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particularly Donghwan Kim and Madison McGaffin

What

CT

MRI

Why

Why CT iterative

Why MRI iterative

How

Optimization transfer

Separable quadratic surrogates

Momentum

Ordered subsets

Parallelization

Summary / open problems

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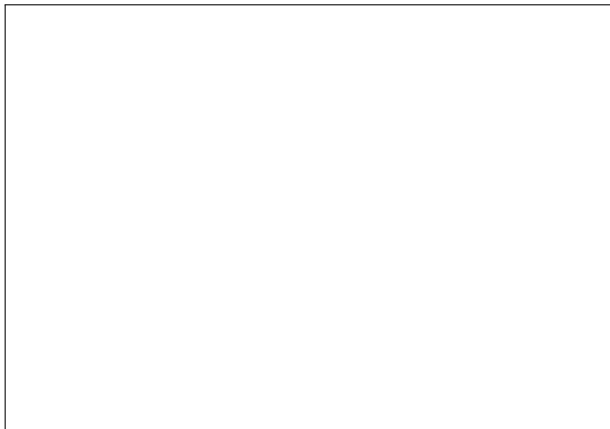
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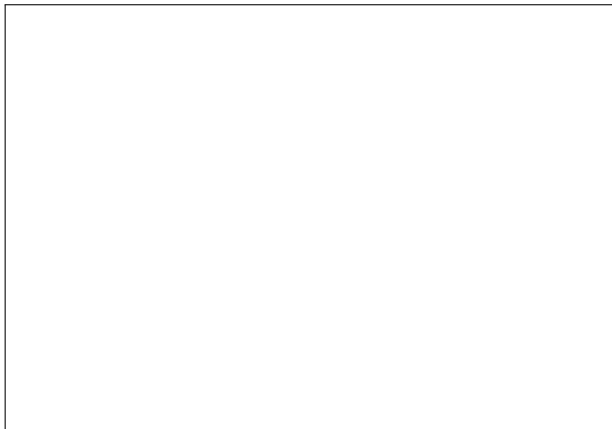
Summary / open problems



CT image reconstruction problem:

Determine unknown attenuation map \mathbf{x} given sinogram data \mathbf{y} using system matrix \mathbf{A} .

Defer motion hereafter...

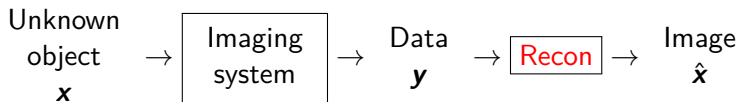


(No moving parts
to animate)

MR image reconstruction problem:

Determine unknown magnetization image \mathbf{x} given k-space data \mathbf{y}
using system matrix \mathbf{A}

Defer motion for now...



How to reconstruct object \mathbf{x} from data \mathbf{y} ?

Non-iterative methods:

- analytical / direct
 - Filtered back-projection (FBP) for CT (textbook: Radon transform)
 - Inverse FFT for MRI (textbook: FFT)
- idealized description of the system ("textbook model")
 - geometry / sampling
 - disregards noise and simplifies physics
- typically fast

Iterative methods:

- model-based / statistical
- based on "reasonably accurate" models for physics and statistics
- usually much slower

Statistical image reconstruction: CT example

- A picture is worth 1000 words
- (and perhaps several 1000 seconds of computation?)



Thin-slice FBP
Seconds

ASIR (denoise)
A bit longer

Statistical
Much longer

(Same sinogram, so all at same **dose**)

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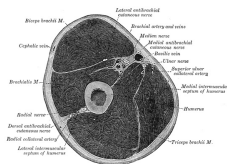
Ordered subsets

Parallelization

Summary / open problems

- Accurate **physics** models
 - X-ray spectrum, beam-hardening, scatter, ...
⇒ reduced artifacts? quantitative CT?
 - X-ray detector spatial response, focal spot size, ...
⇒ improved spatial resolution?
 - detector spectral response (e.g., photon-counting detectors)
⇒ improved contrast between distinct material types?
- Nonstandard **geometries**
 - transaxial truncation (wide patients)
 - long-object problem in helical CT
 - irregular sampling in “next-generation” geometries
 - coarse angular sampling in image-guidance applications
 - limited angular range (tomosynthesis)
 - “missing” data, e.g., bad pixels in flat-panel systems

- Appropriate models of (data dependent) measurement **statistics**
 - weighting reduces influence of photon-starved rays (*cf.* FBP)
⇒ reducing image noise or X-ray **dose**
- **Object** constraints / priors
 - nonnegativity
 - object support
 - piecewise smoothness
 - object sparsity (e.g., angiography)
 - sparsity in some basis
 - motion models
 - dynamic models
 - ...



Henry Gray, Anatomy of the Human Body, 1918, Fig. 413.

Constraints may help reduce image artifacts or noise or **dose**.

Similar motivations/benefits in PET and SPECT.

- ▶ Computation **time**
- ▶ Must reconstruct entire FOV
- ▶ Complexity of models and software
- ▶ Algorithm **nonlinearities**
 - Difficult to analyze resolution/noise properties (*cf.* FBP)
 - Tuning parameters
 - Challenging to characterize performance / assess IQ

3D helical X-ray CT scan of abdomen/pelvis:

100 kVp, 25-38 mA, 0.4 second rotation, 0.625 mm slice, 0.6 mSv.



FBP



ASIR



Statistical

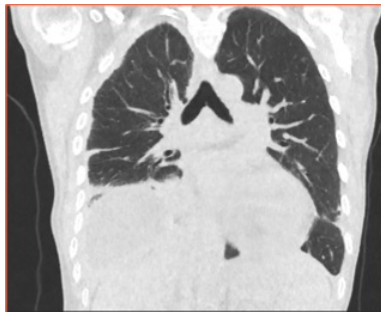
MBIR example: Chest CT

Helical chest CT study with dose = 0.09 mSv.
Typical CXR effective dose is about 0.06 mSv.

(Health Physics Soc.: <http://www.hps.org/publicinformation/ate/q2372.html>)



FBP



MBIR

Veo (MBIR) images courtesy of Jiang Hsieh, GE Healthcare

History: Statistical reconstruction for X-ray CT*

- Iterative method for X-ray CT (Hounsfield, 1968)
- ART (Kaczmarz) for tomography (Gordon, Bender, Herman, JTB, 1970)
- ...
- Roughness regularized LS for tomography (Kashyap & Mittal, 1975)
- Poisson likelihood (transmission) (Rockmore and Macovski, TNS, 1977)
- EM algorithm for Poisson transmission (Lange and Carson, JCAT, 1984)
- Iterative coordinate descent (ICD) (Sauer and Bouman, T-SP, 1993)
- Ordered-subsets algorithms (Manglos et al., PMB 1995)
(Kamphuis & Beekman, T-MI, 1998)
(Erdoγgan & Fessler, PMB, 1999)
- ...
- Commercial OS for Philips BrightView SPECT-CT (2010)
- Commercial ICD for GE CT scanners (Veο) (circa 2010)
- FDA 510(k) clearance of Veο (Sep. 2011)
- First Veο installation in USA (at UM) (Jan. 2012)

(* numerous omissions, including many denoising methods)

Optimization problem formulation: $\hat{\mathbf{x}} = \arg \min_{\mathbf{x} \geq 0} \Psi(\mathbf{x})$

$$\underbrace{\Psi(\mathbf{x})}_{\text{cost function}} \triangleq \underbrace{\frac{1}{2} \|\mathbf{y} - \mathbf{A}\mathbf{x}\|_{\mathbf{W}}^2}_{\text{data-fit term physics \& statistics}} + \underbrace{\beta \sum_{j=1}^N \sum_{k \in \mathcal{N}_j} \psi(x_j - x_k)}_{\text{regularizer prior models}}$$

\mathbf{y} : measured data (sinogram)

\mathbf{A} : system matrix (physics / geometry)

\mathbf{W} : weighting matrix (statistics)

\mathbf{x} : unknown image (attenuation map)

β : regularization parameter(s)

\mathcal{N}_j : neighborhood of j th voxel

ψ : edge-preserving potential function

(piece-wise smoothness / gradient sparsity)

$$\hat{\mathbf{x}} = \arg \min_{\mathbf{x} \geq \mathbf{0}} \Psi(\mathbf{x}), \quad \Psi(\mathbf{x}) \triangleq \frac{1}{2} \|\mathbf{y} - \mathbf{A}\mathbf{x}\|_{\mathbf{W}}^2 + \sum_j \sum_k \beta_{j,k} \psi(x_j - x_k)$$

Apparent topics:

- regularization design / parameter selection ψ, β_{jk}
- statistical modeling $\mathbf{W}, \|\cdot\|$
- system modeling \mathbf{A}
- optimization algorithms (arg min)
- assessing IQ of $\hat{\mathbf{x}}$

Other topics:

- system design
- motion
- spectral
- dose ...

Inverse FFT is fast (like FBP). Why change?

(Joint work with D. Noll, J. Nielsen, ...)

Recall rationale for CT/PET/SPECT:

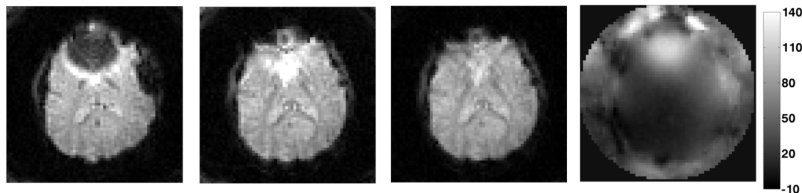
- ▶ **physics** modeling
 - reduce artifacts
 - improve resolution
 - improve contrast
- ▶ **noise** modeling: (dose, variability)
- ▶ **sampling**: non-standard geometries
- ▶ **constraints** on object

Which of these matter for MRI?

Physics modeling (e.g., field inhomogeneity) \implies reduced artifacts

Example: T2*-weighted imaging

(Sutton et al., IEEE T-MI, 03)



uncorrected

traditional

iterative

field map

$$\hat{\mathbf{x}} = \arg \min_{\mathbf{x}} \frac{1}{2} \|\mathbf{y} - \mathbf{Ax}\|_2^2 + \beta R(\mathbf{x})$$

System matrix \mathbf{A} depends on (measured) field map:

$$a_{ij} = e^{-i\omega_j t_i} e^{-i2\pi \vec{v}_i \cdot \vec{r}_j}$$

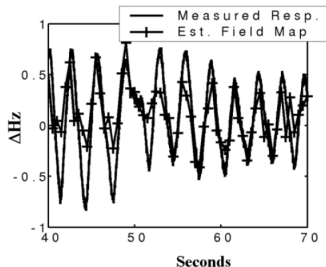
No analytical inverse of \mathbf{A} . cf. nonuniform attenuation correction in SPECT

Joint estimation of field map ω and magnetization image \mathbf{x} :

$$(\hat{\mathbf{x}}, \hat{\omega}) = \arg \min_{\mathbf{x}, \omega} \frac{1}{2} \|\mathbf{y} - \mathbf{A}(\omega)\mathbf{x}\|_2^2 + \beta_1 R_1(\mathbf{x}) + \beta_2 R_2(\omega)$$

Useful when field map drifts in dynamic imaging.

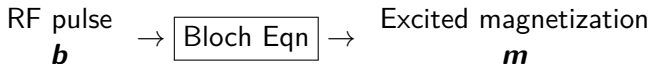
(Sutton et al., MRM 04) (Olafsson et al., T-MI 08)



cf. joint estimation of attenuation map μ and activity image λ in SPECT, PET and TOF-PET.

(Censor et al., T-NS 79) (Clinthorne et al., NSS 91) (Rezaei, Defrise, Nuyts, T-MI 14)

RF pulse design



Small-tip approximation: $\mathbf{m} \approx \mathbf{A}\mathbf{b}$

Iterative RF pulse design (with RF power regularization):

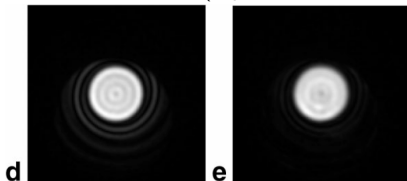
$$\arg \min_{\mathbf{b}} \|\mathbf{m} - \mathbf{A}\mathbf{b}\|_2^2 + \beta \|\mathbf{b}\|_2^2$$

Minimize using CG.

(Yip et al., MRM, Oct. 2005)

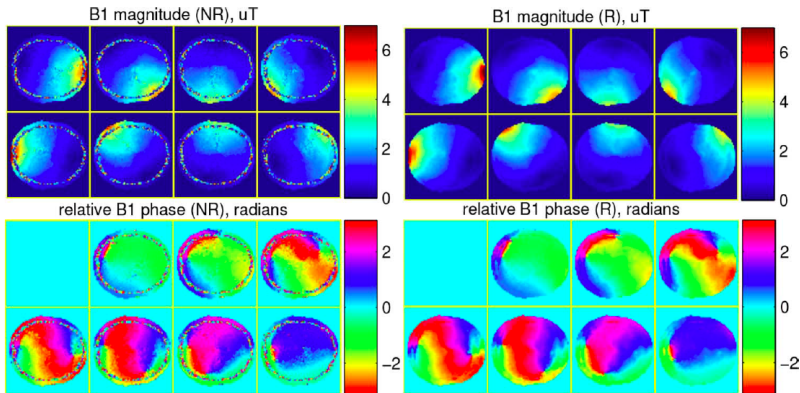
d. Non-iterative:

e. Iterative:



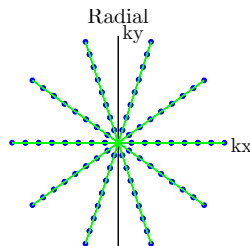
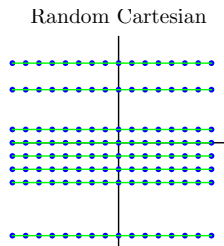
- ▶ MRI measurements: (complex) AWGN \implies easy !?

- ▶ MRI measurements: (complex) AWGN \implies easy !?
- ▶ Variance of image *phase* depends on image magnitude.
- ▶ Image phase useful in some applications, e.g., B1 mapping:



Unregularized vs regularized phase estimate. (Zhao et al., T-MI 14)

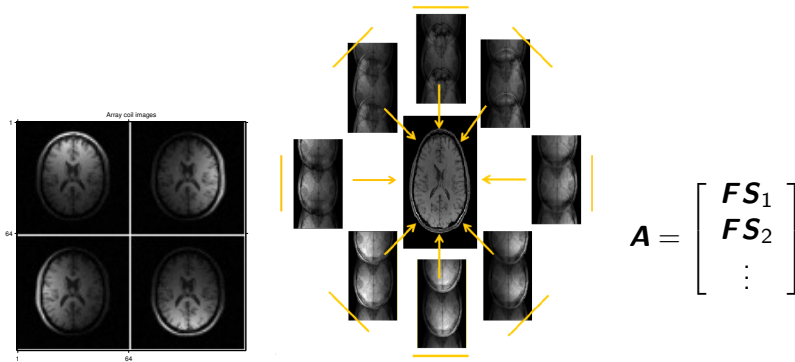
- ▶ Reducing k-space sampling \implies reduced scan time
- ▶ Especially compelling for dynamic imaging (cf. CT and SPECT)
- ▶ Popular “under-sampled” patterns: (cf. sparse-view CT)



- ▶ Solution strategies
 - Multiple receive coils
 - Object model assumptions (e.g., sparsity)
 - iterative reconstruction (“compressed sensing”)

Used clinically

Under-sampled Cartesian k-space: use multiple receive coils with individual spatial sensitivity patterns. (Pruessmann et al., MRM, 1999)



Compressed sensing parallel MRI \equiv (random) under-sampling

Lustig et al., IEEE Sig. Proc. Mag., Mar. 2008

cf. multiple-source CT (speed) or multi-camera SPECT (counts)

Regularized estimator:

$$\hat{\mathbf{x}} = \arg \min_{\mathbf{x}} \underbrace{\frac{1}{2} \|\mathbf{y} - \mathbf{F}\mathbf{S}\mathbf{x}\|_2^2}_{\text{data fit}} + \beta \underbrace{\|\mathbf{R}\mathbf{x}\|_p}_{\text{sparsity}}.$$

\mathbf{F} is under-sampled DFT matrix (wide)

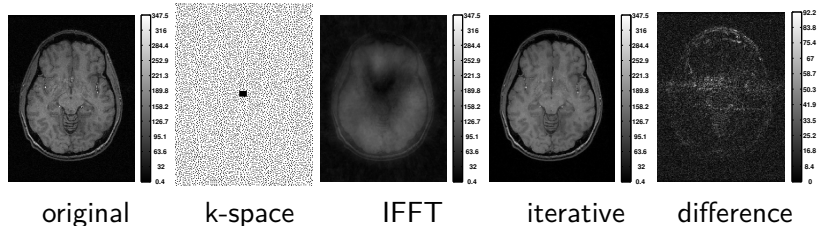
Features:

- coil sensitivity matrix \mathbf{S} is block diagonal
- $\mathbf{F}'\mathbf{F}$ is circulant (for Cartesian sampling)

Challenges:

- Data-fit Hessian $\mathbf{S}'\mathbf{F}'\mathbf{F}\mathbf{S}$ is highly shift variant due to coil sensitivity maps
- Non-quadratic (edge-preserving) regularization $\|\cdot\|_p$
- Non-smooth regularization $\|\cdot\|_1$ (cf. sparse view CT)
- Complex quantities
- Large problem size (if 3D or dynamic or many coils)

Example of “compressed sensing” MRI reconstruction:



- Fully sampled body coil image of human brain (144×128)
- Poisson-disk-based k-space sampling, 16% sampling (acceleration 6.25)
- Square-root of sum-of-squares inverse FFT of zero-filled k-space data for 8 coils
- Regularized reconstruction $\mathbf{x}^{(\infty)}$
combined TV and ℓ_1 norm of two-level undecimated Haar wavelets
- Difference image magnitude

(Sathish Ramani & JF, IEEE T-MI, Mar. 2011)

Summary of “What” and “Why”

- ▶ CT and MRI both involve inverse problems
- ▶ Some similarities in motivations and formulations
- ▶ Some similarities in computation challenges
- ▶ Some opportunities for cross-fertilization
- ▶ Caution: MRI reconstruction field is crowded!

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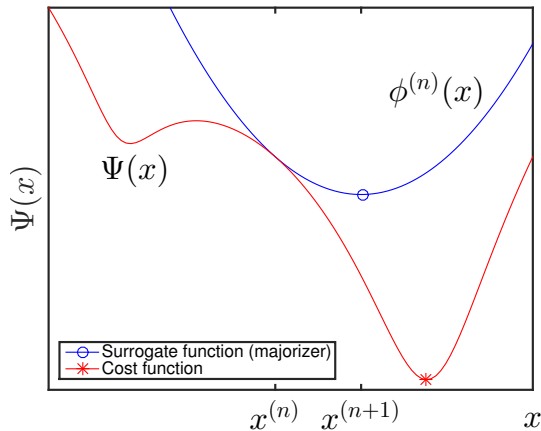
Summary / open problems

$$\hat{\mathbf{x}} = \underset{\mathbf{x} \geq 0}{\arg \min} \Psi(\mathbf{x}), \quad \Psi(\mathbf{x}) \triangleq \frac{1}{2} \|\mathbf{y} - \mathbf{A}\mathbf{x}\|_{\mathbf{W}}^2 + \sum_{j=1}^N \sum_k \beta_{j,k} \psi(x_j - x_k)$$

Optimization challenges:

- large problem size: $\mathbf{x} \in \mathbb{R}^{512 \times 512 \times 600}$, $\mathbf{y} \in \mathbb{R}^{888 \times 64 \times 7000}$
- \mathbf{A} is sparse but still too large to store; compute $\mathbf{A}\mathbf{x}$ on-the-fly
- \mathbf{W} has enormous dynamic range (1 to $\exp(-9) \approx 1.2 \cdot 10^{-4}$)
- Gram matrix $\mathbf{A}'\mathbf{W}\mathbf{A}$ highly shift variant
- Ψ is non-quadratic but convex (and often smooth)
- nonnegativity constraint
- data size grows: dual-source CT, spectral CT, wide-cone CT, ...
- Moore's law insufficient
latest GPU clocks slower, but more threads

Optimization transfer (Majorize-Minimize) methods: 1D



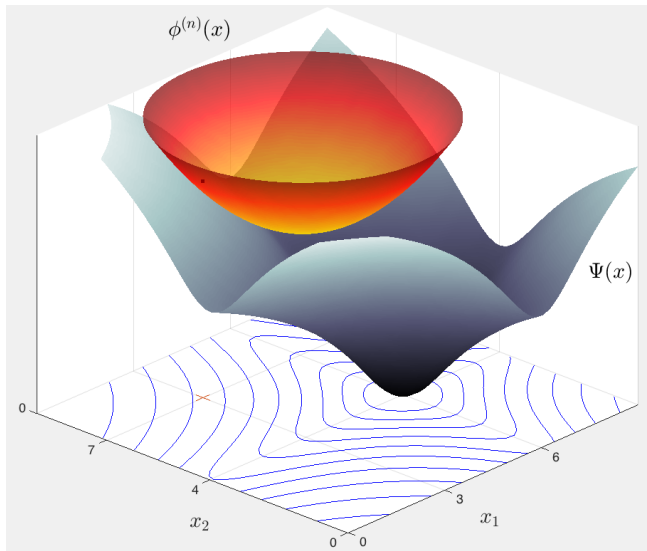
$$\phi^{(n)}(\mathbf{x}^{(n)}) = \Psi(\mathbf{x}^{(n)})$$

$$\phi^{(n)}(\mathbf{x}) \geq \Psi(\mathbf{x})$$

cf. ML-EM

$$\mathbf{x}^{(n+1)} = \arg \min_{\mathbf{x}} \phi^{(n)}(\mathbf{x})$$

Optimization transfer (Majorize-Minimize) methods: 2D



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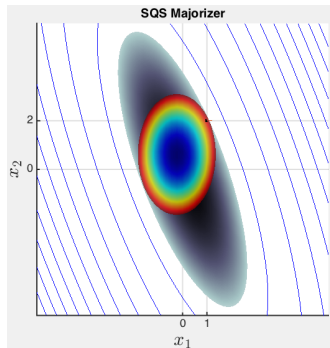
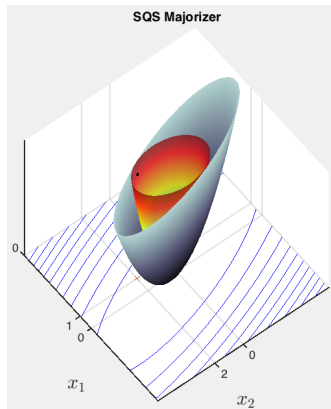
$$\begin{aligned}
 L(\mathbf{x}) &= \frac{1}{2} \|\mathbf{y} - \mathbf{A}\mathbf{x}\|_{\mathbf{W}}^2 \\
 &= L(\mathbf{x}^{(n)}) + \nabla L(\mathbf{x}^{(n)})'(\mathbf{x} - \mathbf{x}^{(n)}) + \frac{1}{2} \underbrace{(\mathbf{x} - \mathbf{x}^{(n)})' \mathbf{A}' \mathbf{W} \mathbf{A} (\mathbf{x} - \mathbf{x}^{(n)})}_{\text{non-separable}} \\
 &\leq L(\mathbf{x}^{(n)}) + \nabla L(\mathbf{x}^{(n)})'(\mathbf{x} - \mathbf{x}^{(n)}) + \frac{1}{2} \underbrace{(\mathbf{x} - \mathbf{x}^{(n)})' \mathbf{D} (\mathbf{x} - \mathbf{x}^{(n)})}_{\text{separable}} \\
 &\triangleq \phi_L^{(n)}(\mathbf{x}), \quad \text{a "SQS",}
 \end{aligned}$$

where $\mathbf{A}' \mathbf{W} \mathbf{A} \preceq \mathbf{D} = \text{diag}\{\mathbf{A}' \mathbf{W} \mathbf{A} \mathbf{1}\}$. (De Pierro, T-MI, Mar. 1995)

Proofs:

- Convexity of x^2
- Geršgorin disk theorem ($\mathbf{D} - \mathbf{A}' \mathbf{W} \mathbf{A}$ is diagonally dominant)
- Cauchy-Schwarz inequality

Separable Quadratic Surrogates (SQS): Pictures



- Find minimizer of $L(\mathbf{x})$: challenging
- Find minimizer of $\phi_L^{(n)}(\mathbf{x})$: easy (separate 1D problems)

General optimization transfer (majorize-minimize) method:

$$\mathbf{x}^{(n+1)} = \arg \min_{\mathbf{x}} \phi_{\mathbf{L}}^{(n)}(\mathbf{x})$$

For SQS:

$$\phi_{\mathbf{L}}^{(n)}(\mathbf{x}) = \mathbf{L}(\mathbf{x}^{(n)}) + \nabla \mathbf{L}(\mathbf{x}^{(n)}) (\mathbf{x} - \mathbf{x}^{(n)}) + \frac{1}{2} (\mathbf{x} - \mathbf{x}^{(n)})' \mathbf{D} (\mathbf{x} - \mathbf{x}^{(n)})$$

$$\nabla \phi_{\mathbf{L}}^{(n)}(\mathbf{x}) = \nabla \mathbf{L}(\mathbf{x}^{(n)}) + \mathbf{D} (\mathbf{x} - \mathbf{x}^{(n)})$$

$$\mathbf{0} = \nabla \phi_{\mathbf{L}}^{(n)}(\mathbf{x}^{(n+1)}) = \nabla \mathbf{L}(\mathbf{x}^{(n)}) + \mathbf{D} (\mathbf{x}^{(n+1)} - \mathbf{x}^{(n)})$$

$$\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} - \mathbf{D}^{-1} \nabla \mathbf{L}(\mathbf{x}^{(n)})$$

“diagonally preconditioned gradient descent”

(Erdogmus & JF, PMB, 1999)

Ordinary gradient descent (GD) for WLS:

$$\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} - \alpha \nabla L(\mathbf{x}^{(n)}) = \mathbf{x}^{(n)} - \alpha \mathbf{A}' \mathbf{W} (\mathbf{A} \mathbf{x}^{(n)} - \mathbf{y}),$$

where textbook step size is reciprocal of Lipschitz constant:

$$\alpha = \frac{1}{\lambda_{\max}(\mathbf{A}' \mathbf{W} \mathbf{A})}.$$

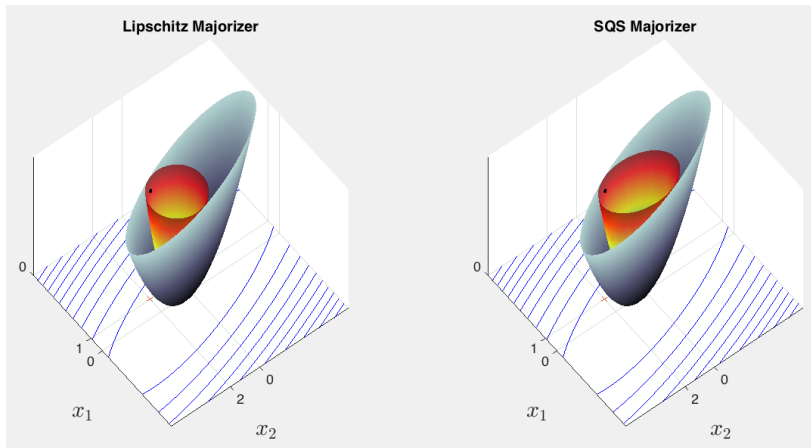
WLS-GD is equivalent to WLS-SQS with “isotropic” majorizer Hessian:

$$\mathbf{D} = \lambda_{\max}(\mathbf{A}' \mathbf{W} \mathbf{A}) \mathbf{I}.$$

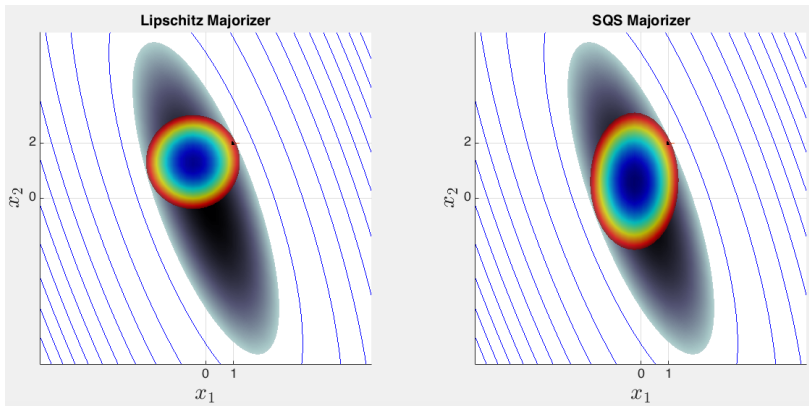
Drawbacks:

- $\lambda_{\max}(\mathbf{A}' \mathbf{W} \mathbf{A})$ usually impractical to compute (in CT)
(power iteration?)
- GD usually converges slower than SQS due to smaller step sizes

SQS versus GD: Pictures



SQS versus GD: Pictures



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Assumptions:

- Ψ is convex (need not be strictly convex)
- Ψ has non-empty set of global minimizers
 $\hat{\mathbf{x}} \in \mathcal{X}^* = \left\{ \mathbf{x}^{(*)} \in \mathbb{R}^N : \Psi(\mathbf{x}^{(*)}) \leq \Psi(\mathbf{x}), \forall \mathbf{x} \in \mathbb{R}^N \right\}$
- Ψ is smooth (differentiable with L -Lipschitz gradient)
 $\|\nabla \Psi(\mathbf{x}) - \nabla \Psi(\mathbf{z})\|_2 \leq L \|\mathbf{x} - \mathbf{z}\|_2, \quad \forall \mathbf{x}, \mathbf{z} \in \mathbb{R}^N$

GD with step size $1/L$ ensures monotonic descent of Ψ :

$$\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} - \frac{1}{L} \nabla \Psi(\mathbf{x}^{(n)}) .$$

Drori & Teboulle (2014) derive tightest “inaccuracy” bound:

$$\underbrace{\Psi(\mathbf{x}^{(n)}) - \Psi(\mathbf{x}^{(*)})}_{\text{inaccuracy}} \leq \frac{L \|\mathbf{x}^{(0)} - \mathbf{x}^{(*)}\|_2^2}{4n + 2} .$$

For a Huber-like function Ψ_0 , GD achieves that (tight) bound.
 $O(1/n)$ rate is undesirably slow.

Nesterov's fast gradient method (FGM1)

Nesterov (1983) iteration: Initialize: $t_0 = 1$, $\mathbf{z}^{(0)} = \mathbf{x}^{(0)}$

$$\mathbf{z}^{(n+1)} = \mathbf{x}^{(n)} - \frac{1}{L} \nabla \Psi(\mathbf{x}^{(n)}) \quad \text{(usual GD update)}$$

$$t_{n+1} = \frac{1}{2} \left(1 + \sqrt{1 + 4t_n^2} \right) \quad \text{(magic momentum factors)}$$

$$\mathbf{x}^{(n+1)} = \mathbf{z}^{(n+1)} + \frac{t_n - 1}{t_{n+1}} \left(\mathbf{z}^{(n+1)} - \mathbf{z}^{(n)} \right) \quad \text{(update with momentum)}$$

- ▶ Reverts to GD if $t_n = 1, \forall n$.
- ▶ Comparable computation as GD
- ▶ Drawbacks?
 - Store one additional image-sized vector $\mathbf{z}^{(n)}$
 - Ψ need not decrease monotonically

FGM1 shown by Nesterov to be $O(1/n^2)$ for “primary” sequence:

$$\Psi(\mathbf{z}^{(n)}) - \Psi(\mathbf{x}^{(\star)}) \leq \frac{2L \|\mathbf{x}^{(0)} - \mathbf{x}^{(\star)}\|_2^2}{(n+1)^2}.$$

Nesterov constructed a function Ψ_1 such that any first-order method converges no faster than

$$\frac{\frac{3}{32}L \|\mathbf{x}^{(0)} - \mathbf{x}^{(\star)}\|_2^2}{(n+1)^2} \leq \Psi(\mathbf{x}^{(n)}) - \Psi(\mathbf{x}^{(\star)}).$$

Thus $O(1/n^2)$ rate of FGM1 is optimal.

Donghwan Kim (2014) analyzed “secondary” sequence:

$$\Psi(\mathbf{x}^{(n)}) - \Psi(\mathbf{x}^{(\star)}) \leq \frac{2L \|\mathbf{x}^{(0)} - \mathbf{x}^{(\star)}\|_2^2}{(n+2)^2}.$$

- ▶ “Traditional” iterative soft thresholding algorithm (ISTA) uses (global) Lipschitz constant of data-fit term:

$$\nabla^2 \frac{1}{2} \|\mathbf{y} - \mathbf{F}\mathbf{S}\|_2^2 = \mathbf{S}'\mathbf{F}'\mathbf{F}\mathbf{S} \leq \mathbf{S}'\mathbf{S} \leq \lambda_{\max} \mathbf{I}, \quad \lambda_{\max} = \max_j [\mathbf{S}'\mathbf{S}]_{j,j}$$

λ_{\max} is maximum sum-of-squares value of sensitivity maps.

- ▶ Augmented Lagrangian (AL) methods converge faster than ISTA, FISTA, MFISTA (Ramani & JF, T-MI, 2011)
- ▶ **BARISTA** (B1-based, adaptive restart, ISTA) (Muckley, Noll, JF, T-MI, 2015)

For synthesis operator $\mathbf{x} = \mathbf{Q}\mathbf{z}$ with \mathbf{z} sparse:

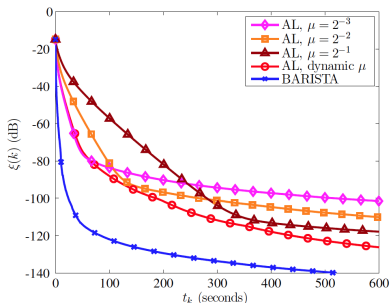
$$\nabla^2 \frac{1}{2} \|\mathbf{y} - \mathbf{F}\mathbf{S}\mathbf{Q}\|_2^2 = \mathbf{Q}'\mathbf{S}'\mathbf{F}'\mathbf{F}\mathbf{S}\mathbf{Q} \leq \mathbf{Q}'\mathbf{S}'\mathbf{S}\mathbf{Q} \leq \mathbf{D}$$

for a suitable diagonal matrix \mathbf{D} . (cf., SQS)

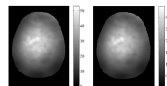
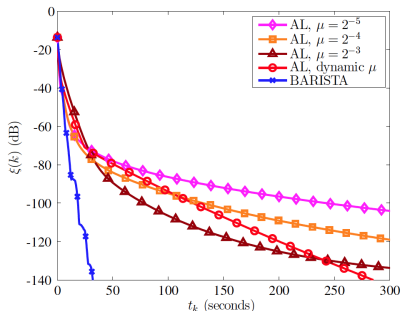
- ▶ \mathbf{D}^{-1} becomes voxel-dependent step size, akin to SQS in CT

“Compressed sensing” MRI reconstruction:

Total variation (TV) regularizer



Undecimated Haar Wavelets



Corresponding D for each of the two cases:

BARISTA requires no algorithm parameter tuning, unlike AL.

Includes momentum with adaptive restart of O'Donoghue and Candès (2015).

FGM1 is in the general class of first-order methods:

$$\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} - \frac{1}{L} \sum_{k=0}^n h_{n+1,k} \nabla \Psi(\mathbf{x}^{(k)})$$

where the step-size factors $\{h_{n,k}\}$ are

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1.25 & 0 & 0 & 0 & 0 \\ 0 & 0.10 & 1.40 & 0 & 0 & 0 \\ 0 & 0.05 & 0.20 & 1.50 & 0 & 0 \\ 0 & 0.03 & 0.11 & 0.29 & 1.57 & 0 \\ \vdots & & & & & \ddots \end{bmatrix}$$

Use of previous gradients \implies “momentum”

Is this the optimal choice for $\{h_{n,k}\}$?

Can we improve on the constant 2 in worst-case convergence rate?

Drori & Teboulle (2014) numerically found $2\times$ better $\{h_{n,k}\}$

Optimized gradient method (OGM1)

New approach by optimizing step-sizes $\{h_{n,k}\}$ analytically

Initialize: $t_0 = 1, \mathbf{z}^{(0)} = \mathbf{x}^{(0)}$ (Donghwan Kim and JF; 2014, 2015)

$$\mathbf{z}^{(n+1)} = \mathbf{x}^{(n)} - \frac{1}{L} \nabla \Psi(\mathbf{x}^{(n)}) \quad (\text{usual GD update})$$

$$t_{n+1} = \frac{1}{2} \left(1 + \sqrt{1 + 4t_n^2} \right) \quad (\text{momentum factors})$$

$$\mathbf{x}^{(n+1)} = \mathbf{z}^{(n+1)} + \frac{t_n - 1}{t_{n+1}} \left(\mathbf{z}^{(n+1)} - \mathbf{z}^{(n)} \right) + \underbrace{\frac{t_n}{t_{n+1}} \left(\mathbf{z}^{(n+1)} - \mathbf{x}^{(n)} \right)}_{\text{new momentum}}$$

Smaller (worst-case) convergence bound than Nesterov by $2\times$:

$$\Psi(\mathbf{z}^{(n)}) - \Psi(\mathbf{x}^{(*)}) \leq \frac{\mathbf{1}L \|\mathbf{x}^{(0)} - \mathbf{x}^{(*)}\|_2^2}{(n+1)^2}.$$

Recently DK found a Huber-like function for which OGM1 achieves that upper bound (thus tight), inspired by numerical work of Taylor et al. (2015).

Example: Image restoration (!?)

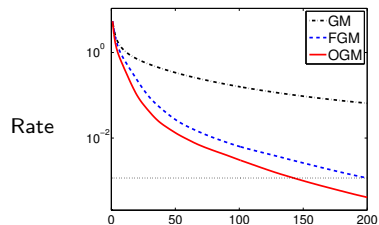
True
 \mathbf{x}



Blurry
 \mathbf{y}



Restored
 $\hat{\mathbf{x}}$



$\Psi(\mathbf{x}^{(n)}) - \Psi(\hat{\mathbf{x}})$ vs iteration n

$$\arg \min_{\mathbf{x}} \|\mathbf{y} - \mathbf{Ax}\|_2^2 + R(\mathbf{x})$$

What

CT

MRI

Why

Why CT iterative

Why MRI iterative

How

Optimization transfer

Separable quadratic surrogates

Momentum

Ordered subsets

Parallelization

Summary / open problems

- ▶ Data decomposition (aka incremental gradients, cf. stochastic GD):

$$\Psi(\mathbf{x}) = \sum_{m=1}^M \Psi_m(\mathbf{x}), \quad \Psi_m(\mathbf{x}) \triangleq \underbrace{\frac{1}{2} \|\mathbf{y}_m - \mathbf{A}_m \mathbf{x}\|_{\mathbf{W}_m}^2}_{1/M \text{th of measurements}} + \frac{1}{M} R(\mathbf{x})$$

- ▶ Key idea. For \mathbf{x} far from minimizer: $\nabla \Psi(\mathbf{x}) \approx M \nabla \Psi_m(\mathbf{x})$
- ▶ SQS:

$$\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} - \mathbf{D}^{-1} \nabla \Psi(\mathbf{x}^{(n)})$$

- ▶ OS-SQS:
for $n = 0, 1, \dots$ (iteration)
for $m = 1, \dots, M$ (subset)

$$k = nM + m \text{ (subiteration)}$$

$$\mathbf{x}^{k+1} = \mathbf{x}^k - \underbrace{\mathbf{D}^{-1} M \nabla \Psi_m(\mathbf{x}^k)}_{\text{less work}}$$

- ▶ Applied coil-wise in parallel MRI (Muckley, Noll, JF, ISMRM 2014)

For more acceleration, combine OGM1 with ordered subsets (OS).

OS-OGM1:

Initialize: $t_0 = 1$, $\mathbf{z}^{(0)} = \mathbf{x}^{(0)}$

for $n = 0, 1, \dots$ (iteration)

for $m = 1, \dots, M$ (subset)

$k = nM + m$ (subiteration)

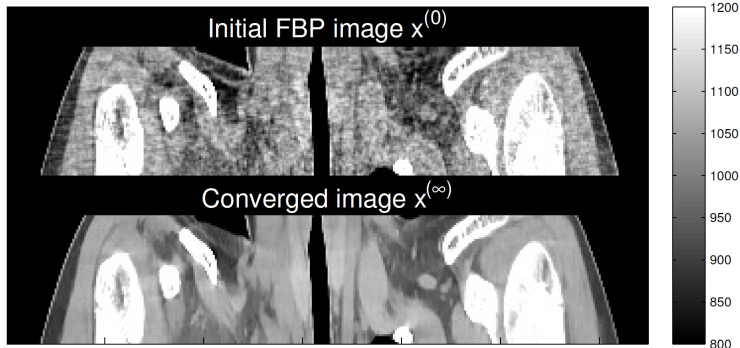
$$\mathbf{z}^{k+1} = \left[\mathbf{x}^k - \mathbf{D}^{-1} \mathbf{M} \nabla \Psi_m(\mathbf{x}^k) \right]_+ \quad (\text{typical OS-SQS})$$

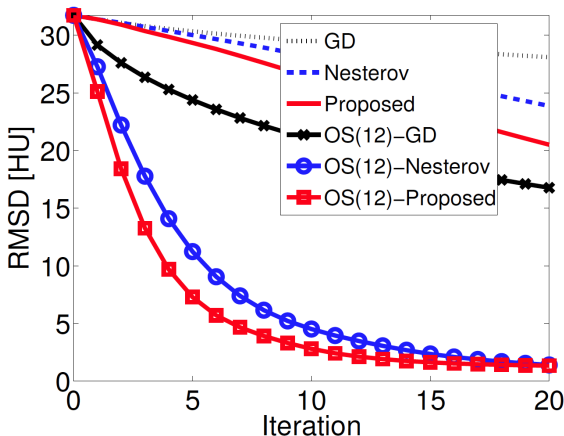
$$t_{k+1} = \frac{1}{2} \left(1 + \sqrt{1 + 4t_k^2} \right)$$

$$\mathbf{x}^{k+1} = \mathbf{z}^{k+1} + \frac{t_k - 1}{t_{k+1}} \left(\mathbf{z}^{k+1} - \mathbf{z}^k \right) + \frac{t_k}{t_{k+1}} \left(\mathbf{z}^{k+1} - \mathbf{x}^k \right)$$

- ▶ Approximate convergence rate for Ψ : $O\left(\frac{1}{n^2 M^2}\right)$
(Donghwan Kim and JF; CT 2014)
- ▶ Same compute per iteration as other OS methods
(One forward / backward projection and M regularizer gradients per iteration)
- ▶ Same memory as OGM1 (two more images than OS-SQS)
- ▶ Guaranteed convergence for $M = 1$
- ▶ No convergence theory for $M > 1$
 - unstable for large M
 - small M preferable for parallelization
- ▶ Now fast enough to show X-ray CT examples...

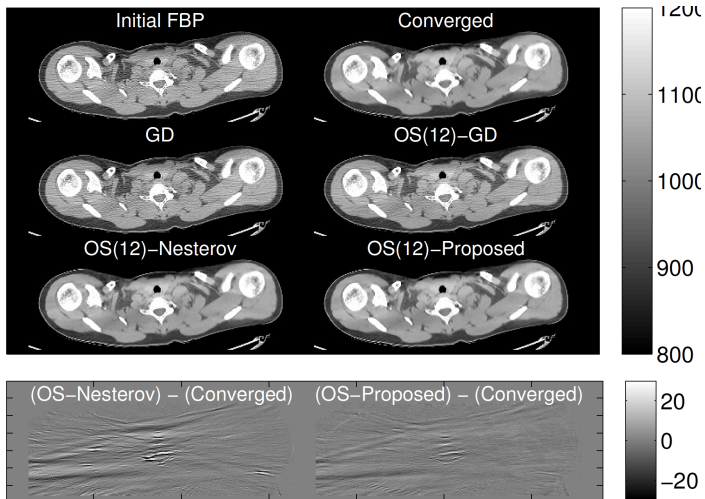
- 3D cone-beam helical X-ray CT scan
- pitch 0.5
- image \mathbf{x} : $512 \times 512 \times 109$ with 70 cm FOV and 0.625 mm slices
- sinogram : \mathbf{y} 888 detectors \times 32 rows \times 7146 views



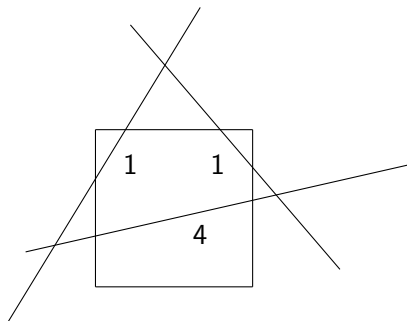


Root mean square difference (RMSD) between $\mathbf{x}^{(n)}$ and $\mathbf{x}^{(\infty)}$ over ROI (in HU), versus iteration. (“Proposed” = OGM1.)

(Compute times per iteration are very similar.)



At iteration $n = 10$ with $M = 12$ subsets.



- one-pixel image
- three intersecting rays
- $\mathbf{A} = \begin{bmatrix} 1 \\ 1 \\ 4 \end{bmatrix}$
- $\mathbf{x} = 2, \mathbf{y} = \mathbf{Ax} = \begin{bmatrix} 2 \\ 2 \\ 8 \end{bmatrix}$
- condition number of $\mathbf{A}'\mathbf{A} = 1$
- consistent system of eqns.

OS-SQS-LS for $M = 3$ subsets:

$$\mathbf{x}^{\text{new}} = \mathbf{x}^{\text{old}} - \mathbf{D}^{-1} \mathbf{3} \nabla \Psi_m(\mathbf{x}^{\text{old}}) = \mathbf{x}^{\text{old}} - \mathbf{D}^{-1} \mathbf{3} \mathbf{A}'_m (\mathbf{A}_m \mathbf{x}^{\text{old}} - \mathbf{y}_m)$$

$$\mathbf{D} = \text{diag}\{\mathbf{A}'\mathbf{A}\mathbf{1}\} = 1^2 + 1^2 + 4^2 = 18$$

After 3 updates:

$$\begin{aligned} \mathbf{x}^{(n+1)} - \mathbf{x} &= \left(1 - \frac{3}{18} 1^2\right) \left(1 - \frac{3}{18} 1^2\right) \left(1 - \frac{3}{18} 4^2\right) (\mathbf{x}^{(n)} - \mathbf{x}) \\ &= -2(15/18)^3 (\mathbf{x}^{(n)} - \mathbf{x}) = -\frac{125}{108} (\mathbf{x}^{(n)} - \mathbf{x}) \end{aligned}$$

Divergence of OS-SQS-LS is possible even in well-conditioned, consistent case

What

CT

MRI

Why

Why CT iterative

Why MRI iterative

How

Optimization transfer

Separable quadratic surrogates

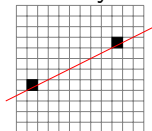
Momentum

Ordered subsets

Parallelization

Summary / open problems

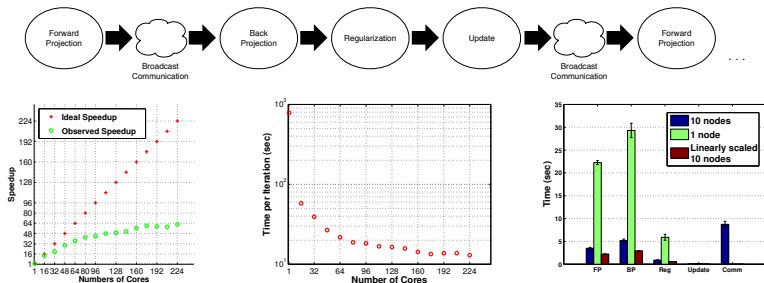
- ▶ CT is not “embarrassingly parallel” (except across patients)
- ▶ In 2D, Hessian $\mathbf{A}'\mathbf{W}\mathbf{A}$ is not only dense, but completely full



- ▶ In 3D, Hessian $\mathbf{A}'\mathbf{W}\mathbf{A}$ is dense and almost full

Distribute long object (320 useful slices) into (overlapping) slabs (128 slices each) across 5 separate clusters, each with 10 nodes having 16 cores.

Use MPI (message passing interface) for within-cluster communication:



Rosen, Wu, Wenisch, JF (Fully 3D, 2013)

- Overlapping slabs is inefficient
- Communication time (within cluster, after *every subset*) is serious bottleneck

Conventional OS approach uses a voxel-wise SQS:

$$\begin{aligned}\Psi(\mathbf{x}) &\leq \Psi(\mathbf{x}^{(n)}) + \nabla \Psi(\mathbf{x}^{(n)}) (\mathbf{x} - \mathbf{x}^{(n)}) + \frac{1}{2} (\mathbf{x} - \mathbf{x}^{(n)})' \mathbf{D} (\mathbf{x} - \mathbf{x}^{(n)}) \\ &= \Psi(\mathbf{x}^{(n)}) + \sum_{j=1}^N \frac{\partial}{\partial x_j} \Psi(\mathbf{x}^{(n)}) (x_j - x_j^{(n)}) + \frac{1}{2} d_j (x_j - x_j^{(n)})^2\end{aligned}$$

Diagonal matrix \mathbf{D} majorizes the Hessian of Ψ : $\nabla^2 \Psi(\mathbf{x}) \preceq \mathbf{D}$.

Distributed computing alternative: slab-separable surrogate:

$$\Psi(\mathbf{x}) - \Psi(\mathbf{x}^{(n)}) \leq \sum_{b=1}^B \Psi_b(\mathbf{x}_b)$$

$$\Psi_b(\mathbf{x}_b) \triangleq \nabla_{\mathbf{x}_b} \Psi(\mathbf{x}^{(n)}) (\mathbf{x}_b - \mathbf{x}_b^{(n)}) + \frac{1}{2} (\mathbf{x}_b - \mathbf{x}_b^{(n)})' \mathbf{H}_b (\mathbf{x}_b - \mathbf{x}_b^{(n)})$$

Block diagonal matrix $\mathbf{H} = \text{diag}\{\mathbf{H}_1, \dots, \mathbf{H}_B\}$ majorizes $\nabla^2 \Psi(\mathbf{x})$.

$$\psi_b(\mathbf{x}_b) \triangleq \nabla_{\mathbf{x}_b} \Psi(\mathbf{x}^{(n)}) (\mathbf{x}_b - \mathbf{x}_b^{(n)}) + \frac{1}{2} (\mathbf{x}_b - \mathbf{x}_b^{(n)})' \mathbf{H}_b (\mathbf{x}_b - \mathbf{x}_b^{(n)})$$

$$\mathbf{H}_b \triangleq \mathbf{A}_b' \mathbf{W} \mathbf{\Lambda}_b \mathbf{A}_b, \quad \mathbf{\Lambda}_b \triangleq \text{diag}\{\mathbf{A}_b \mathbf{1} \oslash \mathbf{A}_b \mathbf{1}_b\}$$

Updates parallelizable across blocks (slabs):

$$\mathbf{x}_b^{(n+1)} \triangleq \arg \min_{\mathbf{x}_b \succeq \mathbf{0}} \Psi_b(\mathbf{x}_b).$$

- ▶ Reduces communication.
- ▶ (Apply favorite optimization method within slab.)
- ▶ (Donghwan Kim and JF; Fully 3D, 2015)

Block-separable surrogate (BSS) OS-OGM

-
- 1: Initialize $\tilde{\mathbf{x}}^{(0)}$ by FBP, and compute \mathbf{D} .
 - 2: Distribute image $\tilde{\mathbf{x}}^{(0)}$ and data \mathbf{y} into B nodes.
 - 3: **for** $n = 0, 1, \dots$
 - 4: Minimize $\phi_{\text{BSS}}(\mathbf{x}; \tilde{\mathbf{x}}^{(n)})$ using L sub-iterations of OS-SQS-mom.
 - 1) Initialize $\mathbf{x}^{(0)} = \mathbf{z}^{(0)}$ by $\tilde{\mathbf{x}}^{(n)}$, and $t^{(0)} = 1$.
 - 2) **for** $l = 0, 1, \dots, L - 1$
 - 3) $m = l \bmod M$
 - 4) $t^{(l+1)} = \frac{1}{2} \left(1 + \sqrt{1 + 4 [t^{(l)}]^2} \right)$
 - 5) **for** $b = 1, \dots, B$ **simultaneously**
 - 6) $\mathbf{g}_{m,b}^{(l)} = M \nabla_b \phi_{\text{BSS},m}(\mathbf{z}_b^{(\frac{l}{M})}; \mathbf{z}^{(0)})$ [subset gradient]
 - 7) $\mathbf{x}_b^{(\frac{l+1}{M})} = \left[\mathbf{z}_b^{(\frac{l}{M})} - \mathbf{D}_b^{-1} \mathbf{g}_{m,b}^{(l)} \right]$ [OS-SQS update]
 - 8) $\mathbf{z}_b^{(\frac{l+1}{M})} = \mathbf{x}_b^{(\frac{l+1}{M})} + \frac{t^{(l)} - 1}{t^{(l+1)}} \left(\mathbf{x}_b^{(\frac{l+1}{M})} - \mathbf{x}_b^{(\frac{l}{M})} \right)$ [momentum]
 - 9) **end for**
 - 10) **end for**
 - 11) $\tilde{\mathbf{x}}^{(n+1)} = \mathbf{x}^{(\frac{L}{M})}$
 - 5: **Communicate** $\tilde{\mathbf{x}}^{(n+1)}$.
 - 6: **end for**
-

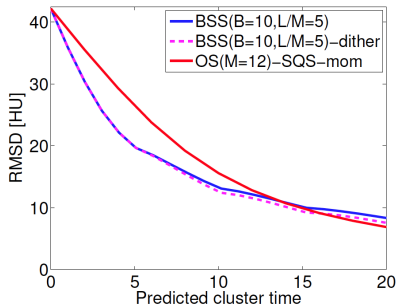
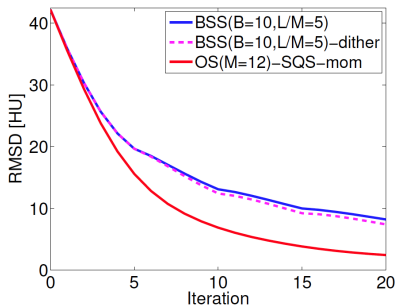
- $256 \times 256 \times 160$ XCAT phantom (Segars et al., 2008)
- Simulated helical CT, $444 \times 32 \times 492$
- $M = 12$ subsets, $B = 10$ blocks, $L = 5$ inner iterations
- Matlab emulation

FBP initializer $\mathbf{x}^{(0)}$



Converged $\mathbf{x}^{(\infty)}$





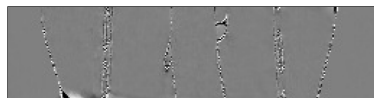
- Outer loop interrupts momentum
 \implies BSS is slower per iteration than OS-OGM
- Reduced communication reduces overall time



(a) $\mathbf{x}^{(10)}$ of OS-SQS-mom($M=12$)



(c) $\mathbf{x}^{(20)}$ of BSS($B=10, M=12, L/M=5$)



(b) Difference between (a) and $\hat{\mathbf{x}}$



(d) Difference between (c) and $\hat{\mathbf{x}}$

- Comparable images
- Algorithm designed for distributed computation

Duality approach for using GPU

- Data transfer between system RAM and GPU can be bottleneck
- “Hide” communication time by overlapping with computation

Algorithm synopsis: (Madison McGaffin and JF; Fully 3D, 2015)

- Write cost function $\Psi(\mathbf{x})$ in terms of dual variables \mathbf{v} and \mathbf{u} for data-fit and regularizer: $\Psi(\mathbf{x}) = \sum_{i=1}^M h_i([\mathbf{A}\mathbf{x}]_i) + \sum_k \psi([\mathbf{C}\mathbf{x}]_k)$

$$\mathbf{x}^{(n+1)} = \arg \min_{\mathbf{x}} \sup_{\mathbf{u}, \mathbf{v}}$$

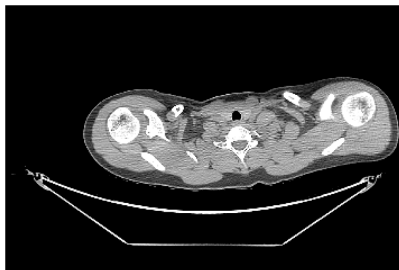
$$(\mathbf{A}' \mathbf{u} + \mathbf{C}' \mathbf{v})' \mathbf{x} - \sum_{i=1}^M h_i^*(u_i) - \sum_k \psi^*(v_k) + \frac{\mu}{2} \|\mathbf{x} - \mathbf{x}^{(n)}\|_2^2$$

h_i^* and ψ^* denote convex conjugates of h_i and ψ

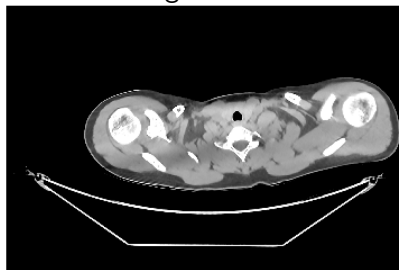
- Alternate between updating
 - several projection view dual variables $\{u_i\}$
 - dual variables for one regularization direction $\{v_k\}$
- Using dual variables “decouples” regularizer and data terms
- OS-like method with convergence theorem!

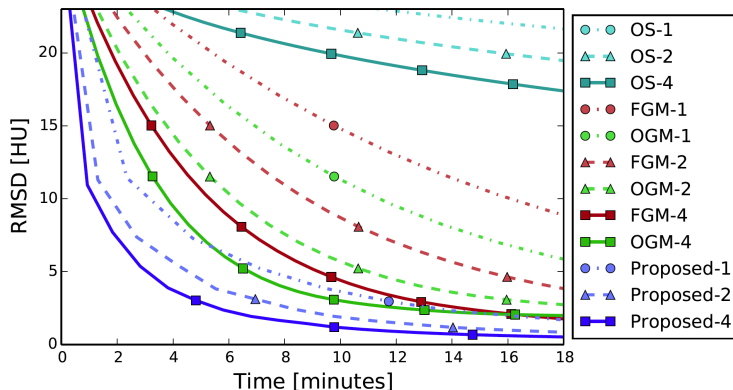
- 3D cone-beam helical X-ray CT scan
- pitch 0.5
- image \mathbf{x} : $512 \times 512 \times 109$ with 70 cm FOV and 0.625 mm slices
- sinogram : \mathbf{y} 888 detectors \times 32 rows \times 7146 views
- OpenCL on aging NVIDIA GTX 480 GPU with 2.5 GB RAM

FBP initializer $\mathbf{x}^{(0)}$

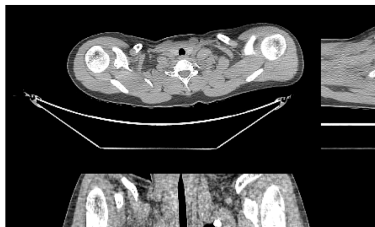


Converged $\mathbf{x}^{(\infty)}$

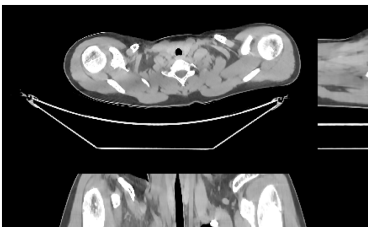




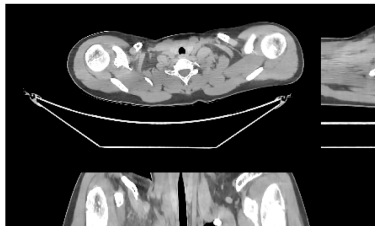
- Algorithm design for specific GPU architecture characteristics
- Future work: combine with BSS for multiple nodes ?



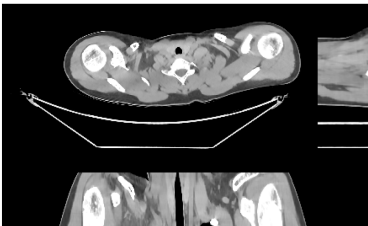
(a) Filtered backprojection



(b) Reference



(c) OS-OGM with 4 GPUs after 8 iterations (5.2 minutes)



(d) Proposed with 4 GPUs after 5 iterations (4.8 minutes)

- ▶ Model-based image reconstruction can
 - improve image quality for low-dose X-ray CT
 - enable faster MRI scans via under-sampling
- ▶ Much more: dynamic image reconstruction, motion compensation, ...
- ▶ Computation time remains a significant challenge
- ▶ Moore's law alone will not solve the computation problem
- ▶ Algorithms designed for distributed computation are essential
 - Block-separable surrogates to reduce communication
(Donghwan Kim and JF; Fully 3D, 2015)
 - Duality approach to overlap communication with computation
Also provides a OS-like algorithm with convergence theory
(Madison McGaffin and JF; Fully 3D, 2015)

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