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Real-World Data

Inverse Problems and MRAI Mapping the pulse wave velocity

Simon Hubmer

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Joint work with: A. Neubauer, R. Ramlau, H. Voss





Inverse Problems and MRAI - mapping the pulse wave velocity

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Two important abbreviations:

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Two important abbreviations:

• PWV - Pulse Wave Velocity

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Two important abbreviations:

- PWV Pulse Wave Velocity
- (f)MRI (functional) Magnetic Resonance Imaging

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Two important abbreviations:

- PWV Pulse Wave Velocity
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Problem

Estimate the PWV from fMRI data!

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Two important abbreviations:

- PWV Pulse Wave Velocity
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Estimate the PWV from fMRI data!

Three natural questions:

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- PWV Pulse Wave Velocity
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Problem

Estimate the PWV from fMRI data!

Three natural questions:

• What is the PWV?

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Problem

Estimate the PWV from fMRI data!

Three natural questions:

- What is the PWV?
- Why do we want to estimate it?

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Two important abbreviations:

- PWV Pulse Wave Velocity
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Problem

Estimate the PWV from fMRI data!

Three natural questions:

- What is the PWV?
- Why do we want to estimate it?
- How can we estimate it?

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Pulse Wave Velocity



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• cardiovascular morbidity and mortality in the elderly

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- cardiovascular morbidity and mortality in the elderly
- patients with diabetes and hypertension

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- cardiovascular morbidity and mortality in the elderly
- patients with diabetes and hypertension
- aortic stiffness \rightarrow small-vessel disease and cognitive decline

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Moens-Korteweg formula:

$$\boxed{\mathsf{PWV} = \sqrt{\frac{Eh}{\rho_B d}}}$$

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- cardiovascular morbidity and mortality in the elderly
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Moens-Korteweg formula:

$$\mathsf{PWV} = \sqrt{\frac{Eh}{\rho_B d}}$$

The parameters are

- *h* vessel wall thickness,
- *d* vascular diameter,
- E vessel all's Young modulus,
- ρ_B density of the blood.

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How to estimate the $\mathsf{PVW} \to \mathsf{MRAI}$

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How to estimate the $\mathsf{PVW} \to \mathsf{MRAI}$

Problem variables

- fMRI signal $\rho(x, y, z, t)$,
- pulse wave velocity v(x, y, z).

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Problem variables

- fMRI signal $\rho(x, y, z, t)$,
- pulse wave velocity v(x, y, z).

Continuity equation

$$\frac{\partial}{\partial t}\rho(x,y,z,t) + \operatorname{div} \left(v(x,y,z)\rho(x,y,z,t)\right) = 0.$$

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Continuity equation and $\nabla \cdot \mathbf{v} = \mathbf{0}$

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Advection (Transport, Optical Flow) equation \Rightarrow

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Advection (Transport, Optical Flow) equation \Rightarrow

MRAI = Magnetic Resonance Advection Imaging

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Challenges with the advection equation:

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Challenges with the advection equation:

• No good solution concept \longleftrightarrow Lax Milgram fails!

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Challenges with the advection equation:

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Challenges with the advection equation:

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Challenges with the data:

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Challenges with the advection equation:

- No good solution concept \longleftrightarrow Lax Milgram fails!
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Challenges with the data:

• High amount of noise in the fMRI data.

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Challenges with the advection equation:

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- High amount of noise in the fMRI data.
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Challenges with the method:

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Challenges with the method:

• Treatment of boundary conditions.

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Challenges with the advection equation:

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Challenges with the data:

- High amount of noise in the fMRI data.
- Huge data sets.
- Low spatiotemporal resolution.

Challenges with the method:

- Treatment of boundary conditions.
- Partial data \leftrightarrow slice-time-acquisition problem.
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Slice-Time Acquisition

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Discretization and In	verse Problem			

The fMRI data ρ is only available at points

 $(x_i, y_j, z_k, t_{k,l})$

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Discretization and Inv	verse Problem			

The fMRI data ρ is only available at points

$$(x_i, y_j, z_k, t_{k,l})$$

where

$$\begin{aligned} x_i &= x_0 + i\Delta x , \quad y_j &= y_0 + j\Delta y , \quad z_k &= z_0 + k\Delta z , \\ t_{k,l} &= (k + (K+1)l)\Delta t , \end{aligned}$$

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 $0 \leq i \leq I \,, \quad 0 \leq j \leq J \,, \quad 0 \leq k \leq K \,, \quad 0 \leq I \leq L \,.$

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Discretization and Inverse Problem				

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 $0\leq i\leq I\,,\quad 0\leq j\leq J\,,\quad 0\leq k\leq K\,,\quad 0\leq l\leq L\,.$

Idea: Discretize the advection equation according to the data!!

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The continuous advection equation

$$\frac{\partial}{\partial t}\rho(x,y,z,t)+\nu(x,y,z)\cdot\nabla\rho(x,y,z,t)=0\,,$$

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Solution Strategy - Discretization

The continuous advection equation

$$\frac{\partial}{\partial t}
ho(x,y,z,t)+v(x,y,z)\cdot
abla
ho(x,y,z,t)=0\,,$$

then becomes a discrete linear system of equations:

$$\begin{aligned} \frac{\rho_{i,j,k,l} - \rho_{i,j,k,l-1}}{(K+1)\Delta t} + D_{x_i}\rho_{i,j,k,l} v_{1,i,j,k} \\ &+ D_{y_j}\rho_{i,j,k,l} v_{2,i,j,k} + D_{z_k}\rho_{i,j,k,l} v_{3,i,j,k} = 0 \,, \end{aligned}$$

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where

$$\rho_{i,j,k,l} = \rho(x_i, y_j, z_k, t_{k,l}), \quad v_{m,i,j,k} = v_m(x_i, y_j, z_k), \quad m = 1, 2, 3.$$

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Discretization - Finite Differences

$$D_{x_{i}}\rho_{i,j,k,l} := \begin{cases} \frac{\rho_{i+1,j,k,l} - \rho_{i-1,j,k,l}}{2\Delta x}, & 1 \le i \le l-1 \\ \frac{\rho_{1,j,k,l} - \rho_{0,j,k,l}}{\Delta x}, & i = 0 \\ \frac{\rho_{l,j,k,l} - \rho_{l-1,j,k,l}}{\Delta x}, & i = l \end{cases}$$
$$D_{y_{j}}\rho_{i,j,k,l} := \begin{cases} \frac{\rho_{i,j+1,k,l} - \rho_{i,j-1,k,l}}{2\Delta y}, & 1 \le j \le J-1 \\ \frac{\rho_{i,1,k,l} - \rho_{i,0,k,l}}{\Delta y}, & j = 0 \\ \frac{\rho_{i,J,k,l} - \rho_{i,J-1,k,l}}{\Delta y}, & j = J \end{cases}$$

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Discretization - Finite Differences

$$D_{z_k}\rho_{i,j,k,l} := \begin{cases} \frac{(1-r)(\rho_{i,j,k+1,l} - \rho_{i,j,k-1,l+1}) + r(\rho_{i,j,k+1,l-1} - \rho_{i,j,k-1,l})}{2\Delta z}, & 1 \le k \le K - 1, 1 \le l < k \le L \\ \frac{(1-r)\rho_{i,j,k+1,L} - (1+r)\rho_{i,j,k-1,L} + r(\rho_{i,j,k+1,L-1} + \rho_{i,j,k-1,L-1})}{2\Delta z}, & 1 \le k \le K - 1, l = L \\ \frac{(1-r)\rho_{i,j,1,l} + r\rho_{i,j,1,l-1} - \rho_{i,j,0,l}}{\Delta z}, & k = 0, 1 \le l \le L \\ \frac{\rho_{i,j,K,l} - (1-r)\rho_{i,j,K-1,l+1} - r\rho_{i,j,K-1,l}}{\Delta z}, & k = K, 1 \le l < L \\ \frac{\rho_{i,j,K,L} - (1+r)\rho_{i,j,K-1,L} + r\rho_{i,j,K-1,L-1}}{\Delta z}, & k = K, l = L \\ r := \frac{1}{K+1} \end{cases}$$

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Discretization and Inverse Problem				

Define the vectors:

- $\vec{\rho_0}$ consists of all ρ (l = 0) values.
- $\vec{\rho}$ consists of all ρ (l > 0) values,

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Define the vectors:

- $\vec{\rho_0}$ consists of all ρ (l = 0) values.
- $\vec{
 ho}$ consists of all ho (l > 0) values,

Then,

$$\begin{aligned} \frac{\rho_{i,j,k,l} - \rho_{i,j,k,l-1}}{(K+1)\Delta t} + D_{x_i}\rho_{i,j,k,l} \, v_{1,i,j,k} \\ &+ D_{y_j}\rho_{i,j,k,l} \, v_{2,i,j,k} + D_{z_k}\rho_{i,j,k,l} \, v_{3,i,j,k} = 0 \,, \end{aligned}$$

can be written in the form

$$A(\vec{v})\vec{\rho}=b(\vec{v},\vec{\rho}_0).$$

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can be written in the form

$$A(\vec{v})\vec{\rho}=b(\vec{v},\vec{\rho}_0).$$

We denote the solution $\vec{\rho}$ of this equation with $\rho(\vec{v}, \vec{\rho_0})$.

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We define the following operator

$$F: \mathcal{X} \to \mathcal{Y}, \quad (\vec{v}, \vec{\rho_0}) \mapsto (\rho(\vec{v}, \vec{\rho_0}), \vec{\rho_0}),$$

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Discretization and Inverse Problem				

We define the following operator

$$F: \mathcal{X} \to \mathcal{Y}, \quad (\vec{v}, \vec{\rho_0}) \mapsto (\rho(\vec{v}, \vec{\rho_0}), \vec{\rho_0}),$$

where the inner products on ${\mathcal X}$ and ${\mathcal Y}$ are given by

$$\langle (\vec{v}, \vec{\rho_0}), (\vec{x}, \vec{w_0}) \rangle_{\mathcal{X}} := \vec{v}^T H \vec{x} + \vec{\rho_0}^T \vec{w_0} , \langle (\vec{\rho}, \vec{\rho_0}), (\vec{w}, \vec{w_0}) \rangle_{\mathcal{Y}} := \vec{\rho}^T \vec{w} + \vec{\rho_0}^T \vec{w_0} .$$

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We can now write our problem in standard form, i.e.,

"
$$F(\vec{v}, \vec{
ho_0}) = \left(\vec{
ho}^{\delta}, \vec{
ho}_0^{\delta}\right)$$
"

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The Frechet derivative is given by

 $F'(\vec{v},\vec{\rho_0})(\Delta\vec{v},\Delta\vec{\rho_0}) = (\rho'(\vec{v},\vec{\rho_0})(\Delta\vec{v},\Delta\vec{\rho_0}),\Delta\vec{\rho_0}),$

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where

 $\mathcal{A}(\vec{v})[\rho'(\vec{v},\vec{\rho_0})(\Delta\vec{v},\Delta\vec{\rho_0})] = -(\mathcal{A}'(\vec{v})\Delta\vec{v})\rho(\vec{v},\vec{\rho_0}) + b'(\vec{v},\vec{\rho_0})(\Delta\vec{v},\Delta\vec{\rho_0}) \,.$

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The Frechet derivative is given by

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ho_0)(\Deltaec v,\Deltaec
ho_0)=(
ho'(ec v,ec
ho_0)(\Deltaec v,\Deltaec
ho_0),\Deltaec
ho_0)\,,$$

where

$$\mathcal{A}(\vec{v})[\rho'(\vec{v},\vec{\rho_0})(\Delta\vec{v},\Delta\vec{\rho_0})] = -(\mathcal{A}'(\vec{v})\Delta\vec{v})\rho(\vec{v},\vec{\rho_0}) + b'(\vec{v},\vec{\rho_0})(\Delta\vec{v},\Delta\vec{\rho_0}) + b'(\vec{v},\vec{\rho_0})(\Delta\vec{v},\Delta\vec{v}) + b'(\vec{v},\vec{\rho_0})(\Delta\vec{v},\Delta\vec{v}) + b'(\vec{v},\vec{\rho_0})(\Delta\vec{v},\Delta\vec{v}) + b'(\vec{v},\vec{v},\vec{\rho_0}) + b'(\vec{v},\vec{v},\vec{\rho_0}) + b'(\vec{v},\vec{v},\vec{v}) + b'(\vec{v},\vec{v}) + b'(\vec{v},\vec{v}) + b'(\vec{v},\vec{$$

It's adjoint is given by

$$F'(\vec{v}, \vec{\rho_0})^*(\vec{w}, \vec{w_0}) = \begin{pmatrix} H^{-1} \left(-D_A(\vec{v}, \rho(\vec{v}, \vec{\rho_0}))^T + b'_{\Delta \vec{\rho_0}}(\vec{v}, \vec{\rho_0})^T \right) A(\vec{v})^{-T} \vec{w} \\ b'_{\Delta \vec{v}}(\vec{v}, \vec{\rho_0})^T A(\vec{v})^{-T} \vec{w} + \vec{w_0} \end{pmatrix}$$

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In the derivation of the advection equation we used

 $\operatorname{div}\left[v(x,y,z)\right]=0\,.$

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Discretization and In	verse Problem			

In the derivation of the advection equation we used

$$\operatorname{div}\left[v(x,y,z)\right]=0\,.$$

The reconstruction method should take that into account.

• Idea: Choose space \mathcal{X} as a divergence free space.

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- Problem: Frechet derivative becomes unhandy.
- **Solution:** Enforce *weak* divergence free condition.

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- Idea: Choose space \mathcal{X} as a divergence free space.
- Problem: Frechet derivative becomes unhandy.
- Solution: Enforce *weak* divergence free condition.

$$\implies F(\vec{v},\vec{\rho_0}) := (\rho(\vec{v},\vec{\rho_0}),\vec{\rho_0},\frac{D\vec{v}}{V}).$$

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Choosing the matrix ${\boldsymbol{H}}$

Remember the inner product:

$$\langle (\vec{v}, \vec{\rho_0}), (\vec{x}, \vec{w_0}) \rangle_{\mathcal{X}} = \vec{v}^T H \vec{x} + \vec{\rho_0}^T T \vec{w_0}.$$

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The matrix H should approximate the H^1 inner product.

• Idea: Derive *H* from FEM basis functions.

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Choosing the matrix \boldsymbol{H}

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- Idea: Derive *H* from FEM basis functions.
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Choosing the matrix H

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- **Problem:** Matrix *H* becomes hard to invert.
- Solution 1: Use only the diagonal entries.

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Choosing the matrix H

Remember the inner product:

$$\langle (\vec{v}, \vec{\rho_0}), (\vec{x}, \vec{w_0}) \rangle_{\mathcal{X}} = \vec{v}^T H \vec{x} + \vec{\rho_0}^T T \vec{w_0}.$$

- Idea: Derive *H* from FEM basis functions.
- **Problem:** Matrix *H* becomes hard to invert.
- Solution 1: Use only the diagonal entries.
- Solution 2: Use Wavelets instead of H.

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Computation Method

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Computation Method

Landweber type gradient method:

$$x_{k+1}^{\delta} = x_k^{\delta} + \omega_k^{\delta} F'(x_k^{\delta})^* (y^{\delta} - F(x_k^{\delta})).$$

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Computation Method

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$$x_{k+1}^{\delta} = x_k^{\delta} + \omega_k^{\delta} F'(x_k^{\delta})^*(y^{\delta} - F(x_k^{\delta})).$$

Steepest descent stepsize:

$$\omega_k^{\delta} = \frac{\|\boldsymbol{s}_k\|^2}{\|\boldsymbol{F}'(\boldsymbol{x}_k^{\delta})\boldsymbol{s}_k^{\delta}\|^2}, \qquad \boldsymbol{s}_k^{\delta} = \boldsymbol{F}'(\boldsymbol{x}_k^{\delta})^*(\boldsymbol{y}^{\delta} - \boldsymbol{F}(\boldsymbol{x}_k^{\delta})).$$
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Computation Method

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Discrepancy principle:

$$\left\|y^{\delta} - F(x_{k_*}^{\delta})\right\| \leq \tau \delta \leq \left\|y^{\delta} - F(x_k^{\delta})\right\|, \quad 0 \leq k \leq k_*.$$

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Sparsity

Inverse Problems and MRAI - mapping the pulse wave velocity

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Sparsity

Shrinkage function:

$$S_{ au,p}(x) = egin{cases} {
m sgn}\,(x)\,{
m max}(|x|- au,0)\,, & p=1\,, \ G_{ au,p}^{-1}(x)\,, & p\in(1,2]\,, \end{cases}$$

where

$$G_{\tau,p}(x) = x + \tau \operatorname{sgn}(x) |x|^{p-1} .$$

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Sparsity

Shrinkage function:

$$S_{ au, p}(x) = egin{cases} {
m sgn} (x) \max(|x| - au, 0)\,, & p = 1\,, \ G_{ au, p}^{-1}(x)\,, & p \in (1, 2]\,, \end{cases}$$

where

$$G_{\tau,p}(x) = x + \tau \operatorname{sgn}(x) |x|^{p-1} .$$

Resulting iteration:

$$x_{k+1}^{\delta} = \mathcal{S}_{\omega_k^{\delta} lpha, oldsymbol{\rho}} \left(x_k^{\delta} + \omega_k^{\delta} \, F'(x_k^{\delta})^* (y^{\delta} - F(x_k^{\delta}))
ight) \, .$$

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• Software: MATLAB R2015b.

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- Software: MATLAB R2015b.
- Solver: biCGstab with iLU preconditioner.

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- Software: MATLAB R2015b.
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- Parallelization: As far as possible.

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- Software: MATLAB R2015b.
- Solver: biCGstab with iLU preconditioner.
- Parallelization: As far as possible.
- Essential: Stefan Engblom's *fsparse.m* file.

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Regularization Method and Implementation Details					

- Software: MATLAB R2015b.
- Solver: biCGstab with iLU preconditioner.
- Parallelization: As far as possible.
- Essential: Stefan Engblom's *fsparse.m* file.

⇒ Runs on a standard home computer in acceptable time!!! (Real-world data set has 3 million unknowns)

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Steps of the data creation:

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Steps of the data creation:

• Prepare a phantom of size $40 \times 30 \times 30$ featuring several vessels of different thickness and orientation.

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- Prepare a phantom of size $40 \times 30 \times 30$ featuring several vessels of different thickness and orientation.
- **2** For every vessel:
 - Choose a constant velocity \bar{v} pointing in vessel direction.

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- Prepare a phantom of size $40 \times 30 \times 30$ featuring several vessels of different thickness and orientation.
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 - Choose a constant velocity \bar{v} pointing in vessel direction.
 - Choose an initial signal ρ_0 of sinusoidal form.

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- Prepare a phantom of size $40 \times 30 \times 30$ featuring several vessels of different thickness and orientation.
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 - Choose a constant velocity \bar{v} pointing in vessel direction.
 - Choose an initial signal ρ_0 of sinusoidal form.
 - Notice that then $\rho(x, y, z, t) = \rho_0(x \overline{v}_1 t, y \overline{v}_2 t, z \overline{v}_3 t)$.

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- Prepare a phantom of size $40 \times 30 \times 30$ featuring several vessels of different thickness and orientation.
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 - Notice that then $\rho(x, y, z, t) = \rho_0(x \bar{v}_1 t, y \bar{v}_2 t, z \bar{v}_3 t)$.
 - Sample at the right space-time points to get $\rho_{i,j,k,l}$

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- Prepare a phantom of size $40 \times 30 \times 30$ featuring several vessels of different thickness and orientation.
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 - Sample at the right space-time points to get $\rho_{i,j,k,l}$
- **3** Combine the vessel contributions.

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- Prepare a phantom of size $40 \times 30 \times 30$ featuring several vessels of different thickness and orientation.
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 - Sample at the right space-time points to get $\rho_{i,j,k,l}$
- **3** Combine the vessel contributions.
- **4** Add a random data error of magnitude δ .

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- Prepare a phantom of size $40 \times 30 \times 30$ featuring several vessels of different thickness and orientation.
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 - Sample at the right space-time points to get $\rho_{i,j,k,l}$
- **3** Combine the vessel contributions.
- **4** Add a random data error of magnitude δ .
- \implies Run the algorithm using the discrepancy principle ($\tau = 1.1$).

Discretization Regularization Approacl

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Real-World Data

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Simulation Phantom - MIP and direction MIP





Inverse Problems and MRAI - mapping the pulse wave velocity

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Results - Pure Method





ntroduction Discretization Regularization Approach

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Results - Divergence-Free





Image: A mathematical states of the state

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Results - Divergence-Free + Sparsity





Inverse Problems and MRAI - mapping the pulse wave velocity

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Inverse Problems and MRAI - mapping the pulse wave velocity

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Specifications:

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Specifications:

• Publicly available natural stimulation dynamic EPI data.

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- Publicly available natural stimulation dynamic EPI data.
- Data has dimension $132 \times 175 \times 48$.

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- Publicly available natural stimulation dynamic EPI data.
- Data has dimension $132 \times 175 \times 48$.
- 7.0 T MRI scanner, 1.4 mm isotropic spatial resolution.

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- Publicly available natural stimulation dynamic EPI data.
- Data has dimension $132 \times 175 \times 48$.
- 7.0 T MRI scanner, 1.4 mm isotropic spatial resolution.
- Pulse repetition time (TR) of 2 seconds.

Introduction 0000000	Discretization 00000000	Regularization Approach	Phantom Simulations	Real-World Data ●00
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- Publicly available natural stimulation dynamic EPI data.
- Data has dimension $132 \times 175 \times 48$.
- 7.0 T MRI scanner, 1.4 mm isotropic spatial resolution.
- Pulse repetition time (TR) of 2 seconds.
- Eight 15 minutes long segments for each subject.

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Algorithm specifics:

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Algorithm specifics:

• First 20 seconds of second segment were used.

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Specifications:

- Publicly available natural stimulation dynamic EPI data.
- Data has dimension $132 \times 175 \times 48$.
- 7.0 T MRI scanner, 1.4 mm isotropic spatial resolution.
- Pulse repetition time (TR) of 2 seconds.
- Eight 15 minutes long segments for each subject.

Algorithm specifics:

- First 20 seconds of second segment were used.
- Stopping rule: Residual decrease check.

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Regression Approach - Results





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New Approach - Results





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Thank you for your attention!

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