \pi$$


h : a Gaussian kernel.

Related to dithering problem [Teuber et al., 2011].



A projection problem

Working with measures

Let \mathcal{P} denote a set of admissible parameterizations and $\mathcal{M}(\mathcal{P})$ the set of pushforward measures associated with elements of \mathcal{P} : Sampling trajectories $s \in \mathcal{P} \rightarrow \Omega$ are seen through $s_*\mu \in \mathcal{M}(\mathcal{P})$.

$$\mathcal{M}(\mathcal{P}) = \{\nu = s_*\mu, s \in \mathcal{P}\}.$$

m -point measures:

Set of sums of m Dirac delta functions: $\mathcal{M}(\Omega^m) = \{\nu = \frac{1}{m} \sum_{i=1}^m \delta_{p_i}, p_i \in \Omega\}$.

Admissible curves for MRI:

$$\mathcal{M}(\mathcal{S}_{\text{MRI}}) = \{\nu = s_*\mu, s \in \mathcal{S}_{\text{MRI}}\}.$$

We want $\nu \in \mathcal{M}(\mathcal{P})$ to be “as close as possible to” π , the target distribution.



Measuring distances between measures

Constructing a metric

Let π denote the *target density*.

Let ν denote the *pushforward measure*.

Let $h : \Omega \rightarrow \mathbb{R}$ denote a continuous function with a Fourier series that does not vanish. The following mapping:

$$\text{dist}(\pi, \nu) = \|h \star (\pi - \nu)\|_2^2$$

defines a distance (or metric) on \mathcal{M}_Δ , the space of probability measures on Ω .



Properties of the projection problem

Goal: solve numerically, for arbitrary $\mathcal{M}(\mathcal{P})$:

$$\inf_{\nu \in \mathcal{M}(\mathcal{P})} \text{dist}(\pi, \nu)$$

Theorem

- If $\mathcal{P} = \Omega^m$, the sequence of solutions $\nu_m \rightharpoonup \pi$.
- If $\mathcal{P} = \mathcal{S}_{\text{MRI}}$, the sequence of solutions $\nu_T \rightharpoonup \pi$.

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Numerical implementation

The general construction (similar to finite elements)

- Approximate $\mathcal{M}(\mathcal{P})$ by a subset $\mathcal{N}_p \subset \Omega^p$ of n -point measures:

$$\mathcal{N}_p = \mathcal{M}(\mathcal{Q}_p) = \left\{ \nu = \frac{1}{p} \sum_{i=1}^p \delta_{q_i}, \quad \text{for } q = (q_i)_{1 \leq i \leq p} \in \mathcal{Q}_p \right\},$$

where \mathcal{Q}_p is the discretized version of \mathcal{P} .

- Use a projected gradient descent to obtain an approximate projection ν_p^* on \mathcal{N}_p :

$$\nu_p^* \in \operatorname{Argmin}_{\nu \in \mathcal{N}_p} \frac{1}{2} \|h \star (\nu - \pi)\|_2^2,$$

- Reconstruct an approximation $\nu \in \mathcal{M}(\mathcal{P})$ from ν_p^* .



Numerical Resolution

Variational formulation:

$$\min_{\nu \in \mathcal{N}_p} \frac{1}{2} \|h \star (\nu - \pi)\|_2^2 =$$

$$\min_{q \in \mathcal{Q}_p} J(q) = \underbrace{\frac{1}{2} \sum_{i=1}^p \sum_{j=1}^p H(q_i - q_j)}_{\text{Repulsion potential}} - \underbrace{\sum_{i=1}^p \int_{\Omega} H(x - q_i) d\pi(x)}_{\text{Attraction potential}},$$

where H is defined by $\hat{H}(\xi) = |\hat{h}|^2(\xi)$.

- Repulsion potential: fast k -space coverage
- Attraction potential: right target density π
- Generalization of Poisson disk sampling strategy [Bridson, 2007, Vasanaawala et al., 2011]

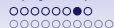
Numerical Resolution

Projected gradient descents in the non-convex case

Assume that H is differentiable with L -Lipschitz continuous gradient. Consider the following algorithm:

$$q^{(k+1)} \in P_{\mathcal{Q}_p} \left(q^{(k)} - \tau \nabla J(q^{(k)}) \right).$$

The sequence $(q^{(k)})_k$ converges to a critical point of the functional J . [Attouch et al., 2013].



Numerical Resolution

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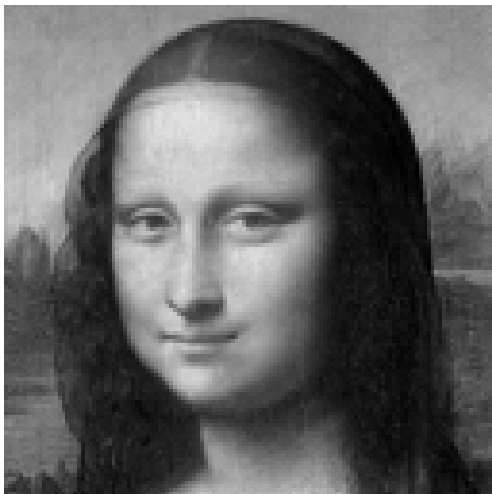
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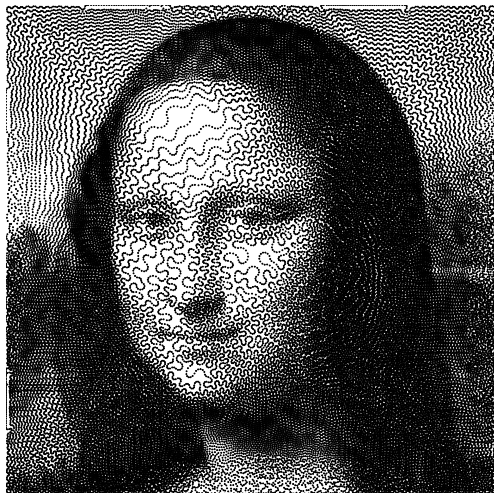
Remark

In MRI, $P_{\mathcal{Q}_p} = P_{S_{MRI}}$!

Example


$$\pi = \text{Mona Lisa}.$$

Example

Representation of Mona Lisa by an element of \mathcal{S}_{MRI} .

Application to MRI

Parameters:

- Image size: $n = 256 \times 256$ (resolution: 1 mm isotropic).
- $m = n/4$ decomposed in two segments of 8,192 samples each to make each trajectory shorter than 200 ms (164 ms).
- If sampling time is too large, multi-shot or segmented trajectories might be necessary.

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Standard resolution imaging: sampling patterns (1/2)

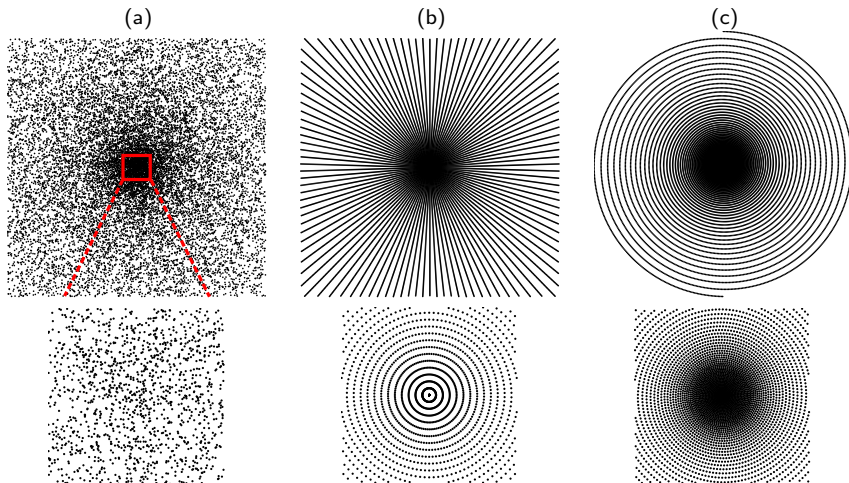


Figure: Classical sampling schemes (a-c). Top row: (a): independent drawing; (b): radial lines ; (c): spiral trajectory. Second row: zooms on the k -space centers.

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Standard resolution imaging: sampling patterns (1/2)

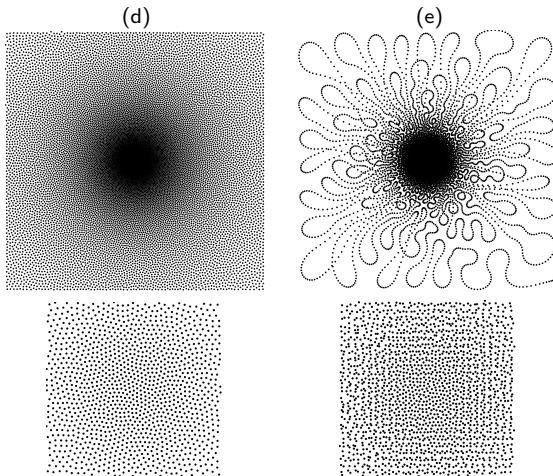
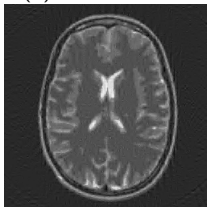
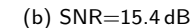


Figure: Sampling schemes obtained with the proposed projection algorithm (d-f). Top row: (d): isolated points; (e): admissible curves for MRI. Bottom row: zooms on the k -space center.

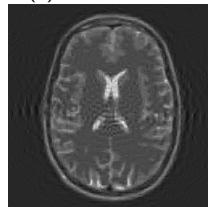
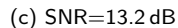
(a) SNR=17.7 dB



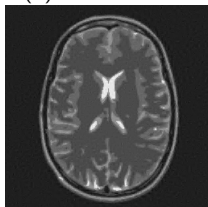
(i.i.d.)



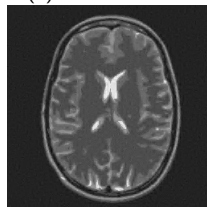
(radial)



(spiral)



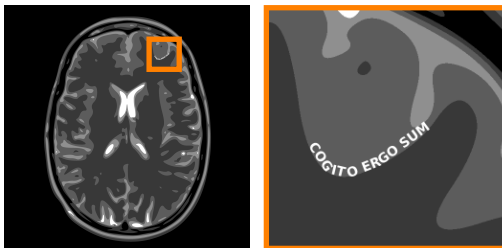
(m -points measure)



(admissible curve for MRI)

Figure: Reconstruction results for the sampling patterns presented.

Very high-resolution imaging



Parameters:

Image size: $n = 2048 \times 2048$ (resolution: $100 \mu\text{m}$ isotropic). $m = 0.048n$ decomposed in:

- 196 radial lines of 1,024 equispaced samples;
- 8 rotated versions of the same spiral made up by 25,000 samples.
- 8 curves of 25,000 samples each.

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Very-high resolution imaging: Competing trajectories (1/2)

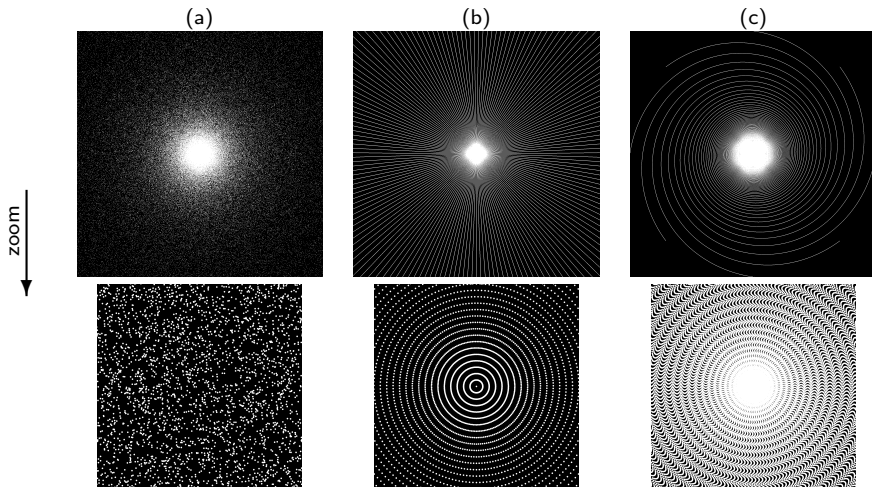


Figure: Standard sampling schemes composed of 200,000 samples. (a): i.i.d. drawings. (b): Radial lines. (c): 4 interleaved spirals.

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Very-high resolution imaging: Competing trajectories (2/2)

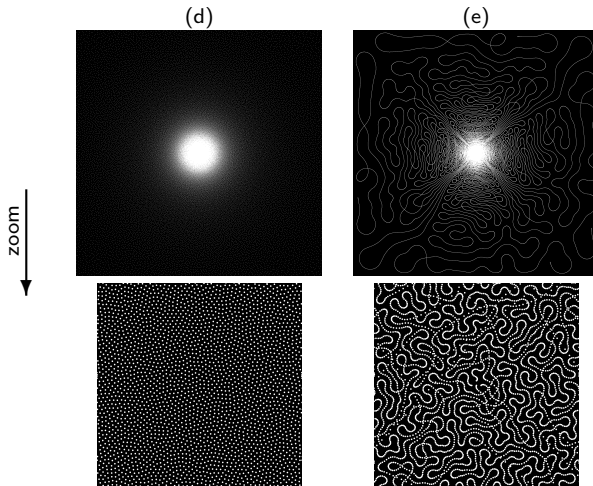


Figure: Sampling schemes yielded by our algorithm and composed of 200,000 samples. (d): Isolated measurements. (e): 4 feasible curves in MRI.

(a) SNR=26.7 dB



(i.i.d.)



(radial)



(spiral)



Very-high resolution imaging: Reconstructed images (2/2)

(d) SNR=27.0 dB



(e) SNR=23.5 dB



(m -points measure)



(admissible curve for MRI)

Interim summary

- A **global** approach by projection on measure sets.
- A convergent projection algorithm for computing local minimizer.
- The method is generic enough to include additional constraints (e.g., multishot).

Conclusion & Outlook (1/2)

Theoretical contributions

- Identification of CS-MRI questions and mathematical formalism of VDS.
- Demonstration of key properties of a VDS with 3 independent contributions:
 - closed form of “optimal sampling distribution” for MRI.
 - CS result for Random walks.
 - TSP sampling with guarantees on the distribution.
- A projection algorithm onto the set of MRI kinematics constraints.
- A measure projection algorithm with several potential applications.

Theoretical outlook

- Fill the gap between heuristic and optimal sampling distributions.
- Obtain theoretical guarantees in Compressed Sensing for trajectories obtained by measure projection...

Conclusion & Outlook (2/2)

Promising results on simulations

- 3D continuous CS-MRI outperforms classical 3D CS-MRI.
- On 2D simulations, curves obtained by projection provide better results compared to spiral or radial by at least 3 dB.

Outlook

- Design 3D trajectories by projection.
- Better manage MRI constraints such as off-resonance effects. Adapt the parameters to different imaging modalities.
- Manage discrepancy between prescribed and actual trajectory.
- Implement MR sequences on a 7T scanner at NeuroSpin (PhD thesis of C. Lazarus beginning in 2015).

Codes

- Matlab codes for Cartesian CS-MRI in 2D and 3D, including TSP sampling.
- Toolbox for curve projection.

Journal publications (+ 6 conference papers)

- **Variable density sampling with continuous trajectories.** N. C., P. Ciuciu, J. Kahn and P. Weiss, SIAM Journal on Imaging Science, Vol. 7, Issue 4, pp. 1962–1992 (2014).
- **A projection algorithm for gradient waveforms design in Magnetic Resonance Imaging.** N. C., P. Weiss, J. Kahn and P. Ciuciu. In revision in IEEE Transactions on Medical Imaging
- **A projection method on measures sets.** N. C., P. Ciuciu, J. Kahn and P. Weiss (2015). Submitted à Constructive Approximation (2015)
- **On the generation of sampling schemes for Magnetic Resonance Imaging.** C. Boyer, N. C., P. Ciuciu, J. Kahn, P. Weiss (2015). Submitted soon.
- **A concentration inequality for matrix-valued Markov chains.** In preparation

Thanks

To my advisors :

Philippe Ciuciu



Pierre Weiss



To :

Claire Boyer



Jonas Kahn



And to Benoit Larrat, Sebastien Mériaux, Alexandre Vignaud...

Projection of videos - “ $\pi(t)$ ” distribution



Projection of videos - projection on the set of 1000-point measures



Projection of videos - projection on a set of admissible curves

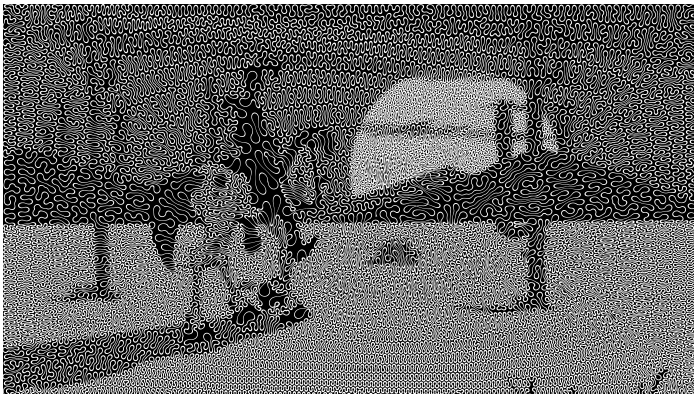


From Meisje met de Parel (Vermeer, 1665) to ...



Thank you for your attention !

Questions ?



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Supplementary material

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The key ingredient of the proof

\mathcal{G} a finite graph with N vertices and (X_n) an irreducible and reversible Markov chain (X_n) on \mathcal{G} . P its transition matrix with stationary distribution π . $f : \mathcal{G} \rightarrow \mathbb{H}^d$, the set of Hermitian matrices of size $d \times d$. Assume that $X_1 \sim q$ and that:

$$\sum_{y \in \mathcal{G}} \pi(y) f(y) = 0 \quad \text{and} \quad \lambda_{\max}(f(y)) \leq R, \forall y \in \mathcal{G}.$$

Define :

$$\sigma_n^2 := n \cdot \lambda_{\max} \left(\sum_{y \in \mathcal{G}} \pi(y) f(y)^2 \right)$$

Then, for all $t > 0$,

$$\mathbb{P} \left(\lambda_{\max} \left(\sum_{i=1}^n f(X_i) \right) \geq t \right) \leq d \cdot \sup \left(\frac{q_i}{\pi_i} \right) \cdot \exp \left(- \frac{\varepsilon(P) t^2}{4\sigma_n^2 + 2Rt\varepsilon(P)/3} \right).$$

The Travelling Salesman sampler intuition

Let q be the distribution of the “cities”.

Intuition

Consider a small hypercube:

- The number of point n is $\propto q$;

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Consider a small hypercube:

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- The typical distance is proportional to $n^{-1/d}$ (or $q^{-1/d}$);

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- \Rightarrow The length of the TSP in the small cube is $\propto qq^{-1/d} = q^{(d-1)/d}$

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Conclusion

To reach a target density p , one should choose $q \propto p^{d/(d-1)!}$