

Radon Transform Inversion using the Shearlet Representation

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Introduction

The *Radon transform* of a function $f(x)$, $x \in \mathbb{R}^2$, is defined as

$$(Rf)(\theta, t) = \int_{L(\theta, t)} f(x) dx,$$

where $L(\theta, t)$ is the straight line $x \cdot \theta = t$, for $\theta \in S^1$, $t \in \mathbb{R}$.

The Radon transform arises in situations where one wants to determine structural properties of an object by methods that utilize projected information, as occurring, for example, in *X-Ray Computed Tomography (CT)*, *Magnetic Resonance Imaging (MRI)*, *Synthetic Aperture Radars (SAR)* and *Seismic Tomography*.

Introduction

The problem of interest consists in *recovering the object f from the Radon data*

$$y(\theta, t) = R f(\theta, t)$$

or (in the presence of noise)

$$y(\theta, t) = R f(\theta, t) + z(\theta, t).$$

In principle, the mathematical problem was solved by Radon [1917], who obtained the inversion formula:

$$f(x) = \frac{1}{4\pi^2} \int_{S^1} \int_{\mathbb{R}} \frac{\frac{d}{dt} R(\theta, t)}{x \cdot \theta - t} dt d\theta.$$

Introduction

Problem solved?

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- How to convert the inversion formula of the Radon transform into an accurate computational algorithm is far from obvious.
- In particular, in most cases it is not possible to measure all the data $R(\theta, t)$. In this situation, serious issues of uniqueness and stability of solutions arise. This is further complicated if the data are corrupted by noise.

Outline

1. Ill-posed Problems
2. Shearlet Representation
3. Shearlet-based Inversion of Radon Data

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Ill-posed Problems

For problems in mathematical physics, Hadamard postulated three properties which he deemed should be satisfied by all “reasonable” problems:

1. Existence of a solution.
2. Uniqueness of a solution.
3. Continuous dependence of a solution on the data.

A problem satisfying all these three requirements is *well-posed*.

Unfortunately, many important problems are not well-posed.

Ill-posed Problems

Consider the problem of recovering $f \in \mathcal{H}$ from the linear equation:

$$A f = g.$$

This inverse problem might fail to be well-posed because of the following:

1. It is not solvable since g is not in the range of A .
2. It is not uniquely solvable since A is not injective.
3. The solution does not depend continuously on the data since A^{-1} is not continuous.

Ill-posed Problems

Issues 1. and 2. can be dealt with by using the *generalized inverse*:

$$A^+ = (A^* A)^{-1} A^*.$$

so that $f^+ = A^+ g$.

Using the *singular value decomposition*:

$$A = \sum_k \sigma_k \langle f, f_k \rangle g_k$$

where (f_k) , (g_k) are appropriate orthonormal systems and (σ_k) are the singular values of A , the generalized inverse of A is

$$A^+ g = \sum_k \sigma_k^{-1} \langle g, g_k \rangle f_k.$$

However, A^+ is not continuous in general (singular values $\rightarrow 0$).

In this case a *regularization* must be introduced.

Ill-posed Problems

Example of regularization: *Truncated SVD*

Consider the SVD of A

$$A = \sum_k \sigma_k \langle f, f_k \rangle g_k.$$

Recall that, formally,

$$A^+ g = \sum_k \sigma_k^{-1} \langle g, g_k \rangle f_k.$$

Then a regularized inverse is obtained as

$$T_\gamma g = \sum_{\sigma_k \geq \gamma} \sigma_k^{-1} \langle g, g_k \rangle f_k.$$

Ill-posed Problems

Example of regularization: *Tikhonov regularization*

The regularized inverse has the form:

$$T_\gamma g = \sum_k w_\gamma(\sigma_k) \sigma_k^{-1} \langle g, g_k \rangle f_k,$$

where $w_\gamma(\sigma_k) = \frac{1}{1 + \gamma/\sigma_k^2}$.

This is equivalent to considering the regularized inverse operators

$$T_\gamma = (A^* A + \gamma I)^{-1} A^*.$$

Radon Transform

The singular value decomposition of the Radon transform R is of the form

$$Rf = \sum_{m=0}^{\infty} \sigma_m \langle f, h_m \rangle g_m,$$

where

$$\sigma_m^2 = \frac{2\pi}{m+1}.$$

Since the singular value decay slowly to 0, the ill-posedness of the Radon problem is not very pronounced.

If only incomplete data $(Rf)(\theta, t)$ are known, the problem may become severely ill-posed.

Radon Transform

Traditionally, the function f is estimated by regularizing the Radon inverse as

$$\tilde{f} = \sum_{m=0}^{\infty} w_m \sigma_m^{-1} [Rf, f_m] h_m,$$

where $[\cdot, \cdot]$ is the inner product in the space \mathcal{D} of L^2 functions on $S^1 \times \mathbb{R}$ with antipodal symmetry.

The window coefficients w_m “regularize” the effect of small singular values σ_m .

Drawback: *As a result of the regularization, the high frequency information in f is damped, as evident in typical regularized reconstructions which are blurred versions of the original.*

Radon Transform

- The limitation of SVD is due to the fact that the basis functions employed in the decomposition *derive entirely from the operator and not from the object* to be recovered. As a result, these basis functions cannot approximate all kind of objects effectively.

Radon Transform

- The limitation of SVD is due to the fact that the basis functions employed in the decomposition *derive entirely from the operator and not from the object* to be recovered. As a result, these basis functions cannot approximate all kind of objects effectively.

- The approach that we propose adapts the paradigm of the *Wavelet-Vaguelette Decomposition*, introduced by Donoho [1995].

In this approach, the singular-value system is replaced by a representation system which does not depend solely on the operator, but is chosen to best capture the features of the objects to be recovered.

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Directional Multiscale Representations

Traditional multiscale systems (i.e., wavelets) are optimal in dealing point-discontinuities only. They have a limited capability to deal singularities in higher dimensions such as edges and moving fronts.

The *shearlet representation* belongs to a class of representations which have been introduced to provide *sparse* representations for multidimensional functions with distributed discontinuities.

Another well known example of such representation is the *curvelet representation* of Candès and Donoho.

Shearlet Representation [GLLWW04, KL05]

The shearlet representation provides a directional multiscale decomposition of functions within the framework of affine systems.

A **Shearlet System**, for $n = 2$, is an affine-like system of the form

$$\{\psi_{j,\ell,k} = |\det A|^{j/2} \psi(B^\ell A^j x - k) : j, \ell \in \mathbb{Z}, k \in \mathbb{Z}^2\},$$

where

$$B = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}, \quad A = \begin{pmatrix} 2 & 0 \\ 0 & \sqrt{2} \end{pmatrix},$$

and ψ is a well-localized function.

A is the *anisotropic dilation matrix* and B is the *shear matrix*.

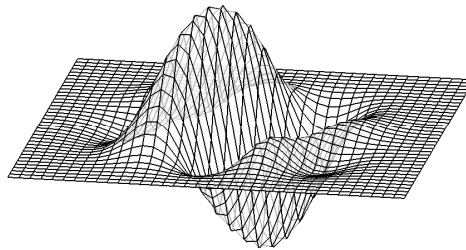
Shearlet Representation

The generating function of the shearlet system $\{\psi_{j,\ell,k}\}$ is chosen to be a band-limited, well-localized function, of the form

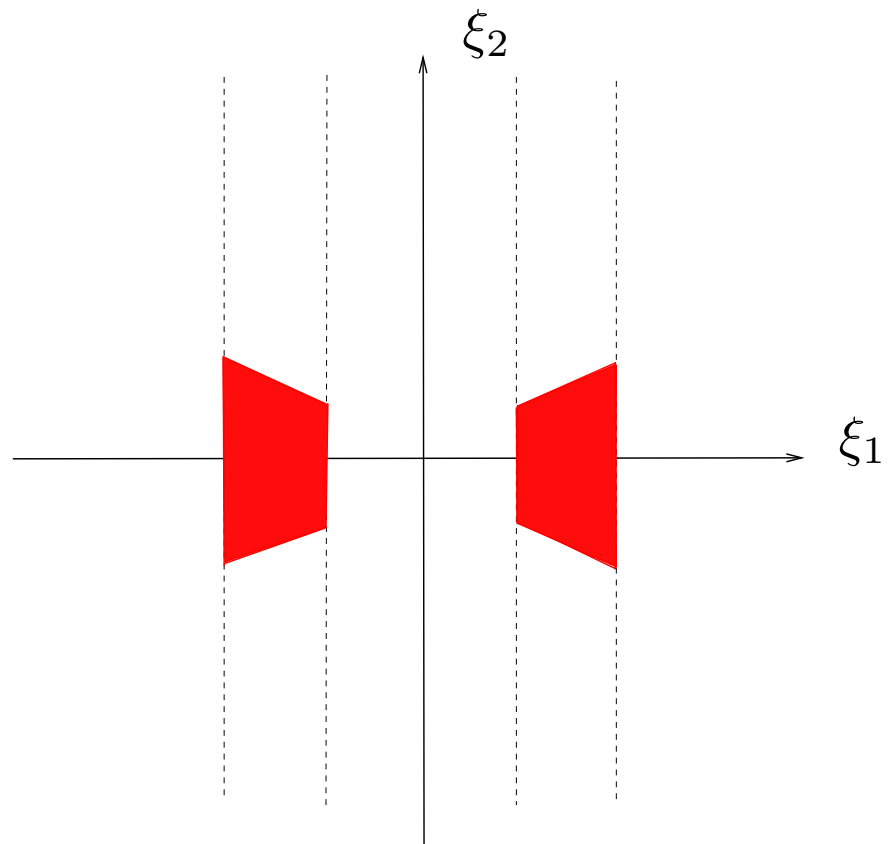
$$\hat{\psi}(\omega) = \hat{\psi}_1(\omega_1) \hat{\psi}_2\left(\frac{\omega_2}{\omega_1}\right).$$

with : $\text{supp } \hat{\psi}_1 \subset [-2, -\frac{1}{2}] \cup [\frac{1}{2}, 2]$ and $\text{supp } \hat{\psi}_2 \subset [-1, 1]$.

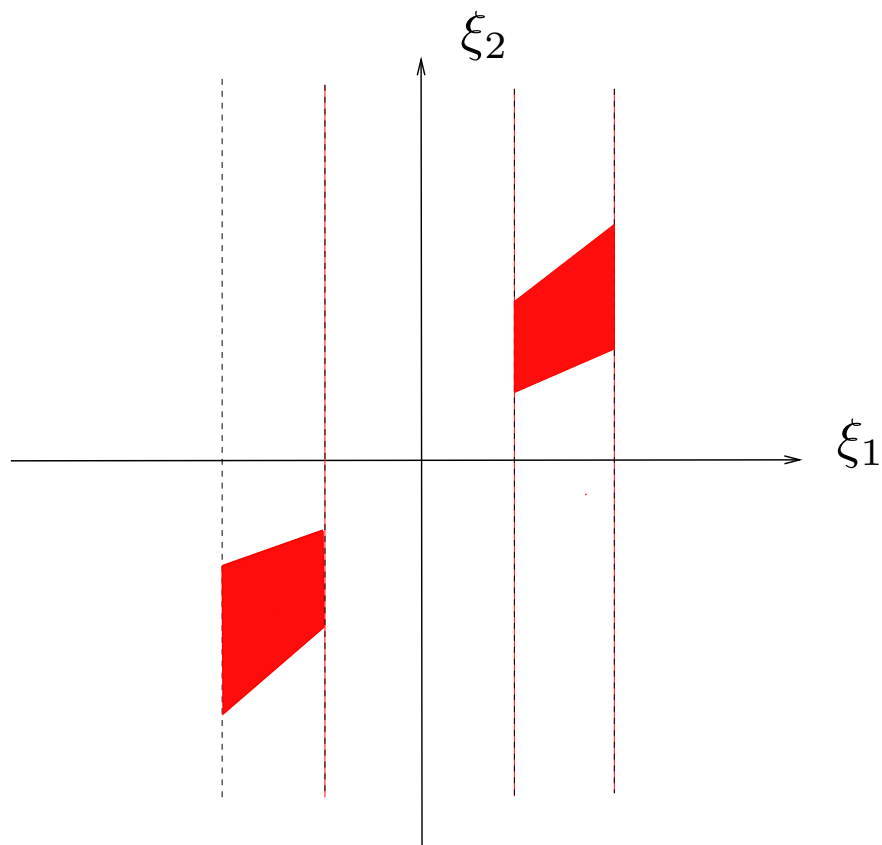
Each element $\psi_{j,\ell,k}$ is associated with the *scale* 2^{-j} , the *location* $2^{-j} k$ and the *orientation* $2^{-j} \ell$.



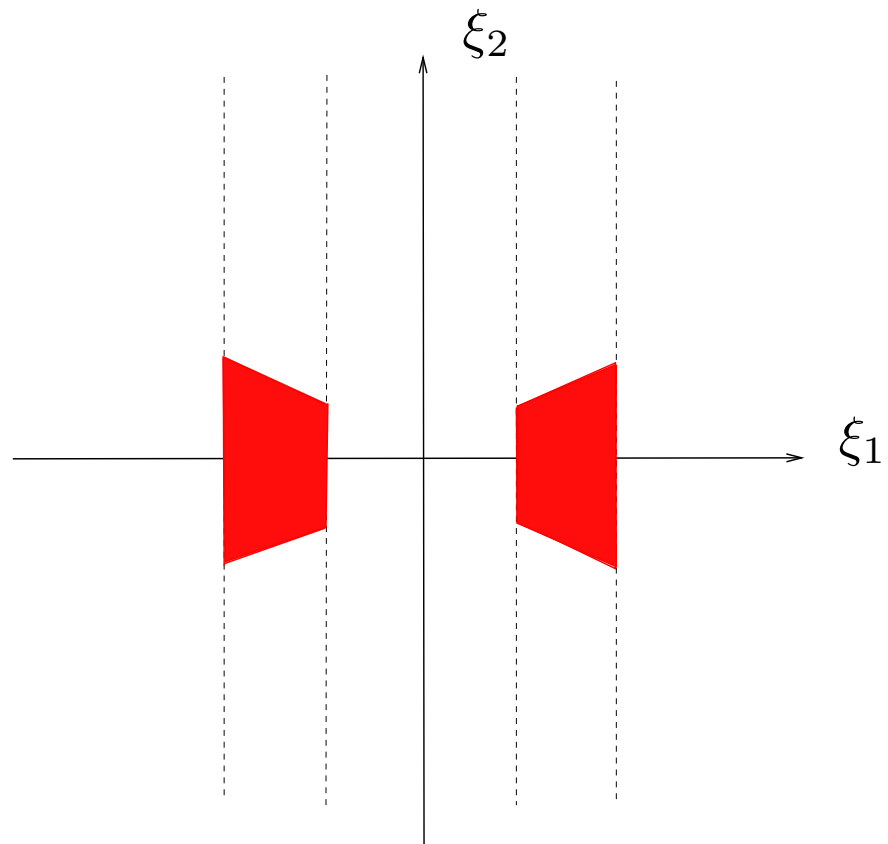
Frequency support of the mother shearlet ψ .



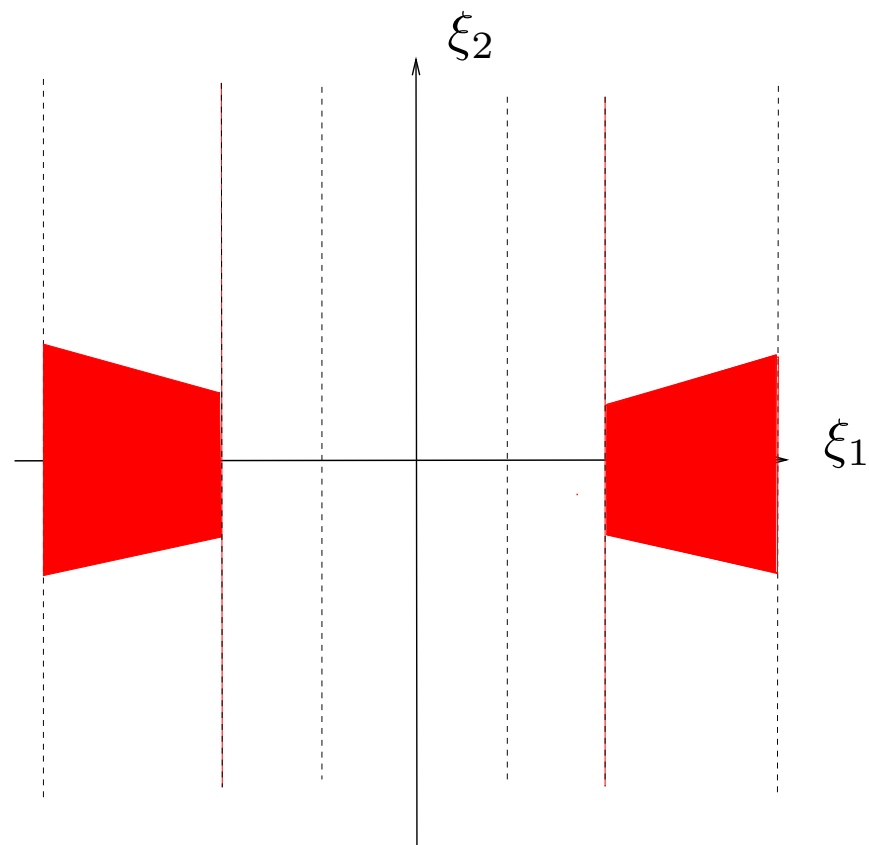
Action of the shear matrix B on the shearlet ψ .



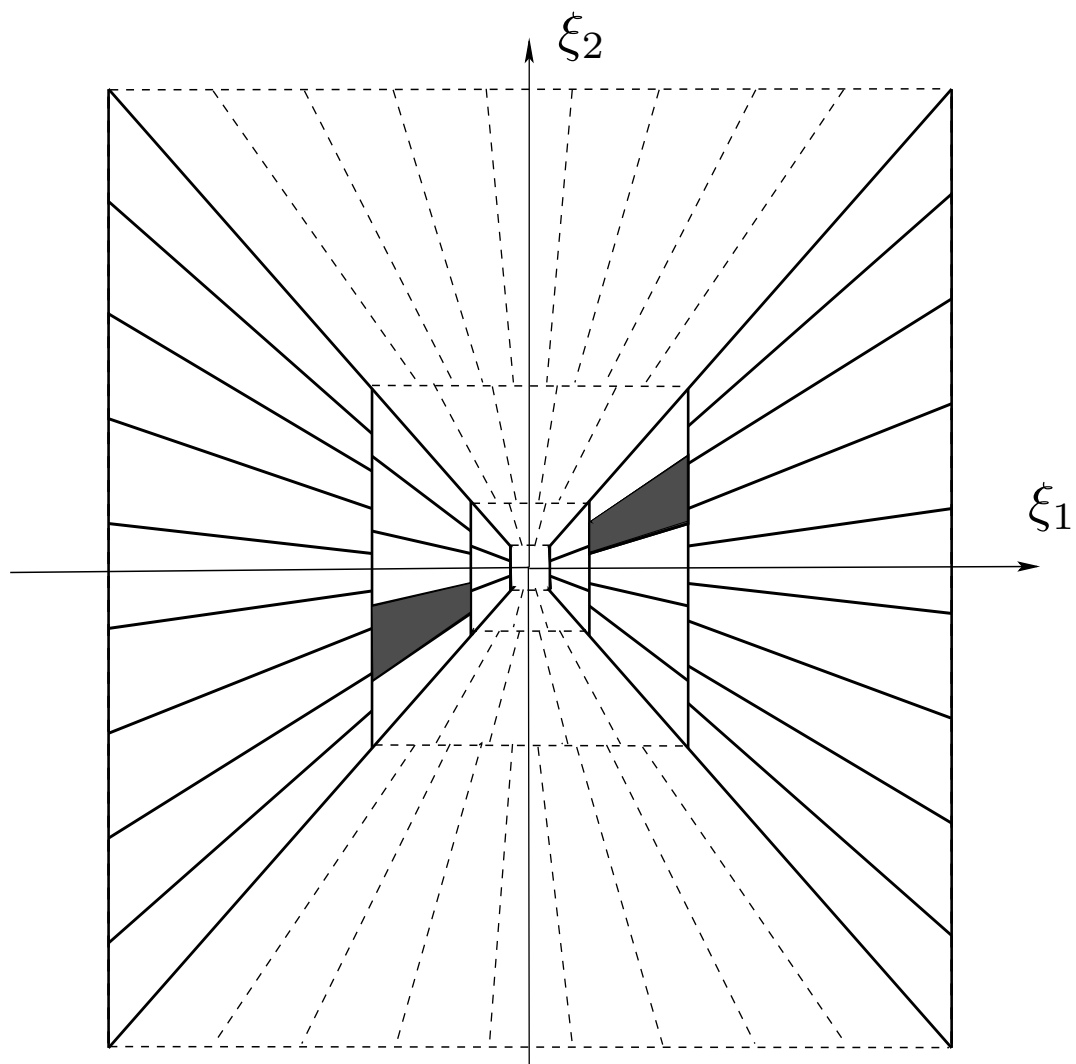
Frequency support of the mother shearlet ψ .



Action of the dilation matrix A on the shearlet ψ .



Tiling of the frequency plane induced by the shearlets.



Shearlet Representation

The shearlets tile the frequency plane and form a **Parseval frame** for $L^2(\mathbb{R}^2)$, that is

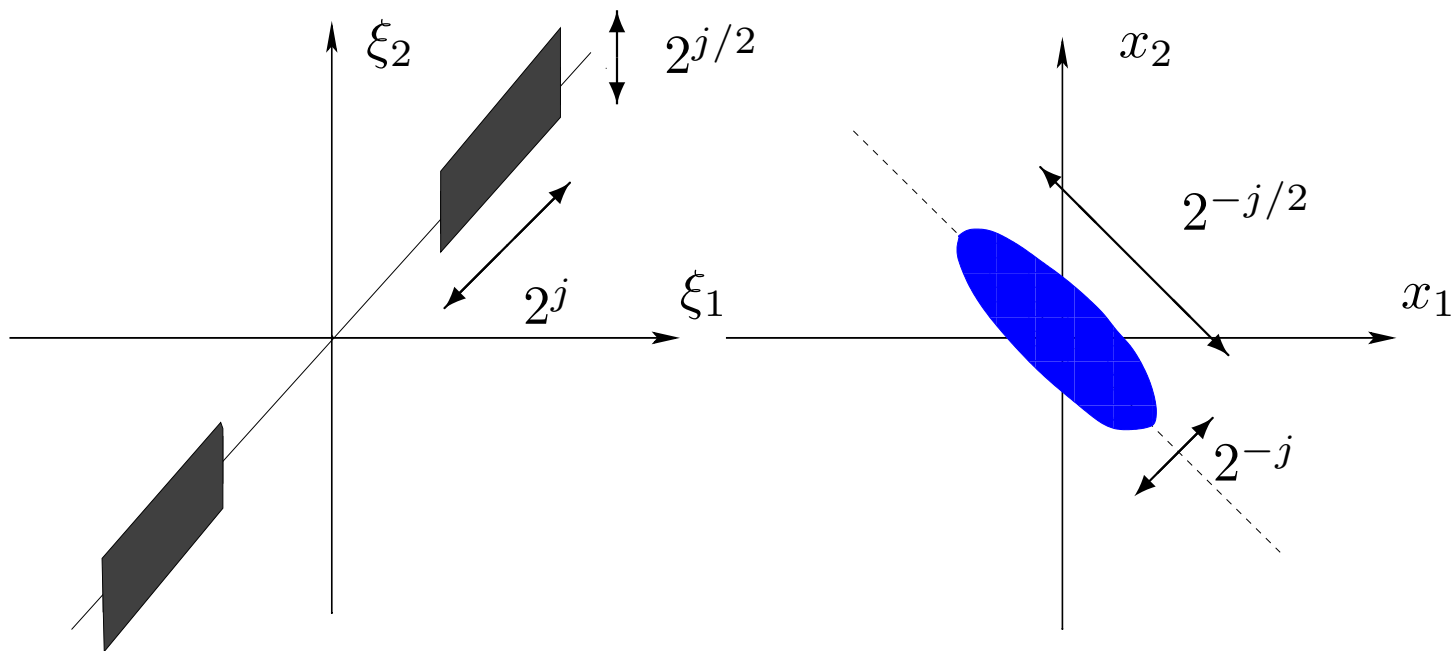
$$f = \sum_{j,l,k} \langle f, \psi_{j,l,k} \rangle \psi_{j,l,k}, \quad \forall f \in L^2(\mathbb{R}^2).$$

Notice that a Parseval frame need not be an orthonormal basis (it is not in this case). However the Plancherel formula holds, so that we still have a representation formula for any $f \in L^2(\mathbb{R}^2)$.

Shearlet Representation

The shearlets $\{\psi_{j,k,\ell}\}$ are a Parseval frame of *well-localized waveforms* at various *scales, locations and orientations*

The support is highly anisotropic and become increasingly elongated at finer scales.



Shearlet Representation

Thanks to their localization and directional properties, shearlets are very efficient in dealing with functions containing discontinuities along curves.

Theorem Let f be a two-dimensional C^2 function apart from discontinuities along C^2 curves. Let \tilde{f}_N be the approximation of f obtained by taking the N largest coefficients in the shearlets expansion. Then the asymptotic approximation error obeys:

$$\|f - \tilde{f}_N\|^2 \leq C (\log N)^3 N^{-2}, \quad N \rightarrow \infty.$$

This is essentially **optimal**.

Same approximation is obtained using the curvelets [Candès, Donoho], which have a very different mathematical construction.

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Shearlet-based Decomposition of Rf

The shearlet representation offers a combination of 2 useful features:

1. It nearly diagonalizes the operator $R^* R$.
2. It provides optimally sparse representation for $2D$ -functions which are smooth away from discontinuities along curves.

Similar properties hold for more general operators and higher dimensions.

Shearlet-based Decomposition of Rf

$R^* R$ is an elliptic pseudodifferential operator and

$$R^* Rf(x) = \int_{\mathbb{R}^2} \frac{1}{|\xi|} e^{2\pi i x \xi} \hat{f}(\xi) d\xi$$

Both wavelets and shearlets have been proved to provide nearly diagonal representations of these operators.

Shearlet-based Decomposition of Rf

For brevity of notation, we set $\mu = (j, \ell, k)$ and denote the element of the shearlet system by

$$\{\psi_\mu : \mu \in M\}.$$

We define the *companion shearlet system* as:

$$\{\psi_\mu^+ = 2^{-j}(-\Delta)^{1/4}\psi_\mu : \mu \in M\},$$

where Δ^α is the fractional Laplacian, given by

$$((-\Delta)^\alpha f)^\wedge(\xi) = |\xi|^{2\alpha} \widehat{f}(\xi).$$

It turns out that $\{\psi_\mu^+ : \mu \in M\}$ defines a frame for $L^2(\mathbb{R}^2)$.

Shearlet-based Decomposition of Rf

Let $\tilde{R} = (I \otimes D^1) \circ R$, where D^α is the 1-D fractional differentiation

$$(D^\alpha f)(t) = \int_{\mathbb{R}} |\omega|^{\frac{\alpha}{2}} \hat{f}(\omega) e^{2\pi i \omega t} d\omega.$$

Let $U_\mu = \tilde{R} \psi_\mu^+$.

Theorem

For each $f \in L^2(\mathbb{R}^2)$ we have the decomposition:

$$f = \sum_{\mu \in M} [Rf, U_\mu] 2^j \psi_\mu.$$

(A similar result is proved by Candès and Donoho using curvelets)

Shearlet-based Decomposition of Rf

Theorem (*Shearlet Decomposition of Rf*)

Sketch of proof

We will use the *Radon Isometry*:

$$[\tilde{R}f, \tilde{R}g]_{\mathcal{D}} = \langle f, g \rangle_{L^2}, \quad f, g \in L^2.$$

Hence

$$\begin{aligned} \langle f, \psi_{\mu} \rangle &= [\tilde{R}f, \tilde{R}\psi_{\mu}] \\ &= [(I \otimes D^1) \circ Rf, (I \otimes D^1) \circ R\psi_{\mu}] \\ &= [Rf, (I \otimes D^1) \circ (I \otimes D^1) \circ R\psi_{\mu}] \\ &= [Rf, (I \otimes D^1) \circ R \circ (-\Delta)^{\frac{1}{4}} \psi_{\mu}] \\ &= [Rf, \tilde{R}(2^j \psi_{\mu}^+)] \\ &= 2^j [Rf, U_{\mu}]. \end{aligned}$$

Shearlet-based Inversion of Rf

Consider the situation where $f \in \mathcal{E}^2$, the space of *functions with compact support on \mathbb{R}^2 which are C^2 away from C^2 edges*.

Suppose that we are given the Radon data

$$Y = Rf + \epsilon W,$$

where ϵW is white Gaussian noise and ϵ is measuring the noise level.

Our goal is to recover f from Y and assess how the noise level will affect the estimation.

Shearlet-based Inversion of Rf

After projecting Y onto the frame $\{U_\mu : \mu \in M\}$, using the Shearlet Decomposition, we obtain the discrete data:

$$\begin{aligned} y_\mu = [Y, U_\mu] &= [Rf, U_\mu] + \epsilon [W, U_\mu] \\ &= 2^{-j} \langle f, \psi_\mu \rangle + \epsilon n_\mu. \end{aligned}$$

Hence, the estimator \tilde{f} of f is obtained by applying an appropriate *thresholding rule* $\tilde{c}_\mu = T(y_\mu)$:

$$\tilde{f} = \sum_{\mu \in N(\epsilon)} \tilde{c}_\mu \psi_\mu.$$

where $N(\epsilon)$ is the *set of significant indices* (the indices which are nonzero after the thresholding) and depends on the noise level.

Shearlet-based Inversion of Rf

Theorem

Let $f \in \mathcal{E}^2$ be the solution of the problem $Y = Rf + \epsilon W$ and \tilde{f} be the estimator $\tilde{f} = \sum_{\mu \in N(\epsilon)} \tilde{c}_\mu \psi_\mu$. It satisfies

$$\sup_{\mathcal{E}^2} E \|f - \tilde{f}\|^2 \leq C \epsilon^{4/5} (\log(\epsilon^{-1})), \epsilon \rightarrow 0.$$

Shearlet-based Inversion of Rf

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This approach provides an essentially optimal convergence rate for the estimator (similar to [CD01]).

Shearlet-based Inversion of Rf

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This approach provides an essentially optimal convergence rate for the estimator (similar to [CD01]).

This outperforms the similar Wavelet-Vagulelette Decomposition, which yields convergence rate $O(\epsilon^{2/3})$, as $\epsilon \rightarrow 0$.

Traditional linear methods behave poorly in the presence of edges and only yield convergence rate $O(\epsilon^{1/2})$, as $\epsilon \rightarrow 0$.

Shearlet-based Inversion of Rf

Ideas from the proof of Theorem (1).

The proof of the theorem uses the following facts which are a consequence of the optimal approximation properties of the shearlet system for functions in \mathcal{E}^2 :

1. The neglected coefficients $\{\langle f, \psi_\mu \rangle : \mu \notin N(\epsilon)\}$ satisfy:

$$\sup_{f \in \mathcal{E}^2} \sum_{\mu \notin N(\epsilon)} |\langle f, \psi_\mu \rangle|^2 \leq C' \epsilon^{4/5}.$$

2. The risk proxy satisfies:

$$\sup_{f \in \mathcal{E}^2(A)} \sum_{\mu \in N(\epsilon)} \min(|\langle f, \psi_\mu \rangle|^2, 2^{2j} \epsilon^2) \leq C'' \epsilon^{4/5}.$$

Shearlet-based Inversion of Rf

Ideas from the proof of Theorem (2).

3. The cardinality of $N(\epsilon)$ obeys:

$$\#N(\epsilon) \leq C''' \epsilon^{-2}.$$

Using these observations and the fact that the shearlet system is a Parseval frame, one can show that:

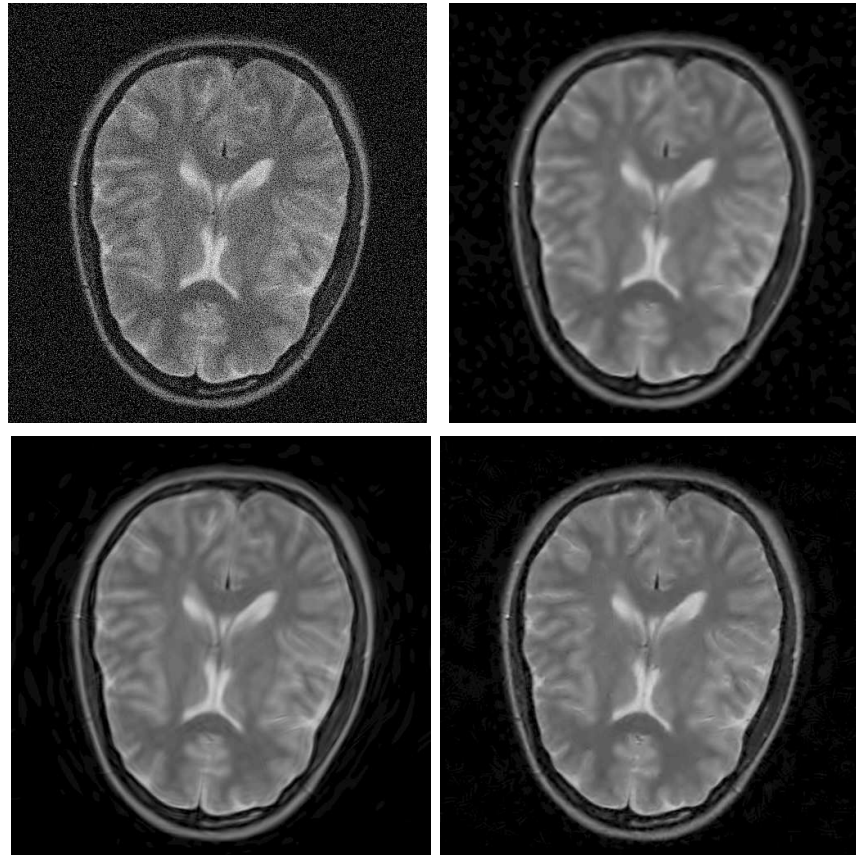
$$\begin{aligned} E\|\tilde{f} - f\|_2^2 &\leq E\|\tilde{c}_\mu - c_\mu\|_{\ell^2}^2 \\ &\leq E\left(\sum_{\mathcal{N}(\epsilon)} (\tilde{c}_\mu - c_\mu)^2\right) + E\left(\sum_{\mathcal{N}(\epsilon)^c} c_\mu^2\right) \\ &\leq C \log(\epsilon^{-1}) \epsilon^{4/5}. \end{aligned}$$

Numerical Demonstrations

Results previously published in the literature [Lee, Lucier, 2001] have shown that a numerical algorithm implementing the wavelet-vaguelette decomposition outperforms traditional methods for the inversion of the Radon transform such as singular value decomposition and back-projection.

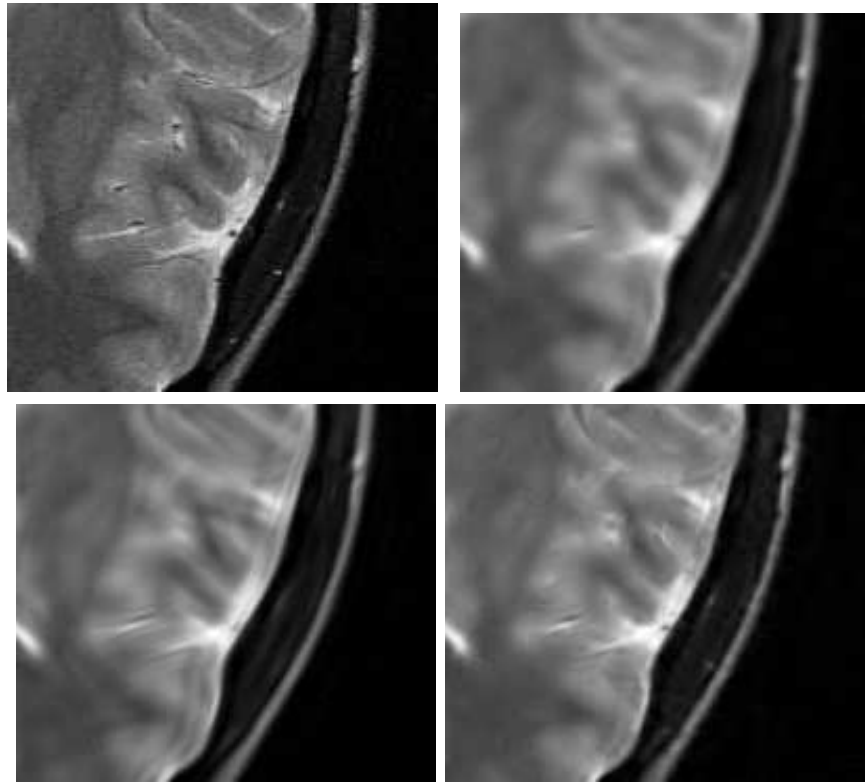
We have developed a numerical algorithm for the inversion of Radon data, based on the principles described above. This has been validated against similar routines based on wavelets and curvelets.

Example: Numerical Inversion of Rf



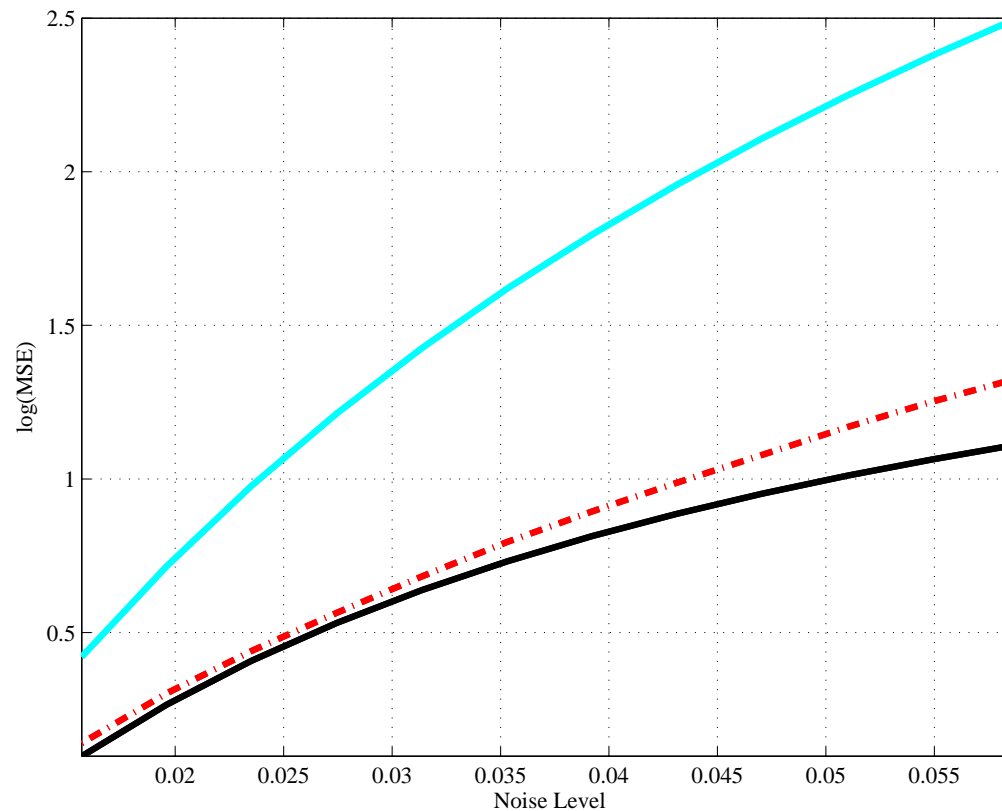
From the top, clockwise: unfiltered reconstruction (SNR=9.39 dB); wavelet-based estimate (SNR=20.14 dB); shearlet-based estimate (SNR=21.86 dB); curvelet-based estimate (SNR=20.85 dB)

Example: Numerical Inversion of Rf



From the top, clockwise: wavelet-based estimate (SNR=20.14 dB);
shearlet-based estimate (SNR=21.86 dB); curvelet-based estimate
(SNR=20.85 dB)

Example: Numerical Inversion of Rf



MSE performances of shearlet-based estimate (black line), curvelet-based estimate (dash-red line), and wavelet-based estimate (blue line) as a function of noise level.

References available at:

www.math.uh.edu/~dlabate/publications.html
www.shearlets.org

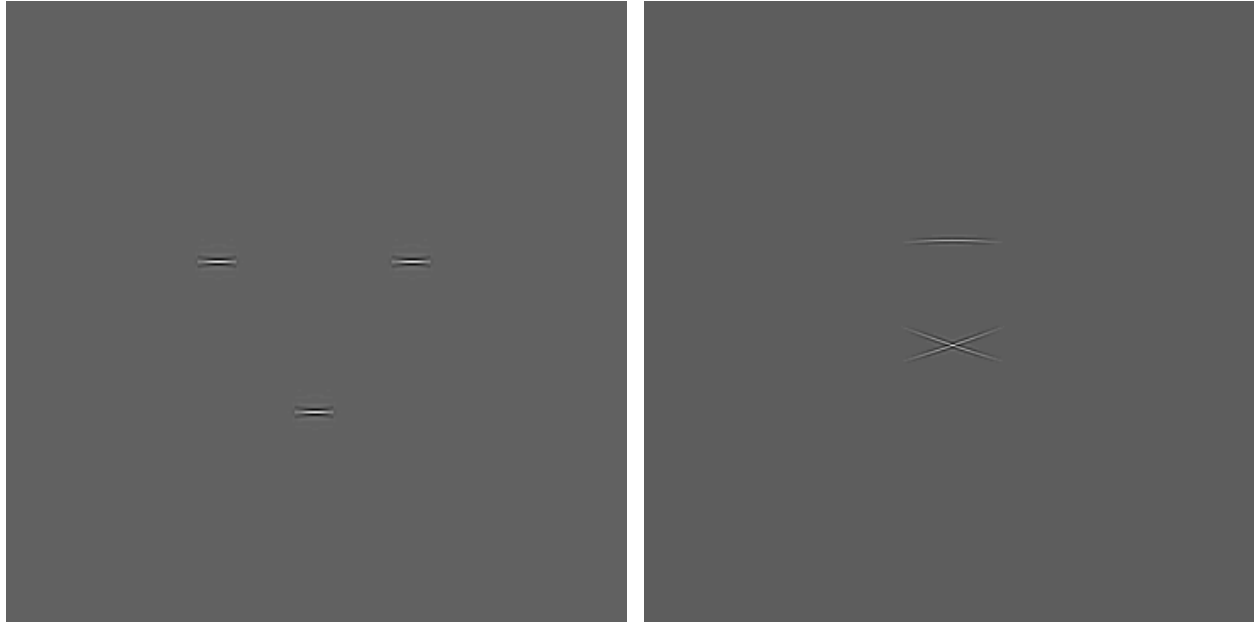


Figure 1: The image on the left illustrates some shearlet coefficients at a given direction and scale. The image on the right shows the corresponding companion shearlet coefficients in a Radon domain.