# Edge preserving and noise reducing reconstruction for magnetic particle imaging

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# MPI is an emerging imaging modality based on non-linear response of magnetic nanoparticles to an applied magnetic field

- Invention in 2005 by Gleich and Weizenecker
- First in-vivo experiment in 2009

## Features of MPI

- *MPI*. Spatial resolution: 1mm ; measurement time: 0.1 sec.
- MRT. Spatial resolution: 1mm ; measurement time: 10 sec -30 min.
- PET. Spatial resolution: 4mm ; measurement time: 1 min.

**Potential applications:** cancer detection, blood flow monitoring, tracking of instruments in cardiovascular intervention

# Prototypical application: Catheter tracking for angioplasty

Stenosis phantom before (top) and after (bottom) the intervention by a balloon catheter



#### Forward model of MPI as linear system

 $Au \approx f$ 

where

- $f \in \mathbb{R}^{M}$  acquired (noisy) data
- u unknown particle concentration
- A linear system function  $A : \mathbb{R}^{n_1 \times n_2 \times n_3} \to \mathbb{R}^M$ , as matrix  $\widetilde{A} \in \mathbb{R}^{N \times M}$

## System function A

- here: measuremenent-based using a delta probe
- alternative: model-based reconstruction (Knopp '10; Goodwill/Conolly '10; März/Weinmann '15)

### Image reconstruction ill-posed inverse problem (Knopp '08; März/Weinmann '15)

ightarrow regularization necessary

# Currently used reconstruction method: Tikhonov regularization with non-negativity constraints

$$u_{\rho} = \arg \min_{u \ge 0} \rho ||u||^2 + \frac{1}{2} ||Au - f||^2$$

- +  $u_{\rho}$  solution of constrained linear system  $\rightsquigarrow$  standard solvers
- − Prior  $\rho ||u||^2$  not well matched to image properties  $\rightarrow$  limited noise suppression, loss of contrast, smoothes out edges



Inflating balloon catheter over time, maximum intensity projection of reconstruction result

#### Image characteristics

- Catheter and background have approximately homogeneous concentration
- Catheter volume is small compared to background
- Physical assumption: particle concentration is non-negative

Fused lasso model (Tibshirani et al. '05) with non-negativity constraint

$$u^{\#} = \arg\min_{u\geq 0} \alpha \operatorname{TV}(u) + \beta ||u||_1 + \frac{1}{2} ||Au - f||_2^2.$$

Discrete version in 1D

$$u^{\#} = \arg\min_{u \in (\mathbb{R}^+_0)^n} \alpha \sum_i |u_{i+1} - u_i| + \beta \sum_i |u_i| + \frac{1}{2} \sum_i |(Au)_i - f_i|^2.$$



#### Simulated data



#### Simulated data

Real data of a physical phantom

(two homogeneous spots of length 4 mm in a 5 mm distance, left spot has double particle concentration right spot)



Finite difference discretization (Blake/Zisserman '87; Chambolle '99)

$$\mathsf{TV}_{2\mathsf{D}}(u) = \sum_{s=1}^{S} \omega_{s} ||\nabla_{a_{s}} u||_{1} = \sum_{s=1}^{S} \sum_{ij} \omega_{s} |u_{ij} - u_{(i,j)+a_{s}}|,$$

with a finite difference system  $\mathcal{N} = \{a_1, ..., a_S\} \subset \mathbb{Z}^2 \setminus \{0\}$  and weights  $\omega_1, ..., \omega_S > 0$ .

#### Common finite difference systems

$$\mathcal{N}_0 = \{(1,0), (0,1)\},\$$
$$\mathcal{N}_1 = \{(1,0), (0,1), (1,1), (1,-1)\},\$$
$$\mathcal{N}_2 = \{(1,0), (0,1), (1,1), (1,-1), (-2,-1), (-2,1), (2,1), (2,-1)\},\$$

Discretization (system N, weights  $\omega$ ) gives rise to a metric on  $\mathbb{R}^2$  induced by

$$\|\mathbf{a}\|_{\mathcal{N}} = \sum_{s=1}^{S} \omega_s |\langle \mathbf{a}, \mathbf{a}_s \rangle|, \quad \mathbf{a} \in \mathbb{R}^2.$$

Proposed design criterion for  $\omega$  (Storath/Weinmann/Frikel/Unser '15)

$$\|a\|_{\mathcal{N}} \stackrel{!}{=} \|a\|_2$$
 for all  $a \in \mathcal{N}$ 

 $\rightsquigarrow$  linear system

$$T\omega = q$$

with 
$$T_{rs} = |\langle a_r, a_s \rangle|$$
 and  $q_r = ||a_r||_2$ 



**Measure of isotropy** *E*: Ratio of shortest and longest vector on the red line (E = 1 is optimal) (Chambolle '99)

Discretization of the form

$$\mathsf{TV}_{3\mathsf{D}}(u) = \sum_{s=1}^{S} \omega_s ||\nabla_{\mathsf{a}_s} u||_1 = \sum_{s=1}^{S} \sum_{ijk} \omega_s |u_{ijk} - u_{(i,j,k)+\mathsf{a}_s}|.$$

#### with 26-connected neighborhood

$$\mathcal{N}_{3D} = \{ (1,0,0), (0,1,0), (0,0,1), (1,1,0), (1,-1,0), (1,0,1), \\ (1,0,-1), (0,1,1), (0,1,-1), (1,1,1), (1,1,-1), (1,-1,-1), (-1,1,-1) \}$$

Discretization of the form

$$\mathsf{TV}_{3\mathsf{D}}(u) = \sum_{s=1}^{S} \omega_{s} ||\nabla_{a_{s}} u||_{1} = \sum_{s=1}^{S} \sum_{ijk} \omega_{s} |u_{ijk} - u_{(i,j,k)+a_{s}}|.$$

#### with 26-connected neighborhood

$$\begin{split} \mathcal{N}_{\text{3D}} &= \{(1,0,0), (0,1,0), (0,0,1), (1,1,0), (1,-1,0), (1,0,1), \\ &\quad (1,0,-1), (0,1,1), (0,1,-1), (1,1,1), (1,1,-1), (1,-1,-1), (-1,1,-1)\} \end{split}$$

#### MPI scanner configuration: z-direction has double resolution of x-y resolution

 $\sim$  incorporate into weight design  $T\omega = q$  by setting right hand side to

$$q_s = (\sum_{i=1}^3 (\delta_i \cdot (a_s)_i)^2)^{1/2}.$$

where  $\delta$  vector of voxel face areas,  $\delta = (\Delta y \Delta z, \Delta x \Delta z, \Delta x \Delta y)$ 

**Problem:** Solving  $T\omega = q$  can lead to negative weights

ightarrow solve in least squares sense with non-negativity constraint

$$\min_{\omega} \|T\omega - q\|_2^2, \quad \text{s.t.} \quad \omega \ge 0.$$



Left: Desired distances, Center: anisotropic discretization (8-NH), Right: proposed discretization (based on 26-NH)

## Discretization of fused lasso problem

$$u^{\#} = \arg\min_{u} \alpha \sum_{s=1}^{S} \omega_{s} ||\nabla_{a_{s}}u||_{1} + \beta ||u||_{1} + I_{+}(u) + \frac{1}{2} ||Au - f||_{2}^{2},$$

where  $I_+(u)$  is equal to 0 if  $u_{ij} \ge 0$  for all *i*, *j*, and equal to  $\infty$  otherwise.

### **Proposed splitting**

$$u^{\#} = \arg\min_{u} \sum_{s=1}^{S} \underbrace{(\alpha \omega_{s} ||\nabla_{a_{s}} u||_{1} + \frac{\beta}{S} ||u||_{1})}_{G_{s}(u)} + I_{+}(u) + \underbrace{\frac{1}{2} ||Au - f||_{2}^{2}}_{F(u)},$$

Minimization using generalized forward backward algorithm (Raguet/Fadili/Peyré '13)

Proposed splitting for the fused lasso problem

$$u^{\#} = \arg\min_{u} \sum_{s=1}^{S} \underbrace{(\alpha \omega_{s} ||\nabla_{a_{s}} u||_{1} + \frac{\beta}{S} ||u||_{1})}_{G_{s}(u)} + I_{+}(u) + \underbrace{\frac{1}{2} ||Au - f||_{2}^{2}}_{F(u)}$$

Minimization using a generalized forward backward algorithm (Raguet/Fadili/Peyré '13) Iteration

$$\begin{aligned} z_{1}^{(k+1)} &= z_{1}^{(k)} + \lambda_{k} \left( \operatorname{prox}_{\frac{\gamma G_{1}}{r_{1}}} \left( 2u^{(k)} - z_{1}^{(k)} - \gamma \nabla F(u^{(k)}) \right) - u^{(k)} \right), \\ \vdots \\ z_{S}^{(k+1)} &= z_{S}^{(k)} + \lambda_{k} \left( \operatorname{prox}_{\frac{\gamma G_{S}}{r_{S}}} \left( 2u^{(k)} - z_{S}^{(k)} - \gamma \nabla F(u^{(k)}) \right) - u^{(k)} \right), \\ z_{S+1}^{(k+1)} &= z_{S+1}^{(k)} + \lambda_{k} \left( \operatorname{prox}_{\frac{\gamma T_{+}}{r_{S+1}}} \left( 2u^{(k)} - z_{S+1}^{(k)} - \gamma \nabla F(u^{(k)}) \right) - u^{(k)} \right), \\ u^{(k+1)} &= \sum_{s=1}^{S+1} r_{s} z_{s}^{(k+1)}. \end{aligned}$$

#### Idea of a (basic, non-relaxed) forward backward algorithm

$$u^{\#} = \arg\min_{u} f_1(u) + f_2(u)$$

with

 $f_1$  convex, potentially not differentiable,  $f_2$  convex, differentiable.

#### Iteration

$$u^{(k+1)} = \underbrace{\operatorname{prox}_{\gamma f_1}}_{\operatorname{backward step}} \left( \underbrace{u^{(k)} - \gamma \nabla f_2(u^{(k)})}_{\operatorname{forward step}} \right),$$

where

$$\operatorname{prox}_{\alpha f}(u) = \arg\min_{x} \alpha f(x) + \frac{1}{2} ||x - u||_{2}^{2}$$

#### Relaxation

$$u^{(k+1)} = u^{(k)} + \lambda_k \left( \text{prox}_{f_1/\beta} \left( u^{(k)} - \frac{1}{\beta} \nabla f_2(u^{(k)}) \right) - u^{(k)} \right).$$

**Convergence** for  $\beta \ge \frac{1}{L}$ , *L* Lipschitz constant of  $\nabla f_2$ ,  $\lambda_k \in [\varepsilon, 3/2 - \varepsilon]$ ,  $\varepsilon > 0$  (cf. Combettes '06).

Iteration (Generalized forward backward algorithm)

$$\begin{aligned} z_{1}^{(k+1)} &= z_{1}^{(k)} + \lambda_{k} \left( \operatorname{prox}_{\frac{\gamma G_{1}}{r_{1}}} \left( 2u^{(k)} - z_{1}^{(k)} - \gamma \nabla F(u^{(k)}) \right) - u^{(k)} \right), \\ \vdots \\ z_{S}^{(k+1)} &= z_{S}^{(k)} + \lambda_{k} \left( \operatorname{prox}_{\frac{\gamma G_{S}}{r_{S}}} \left( 2u^{(k)} - z_{S}^{(k)} - \gamma \nabla F(u^{(k)}) \right) - u^{(k)} \right), \\ z_{S+1}^{(k+1)} &= z_{S+1}^{(k)} + \lambda_{k} \left( \operatorname{prox}_{\frac{\gamma I_{+}}{r_{S+1}}} \left( 2u^{(k)} - z_{S+1}^{(k)} - \gamma \nabla F(u^{(k)}) \right) - u^{(k)} \right), \\ u^{(k+1)} &= \sum_{s=1}^{S+1} r_{s} z_{S}^{(k+1)}. \end{aligned}$$

#### Algorithmic parameters and convergence

 $\gamma = 1/||A^*A||_{op}, \lambda_k = 1, \text{ and } r_1 = \ldots = r_{S+1} = 1/(S+1), \text{ guarantee convergence}$ (Raguet/Fadiil/Peyré '13)

Advantage. We can explicitly compute the involved proximal mappings.

:

Iteration (Generalized forward backward algorithm)

$$z_{S+1}^{(k+1)} = z_{S+1}^{(k)} + \lambda_k \left( \operatorname{prox}_{\frac{\gamma I_+}{I_{S+1}}} \left( 2u^{(k)} - z_{S+1}^{(k)} - \gamma \nabla F(u^{(k)}) \right) - u^{(k)} \right),$$
  
:

#### Gradient step in F

$$\nabla F(u) = A^*(Au - f).$$

Only matrix vector multiplication O(MN)

 $\sim$  NO linear system for (large and dense) system matrix A needs to be solved!

:

Iteration (Generalized forward backward algorithm)

$$z_{S+1}^{(k+1)} = z_{S+1}^{(k)} + \lambda_k \left( \operatorname{prox}_{\frac{\gamma I_+}{I_{S+1}}} \left( 2u^{(k)} - z_{S+1}^{(k)} - \gamma \nabla F(u^{(k)}) \right) - u^{(k)} \right),$$

#### Gradient step in F

$$\nabla F(u) = A^*(Au - f).$$

Only matrix vector multiplication O(MN)

→ NO linear system for (large and dense) system matrix A needs to be solved!

**Proximal mappings of**  $\mathcal{I}_+ \rightsquigarrow$  cutting negative values

$$(\operatorname{prox}_{\gamma I_+/r_{S+1}}(u))_{ij} = \arg\min_{r\in\mathbb{R}}\gamma \frac{I_+(r)}{r_{S+1}} + \frac{1}{2}||r-u_{ij}||_2^2 = \max(0, u_{ij}).$$

where  $I_+(u)$  is equal to 0 if  $u_{ij} \ge 0$  for all *i*, *j*, and equal to  $\infty$  otherwise.

## Subproblems of the algorithm

Iteration (Generalized forward backward algorithm)

$$\begin{aligned} z_{1}^{(k+1)} &= z_{1}^{(k)} + \lambda_{k} \left( \operatorname{prox}_{\frac{\gamma G_{1}}{r_{1}}} \left( 2u^{(k)} - z_{1}^{(k)} - \gamma \nabla F(u^{(k)}) \right) - u^{(k)} \right), \\ \vdots \\ z_{S}^{(k+1)} &= z_{S}^{(k)} + \lambda_{k} \left( \operatorname{prox}_{\frac{\gamma G_{S}}{r_{S}}} \left( 2u^{(k)} - z_{S}^{(k)} - \gamma \nabla F(u^{(k)}) \right) - u^{(k)} \right), \\ \vdots \end{aligned}$$

where

$$G_s(u) = \alpha \omega_s \|\nabla_{a_s} u\|_1 + \frac{\beta}{S} \|u\|_1.$$

**Proximal mappings of**  $G_s \rightsquigarrow$  decomposes into pathwise univariate fused lasso problems of the form

$$v^{\#} = \arg\min_{\mathbf{v}\in\mathbb{R}^n} \alpha' \sum_{i=1}^{n-1} |\mathbf{v}_{i+1} - \mathbf{v}_i| + \beta' \sum_{i=1}^n |\mathbf{v}_i| + \frac{1}{2} \sum_{i=1}^n (\mathbf{v}_i - \mathbf{f}'_i)^2.$$

Exact solution  $v^{\#}$  of 1D fused lasso problem in two stages

$$v^{\#} = \arg\min_{v\in\mathbb{R}^n} \alpha' \sum_{i=1}^{n-1} |v_{i+1} - v_i| + \beta' \sum_{i=1}^n |v_i| + \frac{1}{2} \sum_{i=1}^n (v_i - f'_i)^2.$$

(i) solve TV problem (i.e. fused lasso with  $\beta' = 0$ )

$$u^{0} = \arg\min_{v \in \mathbb{R}^{n}} \alpha' \sum_{i=1}^{n-1} |v_{i+1} - v_{i}| + \frac{1}{2} \sum_{i=1}^{n} (v_{i} - f'_{i})^{2}$$

using taut string algorithm (Davies/Kovac '01; Condat '13)

(ii) fused lasso solution by soft-thresholding of  $u^0$  (Friedman et al. '07)

$$v_i^{\#} = \mathsf{ST}_{\beta'}(u_i^0) = \operatorname{sign}(u_i^0) \max(|u_i^0| - \beta', 0), \quad i = 1, \dots, n.$$

#### Key for fast algorithm: both steps have linear complexity

## Reconstruction from simulated data







	_	1.4
-	-	1.2
-	-	1
-		0.8
		0.6
-		0.4
_	-	0.2

#### NRMSE=0.073, SSIM=0.360





NRMSE=0.029, SSIM=0.993

10% noise

1.4

1.2

1

0.8

0.6

0.4

0.2

1.4

1.2

1

0.8

0.6

0.4

0.2



NRMSE=0.084, SSIM=0.386



NRMSE=0.037, SSIM=989

15% noise



#### NRMSE=0.093, SSIM=0.379



NRMSE=0.041, SSIM=0.986

### Scanner setup

- Preclinical MPI scanner from Philips/Bruker
  - selection field gradient:  $1.5 \text{Tm}^{-1} \mu_0^{-1} \text{ in } z \text{ and}$  $0.75 \text{Tm}^{-1} \mu_0^{-1} \text{ in } x, y \text{-direction}$
- Vessel phantom: polyvinyl chloride tube
- Balloon catheter inflated with ferudextran (pressure between 4.5 to 20 bar)
- 20000 frames without averaging
- Matrix measured with a 2×2×1 mm<sup>3</sup> delta probe filled with Resovist
  - Field of view 25 × 25 × 25
  - $\Rightarrow$  System matrix of size 13104  $\times$  15625



Stenosis phantom before and after experiment

Results visualized as maximum intensity projection along z-axis

baseline method

proposed method

SNR = 14.1 dB 0.7 seconds per frame SNR = 30.0 dB 5.0 seconds per frame

# 3D real data: reconstruction



Intensity profile at central axis over time (left: baseline, right: proposed)



Isosurface rendering of catheter intensity (top: baseline; bottom: proposed)

## Summary

#### Summary

- Fused lasso model for noise suppressing and edge preserving reconstruction in 3D+time MPI
- Quasi-isotropic discretization adapted to 3D acquisition geometry
- Efficient minimization algorithm (parallelizable, no linear system to be solved explicitly)

#### Main reference:

M. Storath, C. Brandt, M. Hofmann, T. Knopp, J. Salamon, A. Weber, A. Weinmann "Edge preserving and noise reducing reconstruction for magnetic particle imaging" IEEE T Medical Imaging, 2017