



# Integration of Photoacoustic and Ultrasound Computed Tomography

Thomas P. Matthews and Mark A. Anastasio Department of Biomedical Engineering Washington University in St. Louis



# Outline

- Overview
- Photoacoustic Computed Tomography (PACT)
- Ultrasound Computed Tomography (USCT)
- Joint Reconstruction for PACT
- Joint Reconstruction for PACT and USCT



# Photoacoustic computed tomography (PACT)

- PACT holds great potential for human and animal imaging (here, we focus on human breast imaging)
- PACT is a hybrid imaging modality.
  - » Utilizes optical radiation to interrogate the object, but ultrasound detection principles
  - » Measures absorbed optical energy within tissue
- PACT methods have
  - » Strong (hemoglobin-based) contrast similar to pure optical methods
  - » High spatial resolution similar to pure ultrasonic methods
- Endogenous hemoglobin-based contrast can be exploited to
  - » Image anatomical structures
  - » Serve as a functional contrast for imaging of oxygen saturation  $(sO_2)$ .

Washington University in St. Louis School of Engineering & Applied Science

# Imaging physics & data acquisition for PACT

- A variety of PACT imaging systems have been developed.
- The acquisition process generally contains the following steps:
  - » An optical pulse is employed to illuminate the breast
  - » Absorbed light gives rise to an initial pressure distribution via the photoacoustic effect
  - » Pressure propagates outward based on the acoustic properties of the medium
  - » All transducers (receivers) measure the resultant wavefield data.



• <u>Goal</u>: To reconstruct the initial pressure distribution from the measured wavefield data.



# Ultrasound computed tomography (USCT)

- USCT is based on the transmission of ultrasonic energy through an object, rather than reflection at an interface like conventional B-mode ultrasound.
- Advantages of USCT for breast imaging
  - » Radiation-free
  - » Breast-compression-free
  - » Relatively inexpensive
  - » Large field-of-view
  - » Performance largely operator-independent
- Contrast mechanisms
  - » Acoustic reflectivity
  - » Acoustic attenuation
  - » Speed-of-sound (SOS)

Washington University in St.Louis

# Imaging physics & data acquisition for USCT

- A variety of USCT imaging systems have been developed.
- One single shot:
  - » A transducer (emitter) generates an acoustic pulse to insonify a breast.
  - » All transducers (receivers) measure the resultant wavefield data.
- One data set contains V single shots.



• <u>Goal</u>: To reconstruct the breast sound speed distribution from the measured wavefield data.

Washington University in St.Louis

# **Benefits of combined system**

- Shared detection hardware
- Complementary tissue contrasts
- Automatically co-registered images
- Ability to correct for sound speed variations in PACT image reconstruction



# **Optimization-based image reconstruction**

- Flexible approach that can be utilized to accurately model the underlying imaging physics
- Can reconstruct image by (approximately) inverting imaging model
- Often too computationally burdensome to invert or compute pseudo-inverse of our imaging model directly
- Instead, we solve an optimization problem that balances
  - » Matching the measured data with simulated data obtained by use of our model
  - » A priori knowledge about the objects being measured



# Outline

- Overview
- Photoacoustic Computed Tomography (PACT)
- Ultrasound Computed Tomography (USCT)
- Joint Reconstruction for PACT
- Joint Reconstruction for PACT and USCT



# **Full-wave equation model for PACT**

• Time-domain wave equation (constant density & lossless medium)

$$\nabla^2 p(\mathbf{r}, \mathbf{t}) - \frac{1}{c^2(r)} \frac{\partial^2}{\partial t^2} p(r, t) = 0$$
Pressure
Sound speed
$$\frac{\partial}{\partial t} p(r, 0) = p_0(r) \qquad \frac{\partial}{\partial t} p(r, 0) = 0$$

 Numerical wave equation solver (solved by k-space pseudo-spectral method [Tabei 2002])

$$g_{PA} = MH_{PA}(c)p_0$$
Discrete-to-discrete  
Imaging model
Measured Sampling Wave solver  
data vector matrix (c-dependent)
Washington University in St. Louis

# Inverse problem formulation for initial pressure (PACT)

• Formulation of a minimization problem:

$$\widehat{p_{0}} = \underset{p_{0}}{\operatorname{argmin}} F_{PA}(p_{0}, c) + \lambda R_{p}(p_{0})$$

$$\stackrel{p_{0}}{\operatorname{Data fidelity}} \qquad \text{Penalty}$$
where
$$F_{PA}(p_{0}, c) = \frac{1}{2} \left\| \underline{g}_{PA} - MH_{PA}(c)p_{0} \right\|_{2}^{2}$$

$$\underset{\text{Convex w.r.t. } p_{0}, \\ \text{Differentiable}}{\operatorname{Convex w.r.t. } p_{0}} \qquad \text{Measurements}$$

$$R_{p}(p_{0}) = \|\nabla p_{0}\|_{1}$$

Convex, Non-smooth

 Optimization problem is solved by use of the Fast Iterative Shrinkage Thresholding Algorithm (FISTA) [Beck & Teboulle 2009, Huang et al. 2003]
 Washington University in St. Louis

### **Computer-simulation studies**

 Numerical breast phantom, segmented and extracted from clinical MRI breast measurements [Lou 2016]



Initial pressure distribution [A.U.]

Sound speed distribution [mm/µs]

Washington University in St.Louis

# **Computer-simulation studies**



Simulation of pressure

- Grid points: 2048 x 2048
- Pixel size: 0.125 mm
- Number of time points: 7000
- Time step: 0.025 μs (f<sub>s</sub> = 40 MHz)

#### Reconstruction

- Grid points: 1024 x 1024
- Pixel size: 0.25 mm
- Number of time points: 3500
- Time step: 0.05 μs (f<sub>s</sub> = 20 MHz)

Number of transducers: 512 Radius of transducer array: 110 mm

No noise added



### **Reconstructed initial pressure distribution**



# Inverse problem formulation for sound speed (PACT)

• Formulation of a minimization problem:

$$\hat{\boldsymbol{c}} = \underset{c}{\operatorname{argmin}} F_{PA}(\boldsymbol{p_0}, \boldsymbol{c}) + \lambda R_c(\boldsymbol{c})$$
Data fidelity Penalty
where
$$F_{PA}(\boldsymbol{p_0}, \boldsymbol{c}) = \frac{1}{2} \left\| \frac{\boldsymbol{g}_{PA}}{\boldsymbol{g}_{PA}} - \boldsymbol{M} \boldsymbol{H}_{PA}(\boldsymbol{c}) \boldsymbol{p_0} \right\|_2^2$$
Non-convex w.r.t. c,
Differentiable
$$R_c(\boldsymbol{c}) = \sqrt{\epsilon + \|\nabla \boldsymbol{c}\|_2^2}$$
Convex. Smooth

• Optimization problem is solved by use of the L-BFGS algorithm[Nocedal 1980]

Washington University in St.Louis

# **Reconstructed sound speed distribution (PACT)**

# The reconstructed sound speed is very sensitive to errors in the initial pressure distribution.





#### **True initial pressure**

#### Shifted initial pressure

Washington University in St.Louis

# Outline

- Overview
- Photoacoustic Computed Tomography (PACT)
- Ultrasound Computed Tomography (USCT)
- Joint Reconstruction for PACT
- Joint Reconstruction for PACT and USCT



# **Full-wave equation model for USCT**

• Time-domain wave equation (constant density & lossless medium)

$$\nabla^2 p_v(r,t) - \frac{1}{c^2(r)} \frac{\partial^2}{\partial t^2} p_v(r,t) = -4\pi s_v(r,t)$$
Pressure
at v-th view
$$p_v(r,0) = 0 \qquad \frac{\partial}{\partial t} p_v(r,0) = 0$$
Source for v-th view

• Numerical wave equation solver (solved by k-space pseudo-spectral method [Tabei 2002])

$$g_{v} = MH_{US}(c)s_{v}$$
Measured Sampling Wave solver  
data vector matrix (c-dependent)
  
Washington University in St. Louis

# Standard waveform inversion problem formulation

• Formulation of a minimization problem:

**T T** 

$$\hat{\boldsymbol{c}} = \operatorname{argmin}_{\boldsymbol{c}} F_{US}(\boldsymbol{c}) + \lambda R_{c}(\boldsymbol{c})$$

$$c \quad \text{Data fidelity} \quad \text{Penalty}$$

• Data fidelity term:

$$F_{US}(\boldsymbol{c}) = \frac{1}{2} \sum_{\nu=0}^{\nu-1} \left\| \frac{\boldsymbol{g}_{\nu}}{\boldsymbol{M}_{v}} - \boldsymbol{M} \boldsymbol{H}_{US}(\boldsymbol{c}) \boldsymbol{s}_{\nu} \right\|_{2}^{2}$$
Non-convex w.r.t. c, Measurements

Differentiable

» V: number of emitters



# Waveform inversion with source encoding (WISE)

 Choose some random encoding vector w with which to encode the sources and measured data

$$\underline{g_w} = \sum_{v=0}^{V-1} [w]_v \underline{g_v} \qquad s_v$$
Encoding vector

New data fidelity term

$$s_w = \sum_{v=0}^{V-1} [w]_v s_v$$

K. Wang, et al. *IEEE UFFC* 62(3), 475-94 (2015).

$$F_{SUS}(\boldsymbol{c}) = \boldsymbol{E}_{\boldsymbol{w}} \left[ \frac{1}{2} \left\| \boldsymbol{g}_{\boldsymbol{w}} - \boldsymbol{M} \boldsymbol{H}_{US}(\boldsymbol{c}) \boldsymbol{s}_{\boldsymbol{w}} \right\|_{2}^{2} \right]$$
  
Expectation w.r.t. w

• When w has a zero mean and an identity covariance matrix,

 $F_{SUS}(c) = F_{US}(c)$  E. Haber et. al., SIAM J. Optimiz. 22(3), P739-757 (2012).

• Optimization problem solved by used of stochastic gradient descent

Washington University in St.Louis

### **Reconstructed sound speed (Impact of number of views)**



# Outline

- Overview
- Photoacoustic Computed Tomography (PACT)
- Ultrasound Computed Tomography (USCT)
- Joint Reconstruction for PACT
- Joint Reconstruction for PACT and USCT



# Exploiting acoustic information in PACT data

 Can jointly estimate sound speed and absorbed optical energy density from PACT measurements alone [Jiang 2006, Zhang 2008, Huang 2016]

 $\widehat{p_0}, \widehat{c} = \underset{p_0, c}{\operatorname{argmin}} F_{PA}(p_0, c) + \lambda_1 R_p(p_0) + \lambda_2 R_c(c)$ 

- Divide objective function into two subproblems [Huang 2016]
  - » Estimate p<sub>0</sub> given c (convex)

$$\widehat{p_0} = \underset{p_0}{\operatorname{argmin}} F_{PA}(p_0, c) + \lambda_1 R_p(p_0)$$

» Estimate c given p<sub>0</sub> (non-convex)

$$\hat{\boldsymbol{c}} = \underset{\boldsymbol{c}}{\operatorname{argmin}} F_{PA}(\boldsymbol{p_0}, \boldsymbol{c}) + \lambda_2 R_c(\boldsymbol{c})$$

$$\overset{\boldsymbol{c}}{\underset{\text{School of Engineering & Applied Science}}{} \mathcal{F}_{Applied Science}}$$

## **Alternating minimization**

**Input:**  $g_{PA}$ ,  $p_0^{(0)}$ ,  $c^{(0)}$ ,  $\lambda_1$ ,  $\lambda_2$ Output:  $\widehat{p_0}$ ,  $\widehat{c}$ 1: k = 0 {k is the iteration number} 2: *while* (stopping criteria not satisfied) *do*  $\boldsymbol{p}_{\mathbf{n}}^{(k+1)} = \operatorname{argmin} F_{PA}(\boldsymbol{p}_{\mathbf{0}}, \boldsymbol{c}^{(k)}) + \lambda_1 R_p(\boldsymbol{p}_{\mathbf{0}})$ 3:  $p_0$  $\boldsymbol{c}^{(k+1)} = \operatorname{argmin} F_{PA}\left(\boldsymbol{p}_{0}^{(k+1)}, \boldsymbol{c}\right) + \lambda_{2}R_{c}(\boldsymbol{c})$ 4: k = k + 15: 6: end while 7:  $\widehat{p_0} = p_0^{(k)}$ Washington University in St.Louis 8:  $\hat{c} = c^{(k)}$ [Huang 2016] SCHOOL OF ENGINEERING & APPLIED SCIENCE 24

# **Results for joint reconstruction from PACT data alone**

The sound speed and initial pressure distributions cannot be stably recovered from PACT measurements alone [Stefanov and Uhlmann 2003a].

**Constant sound speed initialization** 



The smoothness of the sound speed can be increased by increasing  $\lambda_2$ , but the sound speed is never accurately recovered.

# **Results for joint reconstruction from PACT data alone**

#### Bent-ray (USCT-based) sound speed initialization



**Initial pressure** 

Sound speed [mm/µs]

With a good initial guess and strong regularization, the reconstructed sound speed is more accurate.

# Outline

- Overview
- Photoacoustic Computed Tomography (PACT)
- Ultrasound Computed Tomography (USCT)
- Joint Reconstruction for PACT
- Joint Reconstruction for PACT and USCT



# Image reconstruction for hybrid PACT/USCT systems

- Two-step conventional approach [Jin and Wang 2006, Manohar 2007, Jose 2012, Xia 2013]
  - » Estimate sound speed from USCT measurements
  - » Estimate initial pressure distribution using this sound speed map

- This approach is **not** optimal.
  - Independent estimation of sound speed and initial pressure distributions fails to exploit acoustic information in PACT measurements.



Solution: Joint reconstruction of initial pressure and sound speed distributions from combined PACT/USCT measurements

- Automatically accounts for sound speed variations
- Exploits acoustic information presentation in the PACT measurements
- May minimize systematic artifacts by balancing errors in the imaging models
- Greater numerical stability than reconstructing from PACT data alone
- Allows reconstruction of sound speed from sparse USCT data, which could reduce acquisition times and simplify hardware designs



### **Optimization problem for combined measurements**

• Overall optimization problem for synergistic reconstruction

$$\widehat{p_0}, \widehat{c} = \underset{p_0, c}{\operatorname{argmin}} F_{PA}(p_0, c) + \beta F_{SUS}(c) + \underset{p_0, c}{\operatorname{Controls relative}}$$

$$\lambda_1 R_p(p_0) + \lambda_2 R_c(c) \quad \underset{fidelity \text{ terms}}{\operatorname{Kerror}}$$

• New subproblem for estimating c

$$\hat{\boldsymbol{c}} = \underset{\boldsymbol{c}}{\operatorname{argmin}} F_{PA}(\boldsymbol{p_0}, \boldsymbol{c}) + \beta F_{SUS}(\boldsymbol{c}) + \lambda_2 R_c(\boldsymbol{c})$$



### **Results for combined joint reconstruction (16 views)**



# Comparison of the reconstructed sound speeds (16 views)



**USCT only** 



Joint Recon.



# Comparison of reconstructed sound speeds (16 views)



### **Comparison of the reconstructed sound speeds (8 views)**





**USCT only** 

Joint Recon.



### **Comparison of reconstructed sound speeds (8 views)**



### Summary

- Knowledge of the sound speed is needed for accurate reconstruction of the initial pressure distribution
- The sound speed and initial pressure distributions cannot both be stably recovered from PACT measurements alone
- Additional USCT measurements can help stabilize this joint reconstruction problem
- Acoustic information in the PACT data reduces the number of USCT views needed for accurate estimation of the sound speed



### **Future Work**

- These studies are still preliminary
- Need to investigate the impact of noise
- Need to investigate the impact of model error (e.g. ignoring attenuation, transducer properties)



### Acknowledgments

- Special thanks to:
  - » Dr. Kun Wang
  - » Dr. Chao Huang
  - » Dr. Mark Anastasio
  - » All members of the lab
- Funding sources
  - » NIH awards EB010049, CA1744601, EB01696031
  - » DOD award US ARMY W81XWH-13-1-0233

http://anastasio.wustl.edu/

Washington University in St.Louis

# References

- H. Avron and S. Toledo, J. of ACM, 58(2): 8:1-8:17 (2011).
- A. Beck and M. Teboulle, IEEE Trans. Med. Imaging, 18(11): 2419-2434 (2009).
- O. Bousquet and L. Bottou, Adv. in Neural Info. Processing Systems, 161–68 (2008).
- E. Haber et. al., SIAM J. Optimiz., 22(3), P739-757 (2012).
- A. Hormati, et al., Proc. SPIE, 7629: 76290L (2010).
- K. Hickmann, Ph.D. thesis, Oregon State University (2010).
- C. Huang, et al., IEEE Trans. Med. Imaging, 6(32): 1097-1110 (2003).
- C. Huang, et al., IEEE Trans. Comp. Imaging, 2(2): 136-149 (2016).
- M. Hutchinson, Comm. in Stat., Sim. and Comp., (18):1059–1076 (1989).
- H. Jiang, et al., JASA, 23(4): 878-888 (2006).
- X. Jin and L.V. Wang, Phys. Med. Biol., 51: 6437-6448 (2006).
- J. Jose, et al., Optics Express 19(3): 2093-2104 (2011).
- J. Jose, et al., Med. Physics, 39(12): 7262-7271 (2012).
- A. Kirsch and O. Scherzer, SIAM J. Appl. Math., 72(5): 1508-1523 (2012).
- T. van Leeuwen, et al., Inter. J. of Geophysics, 2011: 1–18 (2011).
- Y. Lou, et al., Proc. SPIE, 9708: 970840 (2016).
- S. Manohar, et al., Appl. Phys. Letters, 91: 131911 (2007).

Washington University in St.Louis

# References

- T. Matthews, et al., Proc. SPIE, 9323: 93233A (2015).
- J. Nocedal, Math. Comp., 35(151): 773-782 (1980).
- R. Plessix, Geophysical J. Int. 167(2), 495–503 (2006).
- P. Stefanov and G. Uhlmann, Inv. Problems and Imaging, 7(4): 1367-1377 (2013a).
- P. Stefanov and G. Uhlmann, Trans. Amer. Math. Soc., 365(11): 5737-5758 (2013b).
- M. Tabei et al., JASA, 111(1): 53-63 (2002).
- K. Wang, et al., IEEE Trans. UFFC, 62(3): 475-494 (2015).
- J. Wiskin, et al., JASA, 131(5): 3802-3813 (2012).
- J. Xia, et al., Optics Letters, 38(16): 3140-3143 (2013).
- Y. Xu and L.V. Wang, IEEE Trans. UFFC, 50(9): 1134-1146 (2003).
- Z. Yuan, et al., Optics Express, 14(15): 6749-6754 (2006).
- J. Zhang, et al., Proc. SPIE, 6856 (2008).
- Z. Zhang, et al., Proc. SPIE, 8320: 832003 (2012).



### **BACKUP SLIDES**



# **Reconstructed sound speed (Impact of initial guess)**



Bent-ray [Hormati 2010]

#### **Const. init. guess**

Bent-ray init. guess



### Gradient of data fidelity term w.r.t. sound speed

To compute the gradient, the adjoint wavefield must be calculated for each emitter

$$\mathbf{q}_{v} = \frac{1}{4\pi} \mathbf{H}_{c} \boldsymbol{\tau}_{v}$$
Adjoint wavefield
$$\boldsymbol{\tau}_{v} = \mathbf{M}^{\dagger} \left( \mathbf{M} \mathbf{H}_{c} \mathbf{s}_{v} - \underline{\mathbf{g}}_{v} \right)$$

where

is simply the time-reversed error between our estimated pressured and the measured pressure.

$$\mathbf{J}_{v} \equiv \nabla \left( \frac{1}{2} \| \underline{\mathbf{g}}_{v} - \mathbf{M} \mathbf{H}_{c} \mathbf{s}_{v} \|^{2} \right)$$

$$\overset{\text{T: number of time points}}{\Delta t: \text{time step}}$$

$$[\mathbf{J}_{v}]_{n} = \frac{1}{[\mathbf{c}]_{n}^{3}} \sum_{t=1}^{T-2} [\mathbf{q}_{v}]_{nT+(T-t)} \frac{[\mathbf{p}_{v}]_{nT+t+1} - [\mathbf{p}_{v}]_{nT+t} + [\mathbf{p}_{v}]_{nT+t-1}}{\Delta t}$$

$$\overset{\text{R. Plessix, Geophysical J. Int.}}{\overset{\text{B. Plessix, Geophysical J. Int.}}}{\overset{\text{B. Plessix, Geophysical J. Int.}}{\overset{\text{B. Plessix, Geophysical J. Int.}}}{\overset{\text{B. Plessix, Geophysical J. Int.}}{\overset{\text{B. Plessix, Geophysical J. Int.}}}}}$$

# **Choice of encoding vector**

• Relate data fidelity term to randomized trace estimation – want to estimate tr(A), but only have access to estimates of the form

$$Y = \frac{1}{K} \sum_{k=0}^{K-1} \mathbf{w}_k^{\dagger} \mathbf{A} \mathbf{w}_k$$

• Notice that our original cost function can be rewritten as

$$\mathcal{F}(\mathbf{c}) = \|\underline{\mathbf{g}} - \mathbf{M}\mathbf{H}_c \mathbf{s}\|_F^2 = tr\left(\left(\underline{\mathbf{g}} - \mathbf{M}\mathbf{H}_c \mathbf{s}\right)^{\dagger}\left(\underline{\mathbf{g}} - \mathbf{M}\mathbf{H}_c \mathbf{s}\right)\right)$$

where

$$\underline{\mathbf{g}} = \operatorname{cat}\left(\left\{\underline{\mathbf{g}}_v\right\}\right) \ \mathbf{s} = \operatorname{cat}\left(\left\{\mathbf{s}_v\right\}\right) \$$
 (combine all views)

• Let  $\mathbf{A} \equiv (\mathbf{g} - \mathbf{M}\mathbf{H}_c \mathbf{s})^{\dagger} (\mathbf{g} - \mathbf{M}\mathbf{H}_c \mathbf{s})$ . Then evaluating the cost function is equivalent to finding the trace of A.

T. Van Leeuwen, et al. *Inter. J. of Geophysics* 2011: 1–18.

Washington University in St.Louis School of Engineering & Applied Science

# **Choice of encoding vector**

- Criteria for evaluating a trace estimator Y
  - » Variance of one sample
  - » Bounds on number of samples for given error:

$$\Pr\left(\left|Y - tr\left(\mathbf{A}\right)\right| \le \epsilon \left|tr\left(\mathbf{A}\right)\right|\right) \ge 1 - \delta$$

A is an nxn symmetric positive semi-definite matrix

Estimator	Variance of one sample	Bound on # samples for (ε, δ)-approx.	Random bits per sample
Gaussian	$2  A  _F$	$20\epsilon^{-2}\ln\left(rac{2}{\delta} ight)$	0(n)
$\frac{\text{Rachemacher}}{(\Pr(w_i = \pm 1) = \frac{1}{2})}$	$2\left(\left \left A\right \right _{F}^{2}-\sum_{i=1}^{n}A_{ii}^{2}\right)$	$6\epsilon^{-2}\ln\left(2\frac{rank(A)}{\delta}\right)$	0(n)
DFT, Hadamard		$8\epsilon^{-2}\ln\left(\frac{4n^2}{\delta}\right)\ln\left(\frac{4}{\delta}\right)$	$O(\log n)$

M. Hutchinson. Comm. in Stat., Sim. and Comp., (18):1059–1076, 1989.

Washington University in St.Louis School of Engineering & Applied Science H. Avron and S. Toledo. J. of ACM. 58(3): 8:1-8:17 (2011). 45

# **Speed-of-sound reconstruction in USCT**

- Straight-ray model
  - » Filtered back-projection (FBP) algorithm
- Bent-ray model
  - » Ray-tracing method
  - » Rayless method(e.g., adjoint state method)
- Linearized wave equation model
  - » Diffraction tomography
  - » Distorted Born iterative methods
- <u>Full-wave equation model</u>
  - » Waveform inversion method(Most comprehensive)

A.C. Kak and M. Slaney, [Principles of Computerized Tomographic Imaging], IEEE Press, 1988

Hormati et.al. Proc. SPIE 7629, (2010) C. Li, Ultrasound Med. Biol. 35(10), 1615 (2009)

Fatima Anis et.al., Proc. SPIE 8943, (2014)

F. Simonetti et.al., Appl. Phys. Lett. 95, 067904 (2009)

J. Hesford and W. C. Chew, J. Acoust. Soc. Am., 128(2), 679 (2010)

C. Li et. al., Proc. SPIE, 9040, (2014)

Washington University in St.Louis

# Standard waveform inversion method

 Calculation of the gradient requires 2V wave equation solver runs -<u>Computationally burdensome</u>.

$$J = 0$$
  
for  $v := 0$  to  $V - 1$  do  
$$p_v = H_c s_v$$
 Simulate the pressure  
$$q_v = H_c \tau_v$$
 Propagate residuals backward in time  
$$J_v = \text{calcGradient} (\mathbf{c}, \mathbf{p}_v, \mathbf{q}_v)$$
$$J = J + J_v$$
  
end for



# Implementation & Algorithm performance

Solved by stochastic optimization algorithms (Online learning algorithms) Calculation of the gradient of ONE realization requires only 2 wave equation solver runs (in comparison to 2V).

Choose w  
Compute 
$$\mathbf{s}_w$$
 and  $\underline{\mathbf{g}}_w$   
 $\mathbf{p}_w = \mathbf{H}_c \mathbf{s}_w$   
 $\mathbf{q}_w = \mathbf{H}_c \boldsymbol{\tau}_w$   
 $\mathbf{J}_w = \text{calcGradient}(\mathbf{c}, \mathbf{p}_w, \mathbf{q}_w)$   
Algorithm performance  
WISE  
Solution  
Solution  
2 num. wave eqn. solver runs

where

$$oldsymbol{ au}_w = \mathbf{M}^\dagger \left( \mathbf{M} \mathbf{p}_w - \mathbf{\underline{g}}_w 
ight)$$

K. Wang, et al. *IEEE UFFC* 62(3), 475-94 (2015).

Washington University in St. Louis

# Intuitive interpretation of encoded source

- Replace V single shots with a super shot
- Encoded source may introduce a cross-talk, which can be mitigated through iteration with properly designed w.
- Overall computational saving if  $K_{
  m std} < K_{
  m wise} \ll {f V} \; K_{
  m std}$

 $(K_{std} \text{ and } K_{wise}: # \text{ iterations})$ required for convergence)

K. Wang, et al. *IEEE UFFC* 62(3), 475-94 (2015).



### **Theoretical convergence rates**

- Gradient descent achieves linear convergence
- Stochastic gradient descent achieves sub-linear convergence

Algorithm	Cost of one iteration	lterations to reach accuracy ε	Time to reach accuracy ε
Gradient descent	O(V)	$O\left(\log \frac{1}{\epsilon}\right)$	$O\left(V\log\frac{1}{\epsilon}\right)$
Stochastic gradient descent	0(1)	$O\left(\frac{1}{\epsilon}\right)$	$O\left(\frac{1}{\epsilon}\right)$

• However, when number of emitters is large, the time to reach a given accuracy can be much shorter in the stochastic case.

O. Bousquet and L. Bottou. *Adv. in Neural Info. Processing Systems*, 161–68, 2008.

