

DIFFUSIVE TOMOGRAPHY METHODS: SPECIAL BOUNDARY CONDITIONS AND CHARACTERIZATION OF INCLUSIONS

Nuutti Hyvönen



DIFFUSIVE TOMOGRAPHY METHODS: SPECIAL BOUNDARY CONDITIONS AND CHARACTERIZATION OF INCLUSIONS

Nuutti Hyvönen

Dissertation for the degree of Doctor of Science in Technology to be presented, with due permission of the Department of Engineering Physics and Mathematics, for public examination and debate in auditorium K of Helsinki University of Technology on May 14th, 2004, at 12 o'clock noon.

Nuutti Hyvönen: *Diffusive tomography methods: Special boundary conditions and characterization of inclusions*; Helsinki University of Technology Institute of Mathematics Research Reports A471 (2004).

Abstract: *This thesis presents mathematical analysis of optical and electrical impedance tomography. We introduce papers [I–III], which study these diffusive tomography methods in the situation where the examined object is contaminated with inclusions that have physical properties differing from the background.*

AMS subject classifications: 35R30, 35Q60, 35J25, 31A25, 31B20, 35R05, 78A70

Keywords: inverse boundary value problems, variational principles, optical tomography, non-scattering regions, radiative transfer equation, diffusion approximation, electrical impedance tomography, inverse conductivity problem, electrode models, inclusions, factorization method

nuutti.hyvonen@hut.fi

ISBN 951-22-7068-4
ISSN 0784-3143

Helsinki University of Technology
Department of Engineering Physics and Mathematics
Institute of Mathematics
P.O. Box 1100, 02015 HUT, Finland
email:math@hut.fi <http://www.math.hut.fi/>

Preface

This work has been carried out at Institute of Mathematics at Helsinki University of Technology during the years 2001–2004.

I want to express my gratitude to professor Erkki Somersalo, the supervisor and instructor of my thesis, for providing me with interesting research subjects and advice when needed. It has been a pleasure to work under his easy-going guidance. I am also grateful to my workmate Mr Juha-Matti Perkkiö for his endless enthusiasm about mathematics and eagerness to discuss any problems related to my scientific work—a favour I have not always been able return.

I would like to thank professors Rainer Kress and Lassi Päivärinta for promptly reviewing the manuscript of my thesis. I consider myself privileged for having such distinguished pre-examiners. My dissertation will remain in good hands for the rest of the way: It is an honour that professor Martin Hanke-Bourgeois has agreed to act as my opponent.

I feel indebted to all my co-workers at Helsinki University of Technology and at other universities around Finland and the rest of the world. I am especially grateful to emeritus professor Gennadi Vainikko for his excellent lectures on functional analysis and its applications. His teaching has substantially affected the way I see mathematics.

I want to thank my parents, brother and sisters for their support and my friends for occasionally guiding my thoughts away from mathematics. I am truly grateful to my dear girlfriend Merja for her love and ability to absorb all my worries and bad moods. To her I dedicate my thesis.

Espoo, April 1, 2004.

Nuutti Hyvönen

The thesis consists of this overview and the following papers:

Publications

[I] N. Hyvönen. Analysis of optical tomography with non-scattering regions. *Proceedings of the Edinburgh Mathematical Society*, 45:257–276, 2002.

[II] N. Hyvönen. Complete electrode model of electrical impedance tomography: Approximation properties and characterization of inclusions. *SIAM Journal on Applied Mathematics*, 64:902-931, 2004.

[III] N. Hyvönen. Characterizing inclusions in optical tomography. *Inverse Problems*, 20:737–751, 2004.

1 Introduction

The function of medical imaging is to provide information of human organs without having to draw upon surgery. Nowadays a number of imaging methods are available to physicians. The decision which method is to be used is made by stating at least the following questions: Which physical parameters provide the most useful information about the physiological state of the patient? What is the needed resolution to make the correct diagnosis? How large a dose of ionizing radiation is one prepared to expose the patient on? Can the patient be moved? How quickly should the reconstructions be available? What are the financial limitations? In almost all situations either x-ray tomography or magnetic resonance imaging answers the first two questions in a satisfactory manner. However, they may often have difficulties fulfilling some of the latter four conditions: x-rays are ionizing, magnetic resonance imaging is expensive and neither of them can be used with portable equipment. These observations suggest that there is a need for a low cost, non-ionizing tomography method capable of on-line monitoring. For example ultra sound tomography is one good option but it is not applicable in all situations, and so there is reason to investigate other possibilities.

Over the past fifteen years there has been attempts to develop a diagnostic imaging modality based on near-infrared radiation. One way to model propagation of near-infrared light in strongly scattering biological tissue is the diffusion approximation of the radiative transfer equation, which leads to a second order elliptic partial differential equation called the diffusion equation. The inverse problem corresponding to optical tomography is to reconstruct the coefficients of the diffusion equation, known to contain information about the absorption and scattering distributions inside the investigated object, from the knowledge of flux measurements on the boundary of the object. It is well-known that this problem is severely ill-posed—far more so than inverting x-ray tomography data. In consequence, inverse mathematics plays a crucial role in the research of optical tomography.

Another medical imaging method that involves similar mathematics as optical tomography is electrical impedance tomography, the idea of which is to conduct electrical current into a physical body, measure the resulting potential on the boundary and use this data to gather information about the admittance distribution inside the object. By making some physically sound assumptions, one sees that the electrical potential inside the body satisfies a simple second order elliptic partial differential equation, for which the conductivity tensor is the only coefficient and the measured pairs of currents and voltages serve as boundary data. The inverse problem of electrical impedance tomography, also called the inverse conductivity problem, has been of great interest for the mathematical community since Calderón published his influential paper [15] in 1980.

As indicated above, in both optical and electrical impedance tomography the task is to determine the coefficients of an elliptic partial differential equation from the knowledge of some boundary data. From the mathematical

point of view this kind of inverse problems involve mainly the following three questions: Do the boundary measurements define the coefficients uniquely? Do the coefficients depend stably on the boundary data? How should one reconstruct the coefficients? When observing the problem from a more practical point of view, a fourth question arises: What are the correct boundary conditions for real-world measurements and how do they affect the answers to the first three questions? In this thesis we consider the third and the fourth question, for both optical and electrical impedance tomography, in the situation where the investigated object is contaminated by inclusions with physical properties differing from the background. In [I] the forward problem corresponding to optical tomography is analyzed for objects that contain transparent regions, i.e. regions with no scattering. [II] considers approximation properties of the complete electrode model of electrical impedance tomography and modifies the factorization method [25, 13] for locating inclusions so that it can be used with measured data. In [III] we apply the factorization method for localizing diffusive inclusions in optical tomography.

This text is organized as follows: Section 2 reviews the theoretical backgrounds of optical and electrical impedance tomography and in Section 3 we introduce the factorization method [25] and demonstrate how it can be used for inclusion characterization with diffusive tomography methods. The results of [I] can be found in Subsection 2.2, the material of [II] is considered in Subsections 2.1 and 3.1, and the main result of [III] is formulated in Subsection 3.2.

2 Diffusive tomography methods

For diffusive tomography methods the mathematical task is to determine the coefficients of an elliptic partial differential equation by using known boundary values of solution functions. Since diffusive phenomena are smoothing, the problem is severely ill-posed. In this thesis we examine the mathematics of optical tomography and electrical impedance tomography. To begin with, we review the theory of the latter one because it is better established and more fundamental. The theoretical background of optical tomography will be considered in Subsection 2.2.

2.1 Electrical impedance tomography

Let $\Omega \subset \mathbb{R}^n$, $n = 2, 3$, be a bounded simply connected set. Assume that one is able to conduct alternating electrical current of frequency ω through the boundary $\partial\Omega$ and the corresponding boundary potential can be measured. The aim of electrical impedance tomography (EIT) is to use the measured pairs of current and voltage to determine the complex admittance function

$$\gamma(x) = \sigma(x) + i\omega\epsilon(x), \quad x \in \Omega, \quad (1)$$

where the symmetric matrices $\sigma, \epsilon \in \mathbb{R}^{n \times n}$ are the electrical conductivity and the electric permittivity, respectively.

Because different materials have different electrical properties, γ can be used to infer the internal structure of Ω . Due to this observation, EIT could be applied to fields such as medicine, geophysics, environmental sciences and non-destructive testing of materials. Examples of applications in medicine are detection of pulmonary emboli, monitoring of apnoea, monitoring of heart function and blood flow and detection of breast cancer. For further discussion and potential use of EIT in other fields of science, we refer to the review articles [11, 17] and the references therein.

2.1.1 Continuum forward model

Assume that alternating current with the amplitude $f : \partial\Omega \rightarrow \mathbb{C}$ penetrates the object boundary $\partial\Omega$. Starting from Maxwell's equations and making some physically reasonable approximations [11], one readily obtains that the electrical potential inside the object satisfies the elliptic boundary value problem:

$$\nabla \cdot \gamma \nabla u = 0 \quad \text{in } \Omega, \quad \nu \cdot \gamma \nabla u = f \quad \text{on } \partial\Omega, \quad (2)$$

where $\nu = \nu(x)$ is the unit normal pointing out of Ω . It follows easily from the theory of elliptic partial differential equations that (2) has a unique weak solution $u \in H^1(\Omega)/\mathbb{C}$ for f belonging to the space

$$H_0^{-1/2}(\partial\Omega) = \{v \in H^{-1/2}(\partial\Omega) \mid \langle v, \mathbf{1} \rangle_{L^2(\partial\Omega)} = 0\}, \quad (3)$$

where $\langle \cdot, \cdot \rangle_{L^2(\partial\Omega)}$ denotes the dual pairing between $H^{-1/2}(\partial\Omega)$ and $H^{1/2}(\partial\Omega)$, if it is assumed that the boundary $\partial\Omega$ is regular enough and the admittance $\gamma \in \mathbb{C}^{n \times n}$ satisfies

$$\operatorname{Re}(\gamma x \cdot \bar{x}) \geq c|x|^2, \quad |\gamma x \cdot \bar{x}| \leq C|x|^2, \quad c, C > 0, \quad (4)$$

for all $x \in \mathbb{C}^n$ almost everywhere in Ω . By looking for the solution u in a quotient space, we emphasize the fact that the ground level of the potential is something that can be chosen as one wishes.

From now on we will take equation (4) for granted and refer to problem (2) as the continuum forward model of EIT. One could also formulate the forward problem using Dirichlet data, but for our purposes the above definition is the most useful one. Before we begin to consider the corresponding inverse problem, we note that the continuum model formulated above is mathematically well-established, but it does not model real-life electrode measurements well at all [38, 18]. Consequently, some other models are needed in practice.

2.1.2 Inverse problem

The Neumann-to-Dirichlet operator that takes the applied current pattern onto the boundary value of the potential

$$\Lambda_\gamma : H_0^{-1/2}(\partial\Omega) \rightarrow H^{1/2}(\partial\Omega)/\mathbb{C}, \quad f \mapsto u|_{\partial\Omega}$$

is a linear isomorphism. To know Λ_γ is essentially equivalent of knowing all possible pairs of boundary current and boundary potential. Hence, the inverse problem of EIT, as mathematicians tend to formulate it, is as follows: Using the known Neumann-to-Dirichlet map Λ_γ , determine γ in Ω . In what follows, this problem will be referred to as the inverse continuum problem of EIT.

Since the publication of Calderón's fundamental paper [15], the inverse continuum problem of EIT has been of great interest for mathematicians. The three most important lines of research have, arguably, been uniqueness, stability (or instability) and reconstruction. In this subsection we will briefly consider the main results in these fields; for more information we refer once again to the review article [11].

Uniqueness. In 1984 Kohn and Vogelius [27] proved that Λ_γ determines $\frac{\partial^k \gamma}{\partial \nu^k}|_{\partial\Omega}$ uniquely for all $k \geq 0$ and $\gamma \in C^\infty(\bar{\Omega})$. In [28] they continued with the first interior result showing that piecewise analytic, scalar γ is uniquely determined by Λ_γ if $\partial\Omega$ is smooth.

The unique solvability of the inverse continuum problem for non-alternating currents and scalar conductivities of a wide class was first obtained in dimensions $n \geq 3$ by Sylvester and Uhlmann in 1987 [42] and later in two dimensions by Nachman in 1996 [31]. Their regularity assumptions on the conductivity and the boundary $\partial\Omega$ have been reduced by several authors since [33, 30, 2, 12, 36]. Quite recently considerable progress was made as Astala and Päivärinta solved the problem in two dimensions for the natural regularity assumption $\gamma \in L^\infty(\Omega)$ [8].

It is worthwhile noticing that the uniqueness results can be generalized for complex admittances, i.e. for non-zero frequencies ω , in three and higher dimensions, but in two dimensions this problem is essentially open, although some progress has been made [21]. For the anisotropic case, there is no uniqueness as noted, for example, in [40].

Stability. Even if the inverse map

$$\Lambda_\gamma \mapsto \gamma, \quad \mathcal{L}(H_0^{-1/2}(\partial\Omega), H^{1/2}(\partial\Omega)/\mathbb{C}) \rightarrow L^\infty(\Omega)$$

existed, it would be discontinuous as demonstrated, for example, in [1]. This makes the inverse continuum problem severely ill-posed. However, if some smoothness assumptions are placed on the admittance, logarithmic stability is obtained as shown by Alessandrini in three and higher dimensions [1]. Stability analysis in two dimensions is conducted in [29, 10].

Reconstruction. The reconstruction methods of EIT can be divided into two categories: iterative and direct algorithms. When using iterative methods, one scans some set of admissible admittances for $\tilde{\gamma}$ which in some sense minimizes the difference between the measured Neumann-to-Dirichlet map Λ_γ and the computed one $\Lambda_{\tilde{\gamma}}$ over a set of test currents $\{f_k\}$. Usually, one either minimizes the difference between the outputs $\{\Lambda_\gamma f_k\}$ and $\{\Lambda_{\tilde{\gamma}} f_k\}$ in the least squares sense by some Newton-type algorithm or uses variational methods [11]. Either way, the minimization process must be regularized due to the ill-posedness of the underlying problem.

Maybe the most fundamental of the direct reconstruction algorithms is the one by Siltanen, Mueller and Isaacson [37] since it is a numerical implementation of Nachman's constructive uniqueness proof in two dimensions [31]. Other direct methods worth mentioning are the layer stripping algorithm [39, 41], the idea of which is to recover the admittance layer by layer, and the factorization method [13, 14], which originates from inverse obstacle scattering theory [25]. The factorization method is one of the main concerns of this thesis and it will be addressed more thoroughly in Section 3.

2.1.3 Complete electrode model

To end this short survey on EIT, we will introduce the complete electrode model, which has been shown to predict real-world electrode measurements reasonably well [38]. Assume that the boundary of the investigated object Ω is partially covered with disjoint electrodes $e_m \subset \partial\Omega$, $1 \leq m \leq M$, which are identified by the parts of the surface that they cover and assumed to be ideal conductors. For simplicity it is assumed that the electrodes are open and simply connected and have smooth boundaries. The union of the electrode patches is denoted by $\Gamma_e = \cup_m e_m \subset \partial\Omega$. All electrodes are used for both current injection and voltage measurement, and the current and voltage patterns are denoted by $\{I_m\}, \{U_m\} \subset \mathbb{C}$, $1 \leq m \leq M$, respectively.

When conducting measurements with electrodes, a thin highly resistive layer is formed at the electrode-object interface [38]. It is characterized by the contact impedance $z : \partial\Omega \rightarrow \mathbb{C}$ that in our framework is assumed to be bounded and strictly positive in the real part. Note that the value of z between the electrodes indicates the fictitious value of the contact impedance, i.e. the value of the contact impedance if an electrode were present.

Traditionally, the electrode currents and potentials are handled as elements of \mathbb{C}^M [38]. However, in our case it is more useful to use the space

$$T = \{V \in L^2(\Omega) \mid V = \sum_{m=1}^M \chi_{e_m} V_m, V_m \in \mathbb{C}, 1 \leq m \leq M\}, \quad (5)$$

and its subspace

$$T_0 = \{V \in T \mid \int_{\partial\Omega} V dS = 0\} \subset L_0^2(\partial\Omega), \quad (6)$$

which contains the admissible electrode currents. Here and in what follows, $L_0^2(\partial\Omega) \subset L^2(\partial\Omega)$ denotes the subspace consisting of the elements that integrate to zero over the boundary $\partial\Omega$.

With this convention the forward problem corresponding to the complete electrode model is as follows: For the electrode current $I = \sum \chi_{e_m} I_m \in T_0$

find $(u^e, U^e) \in (H^1(\Omega) \oplus T)/\mathbb{C}$ that satisfies weakly

$$\begin{aligned}
\nabla \cdot \gamma \nabla u^e &= 0 && \text{in } \Omega, \\
\nu \cdot \gamma \nabla u^e &= 0 && \text{on } \partial\Omega \setminus \bar{\Gamma}_e, \\
u^e + z\nu \cdot \gamma \nabla u^e &= U^e && \text{on } \Gamma_e, \\
\frac{1}{|e_m|} \int_{e_m} \nu \cdot \gamma \nabla u^e dS &= I_m, && 1 \leq m \leq M,
\end{aligned} \tag{7}$$

where $\nu = \nu(x)$ is the exterior unit normal of $\partial\Omega$. Note that in (7) the first part of the solution is the potential inside the object whereas the second part corresponds to the voltages measured on the electrodes. For more extensive physical justification of the above model we refer to [18].

As shown in [38], problem (7) has a unique solution. The associated current-to-voltage map takes the electrode currents onto the corresponding electrode potentials:

$$R_\gamma : T_0 \rightarrow T/\mathbb{C}, \quad I \mapsto U^e.$$

Since R_γ can be obtained through electrode measurements, the inverse problem corresponding to the complete electrode model of EIT is as follows: Given the finite-dimensional linear operator R_γ , find as much information about γ as possible. Note that in this definition we have given up the hope of determining γ uniquely: Without extremely strong a priori assumptions this real-life inverse problem is not uniquely solvable.

Although the complete electrode forward model has been shown to be in a fairly good agreement with measurements [38] and it has also been used to obtain reconstructions with real-world data [43], it remains virtually unstudied as far as the mathematics is concerned. Since the inverse continuum problem addressed in Subsection 2.1.2 is, on the other hand, quite well-established, the least one could hope for is that the electrode problem (7) were an approximation for the continuum problem (2). One of the main results of [II] reveals that this is in fact the case:

Theorem 2.1. *Let $f \in L_0^2(\partial\Omega)$ be a given input current and let $u \in H^1(\Omega)/\mathbb{C}$ be the corresponding solution of (2). Further, let $(u^e, U^e) \in (H^1(\Omega) \oplus T)/\mathbb{C}$ be the unique solution of (7) with the electrode current $I = Pf$, where $P : L_0^2(\partial\Omega) \rightarrow T_0$ is an orthogonal projection. Then it holds that*

$$\|u - u^e\|_{H^1(\Omega)/\mathbb{C}} \leq C \left\{ \frac{1}{|\Gamma_e|^{1/2}} \|f\|_{H^{-1/2}(\partial\Omega \setminus \bar{\Gamma}_e)} + \inf_{V \in T} \|(u + zf)|_{\Gamma_e} - V\|_{L^2(\Gamma_e)} \right\}, \tag{8}$$

where $C = C(\gamma, z, \Omega)$.

If one does not try to conduct any current through the regions between the electrodes, i.e. $f|_{\partial\Omega \setminus \bar{\Gamma}_e} = 0$, the first term on the right hand side of (8) vanishes and the estimate gets better. However, if one wants to approximate, for example, sinusoidal current patterns with the electrode inputs, the first term on the right hand side of (8) is also relevant.

2.2 Optical tomography

In optical tomography a physical body is illuminated with a flux of near-infrared (NIR) photons and the outgoing flux is measured on the surface of the body. The idea is to reconstruct the optical properties, such as absorption and scatter, inside the body by using the measured pairs of input and output fluxes. NIR tomography has a few possible clinical applications, the most important of which are, arguably, screening for breast cancer and the development of a cerebral imaging modality for mapping structure and function in newborn infants, and possibly adults too. For more medical and instrumental details we refer to the articles [4, 6, 23, 5].

Propagation of electromagnetic radiation in medium is governed by Maxwell's equations. Particularly, this holds for the case of our interest, namely, NIR light travelling through some biological tissue. However, since the radiation within a strongly scattering medium is completely incoherent and the wavelength of NIR light is small compared to the characteristic distances of human tissue, the exact models are totally useless. Therefore, we will model light propagation by using approximations of the radiative transfer equation, also known as the Boltzmann equation. Because the human brain consists of strongly scattering tissue with weakly scattering cavities filled with cerebrospinal fluid [5, 35], our aim is to treat these two extremes separately and then bundle the models together to obtain the so-called radiosity-diffusion forward problem [5, 20, 19].

We begin our work by a short glance at transport theory. Let $\Omega \subset \mathbb{R}^n$, $n = 2, 3$, be a bounded body with a connected complement, and let $\hat{\theta} \in S^{n-1}$ be a direction vector. The radiation flux density at $x \in \Omega$ at time $t \in \mathbb{R}$ to the infinitesimal solid angle ds in direction $\hat{\theta}$ is written as

$$d\vec{J}(x, t, \hat{\theta}) = I(x, t, \hat{\theta})\hat{\theta}ds(\hat{\theta}),$$

where the amplitude $I(x, t, \hat{\theta})$ is called the radiance. In the framework of transport theory, this scalar function satisfies the radiative transfer equation,

$$\begin{aligned} \frac{1}{c}I_t(x, t, \hat{\theta}) + \hat{\theta} \cdot \nabla I(x, t, \hat{\theta}) + (\mu_a(x) + \mu_s(x))I(x, t, \hat{\theta}) \\ - \mu_s(x) \int_{S^{n-1}} f(x, \hat{\theta}, \hat{\omega})I(x, t, \hat{\omega})ds(\hat{\omega}) = q(x, t, \hat{\theta}), \end{aligned} \quad (9)$$

where c is the speed of light (assumed to be constant), the positive scalar functions μ_a and μ_s are the absorption and scattering coefficients, respectively, and q denotes the source term which is assumed to vanish in this discussion. The kernel f is the scattering phase function, satisfying the following three conditions:

$$\begin{aligned} \int_{S^{n-1}} f(x, \hat{\theta}, \hat{\omega})ds(\hat{\theta}) &= \int_{S^{n-1}} f(x, \hat{\theta}, \hat{\omega})ds(\hat{\omega}) = 1, \\ f(x, \hat{\theta}, \hat{\omega}) &\geq 0, \quad x \in \mathbb{R}^n, \quad \hat{\theta}, \hat{\omega} \in S^{n-1}, \\ f(x, \hat{\theta}, \hat{\omega}) &= f(x, -\hat{\omega}, -\hat{\theta}), \quad \hat{\theta}, \hat{\omega} \in S^{n-1}. \end{aligned}$$

Due to the first two conditions, for fixed x , f may be regarded as a probability distribution on S^{n-1} with respect to either of the variables $\hat{\theta}$ and $\hat{\omega}$. For more transport theory consult, for example, [16].

Given the radiation flux density, the total flux through an infinitesimal oriented surface patch νdS is obtained by integrating the flux density over all radiation directions,

$$d\Phi(x, t) = \left(\int_{S^{n-1}} d\vec{J}(x, t, \hat{\theta}) \right) \cdot \nu dS = \vec{J}(x, t) \cdot \nu dS,$$

where the vector field \vec{J} is the energy current density. We also define the scalar function

$$\varphi(x, t) = \int_{S^{n-1}} I(x, t, \hat{\theta}) ds(\hat{\theta})$$

called the energy fluency. Note that $\varphi(x, t)$ and $\vec{J}(x, t)$ are essentially the coefficients of the zeroth and first order terms for the linearization of $I(x, t, \hat{\theta})$ with respect to $\hat{\theta}$.

2.2.1 Strong scattering

Being an integrodifferential equation, the radiative transfer equation, as discussed above, leads easily to numerical problems of prohibitive size if no simplifications are made. The commonly used simplification is called the diffusion approximation, which has been shown to be justified for materials that are much more scattering than absorbing [4].

Let $P : L^2(S^{n-1}) \rightarrow \text{span}\{1, \theta_1, \dots, \theta_n\}$ be an orthogonal projection, which linearizes the dependence on the scattering direction. Denoting the integrodifferential operator induced by the left hand side of (9) by \mathcal{B} , we define the diffusion approximation of the radiative transfer equation as

$$P\mathcal{B}PI = 0, \tag{10}$$

where I denotes the radiance. Due to the way that the projection P is defined, one should be able to write the diffusion approximation using only the energy fluency φ and the energy current density \vec{J} defined above. Indeed, by a straightforward calculation [24, 5], one sees that equation (10) is equivalent to the coupled system

$$\frac{1}{c}\varphi_t = -\nabla \cdot \vec{J} - \mu_a \varphi \tag{11}$$

$$\frac{1}{c}\vec{J}_t = -\frac{1}{n}\nabla\varphi - (\mu_a + (I - B)\mu_s)\vec{J}, \tag{12}$$

where $I \in \mathbb{R}^{n \times n}$ is the identity matrix and the symmetric matrix $B \in \mathbb{R}^{n \times n}$ is defined by

$$B_{jk} = \frac{n}{|S^{n-1}|} \int_{S^{n-1}} \int_{S^{n-1}} \theta_j \omega_k f(x, \hat{\theta}, \hat{\omega}) ds(\hat{\theta}) ds(\hat{\omega}).$$

In order to be able to handle the boundary conditions corresponding to the diffusion approximation, we need to write out the total flux inwards (−) and outwards (+) on the boundary $\partial\Omega$ when the dependence on the scattering direction is linearized [24]:

$$\Phi_{\pm} = (\pm\gamma\varphi + \frac{1}{2}\nu \cdot \vec{J})|_{\partial\Omega}, \quad (13)$$

where $\nu = \nu(x)$ is the exterior unit normal of $\partial\Omega$, in two dimensions $\gamma = \frac{1}{\pi}$ and in three dimension $\gamma = \frac{1}{4}$. Note that the expression for the fluxes Φ_{\pm} in (13) differs somewhat from the one given in most references. However, it is carefully conducted from the mathematical model described above and so it is one reasonable choice. Notice that here the outward flux is treated as a positive and the inward flux as a negative quantity, meaning that the net flux through the boundary is obtained by summing the two fluxes, the positive direction being outwards.

2.2.2 Non-scattering regions

In weakly scattering regions the diffusion approximation is no more valid [19, 20] and so we will have to come up with something new. Let $\Omega_n \subset \Omega$ be a non-scattering region with a C^2 -boundary. Because in a non-scattering region all the radiation is in the forward direction, we easily see that in Ω_n equation (9) yields the relation

$$\frac{1}{c}I_t(x, t, \hat{\theta}) + \hat{\theta} \cdot \nabla I(x, t, \hat{\theta}) + \tilde{\mu}_a I(x, t, \hat{\theta}) = 0,$$

where $\tilde{\mu}_a > 0$ is the absorption coefficient that is assumed to be constant in Ω_n . For the time-harmonic case, $I(x, t, \hat{\theta}) = \hat{I}(x, \hat{\theta})e^{-i\omega t}$, we have

$$(\tilde{\mu}_a - ik)\hat{I} + \hat{\theta} \cdot \nabla \hat{I} = 0,$$

yielding an attenuated plane wave solution

$$\hat{I} \sim e^{-(\tilde{\mu}_a - ik)\hat{\theta} \cdot x},$$

where $k = \omega/c$.

Let $x \in \partial\Omega_n$ be a boundary point of the non-scattering region. Denote the unit normal vector of $\partial\Omega_n$ pointing into Ω_n by $\nu = \nu(x)$ and let $\hat{\theta} \in S^{n-1}$ be a direction vector with $\hat{\theta} \cdot \nu(x) < 0$. Let $y(\hat{\theta}) \in \partial\Omega_n$ be the first boundary point where the line emanating from x into direction $-\hat{\theta}$ hits the boundary $\partial\Omega_n$. Since the radiation propagates with no scattering, the contribution to the radiation flux density at x , originating from direction $-\hat{\theta}$, is

$$d\vec{J}(x, \hat{\theta}) = \hat{\theta}\hat{I}(y, \hat{\theta})e^{-(\tilde{\mu}_a - ik)\hat{\theta} \cdot (x-y)} ds(\hat{\theta}).$$

Using the above expression and assuming that the total flux into the non-scattering region distributes uniformly to all directions, i.e. $\hat{I}(y, \hat{\theta}) = \hat{I}_0(y)$,

through a straightforward geometrical consideration one obtains the following dependence between the total fluxes in (+) and out (-) of the non-scattering region (for details, see [I]):

$$\begin{aligned}\Phi_-(x) &= \frac{n-1}{|S^{n-2}|} \int_{\partial\Omega_n} v(x,y) \frac{(\nu(x) \cdot (x-y))(\nu(y) \cdot (x-y))}{|x-y|^{n+1}} \times \\ &\quad e^{-(\tilde{\mu}_a - ik)|x-y|} \Phi_+(y) dS(y) \\ &= \mathcal{G}\Phi_+(x),\end{aligned}\tag{14}$$

where $v(x, y)$ is a visibility function,

$$v(x, y) = \begin{cases} 1, & \text{if } tx + (1-t)y \in \Omega_n \text{ for } 0 < t < 1, \\ 0, & \text{otherwise.} \end{cases}$$

Thus, we have obtained a relation between the inward and outward fluxes on the boundary of the non-scattering region, which gives us the means to handle the transparent regions using non-local boundary conditions.

2.2.3 Forward problem

Let us consider the time-harmonic radiosity-diffusion forward problem of optical tomography in a bounded domain Ω consisting of a non-scattering open region Ω_n , with $\partial\Omega \cap \partial\Omega_n = \emptyset$, and a strongly scattering region $\Omega \setminus \bar{\Omega}_n$. Assume that the time-harmonic flux $\Phi_{\text{in}}(x)e^{-i\omega t}$ is conducted through the object boundary $\partial\Omega$. Solving equation (12) for the time-harmonic amplitude of the energy current density and substituting in (11), we see that the time-harmonic amplitude of the energy fluency (also denoted by φ) satisfies

$$\nabla \cdot K\nabla\varphi + (ik - \mu_a)\varphi = 0 \quad \text{in } \Omega \setminus \bar{\Omega}_n,\tag{15}$$

where $k = \omega/c$ and

$$K = \frac{1}{n}((\mu_a - ik)I + (I - B)\mu_s)^{-1}.$$

Further, by using identity (13), together with (12) and (14), one obtains the outer boundary condition

$$\gamma\varphi + \frac{1}{2}\nu \cdot K\nabla\varphi = \Phi_{\text{in}} \quad \text{on } \partial\Omega,\tag{16}$$

where the sign of Φ_{in} is inverted for convenience, and the non-local inner boundary condition

$$\nu \cdot K\nabla\varphi = -2\gamma(I - \mathcal{G})^{-1}(I + \mathcal{G})\varphi \quad \text{on } \partial\Omega_n.\tag{17}$$

In these formulae the normal vectors point out of the strongly scattering region $\Omega \setminus \bar{\Omega}_n$.

The main result of [I] tells that the radiosity-diffusion forward problem, obtained as a combination of (15), (16) and (17), is well-defined and has a unique weak solution under physically reasonable conditions:

Theorem 2.2. *Assume that $0 < c_a < \mu_a < C_a$ and $0 < \mu_s < C_s$. Then for any input flux $\Phi_{\text{in}} \in H^{-1/2}(\partial\Omega)$ the time-harmonic radiosity-diffusion forward problem has a unique weak solution $\varphi \in H^1(\Omega \setminus \bar{\Omega}_n)$.*

Note that here we have formulated the uniqueness result for $H^{-1/2}$ -inputs although in [I] it was assumed that the used fluxes are square integrable. However, by replacing some of the inner products of $L^2(\partial\Omega)$ by dual evaluations between $H^{-1/2}(\partial\Omega)$ and $H^{1/2}(\partial\Omega)$ when proving the unique existence in [I], it is easy to see that the result holds also for this milder regularity assumption.

During the pre-examination process of this thesis I was advised that there are connections between [I] and earlier work that I was not aware of at the time of writing [I]. In [I] I should have cited, e.g., [9], [22] and some of the references therein. I apologize for the inconvenience and thank the pre-examiners for pointing out my mistake.

I would also like to note that the proof of Lemma 3.6 in [I] is slightly incorrect since the chain of inequalities is not valid for $u = 0$. Furthermore, the claim of the lemma does not follow straight away from the inequality presented in the proof. However, by making the estimations of the proof in a slightly different order, it is easily deduced that

$$\|\mathcal{G}u\|_{L^1(\partial\Omega_n)} \leq c \|u\|_{L^1(\partial\Omega_n)}, \quad 0 < c < 1,$$

for all $u \in L^1(\partial\Omega_n)$, which validates Lemma 3.6 of [I]. These imperfections do not affect the results of the work as a whole.

2.2.4 Inverse problem

Because the introduction of non-scattering regions to the diffusion model is a somewhat new concept [4, 5], we will consider the inverse problem of optical tomography in the simplified situation where the whole object Ω is strongly scattering, i.e. $\Omega_n = \emptyset$ and the inner boundary condition (17) may be forgotten. According to the above derived mathematical model, to know all pairs of inward and outward photon fluxes on the object boundary $\partial\Omega$ is equivalent of knowing the Robin-to-Robin boundary operator

$$\Upsilon : \Phi_{\text{in}} \mapsto (\gamma\varphi - \frac{1}{2}\nu \cdot K\nabla\varphi)|_{\partial\Omega}, \quad (18)$$

where φ is the solution of (15) with boundary condition (16). If the assumptions of Theorem 2.2 hold, it is easy to see that Υ is a bounded linear operator from $H^{-1/2}(\partial\Omega)$ to itself [III]. We call the task of determining μ_a and K from the knowledge of Υ the inverse problem of optical tomography.

The inverse problem of optical tomography is not as well-established as the one corresponding to electrical impedance tomography due to mainly two reasons: The approximations that lead to the diffusion model are more controversial than the ones leading to the conductivity equation of EIT [4, 5, 3], and the inverse problem of optical tomography is less fundamental since

there are two parameters that one would like to reconstruct. However, if one overcomes the first problem by believing in the above derived model, there are a number of mathematical results that can be generalized from electrical impedance tomography to the optical counterpart.

Uniqueness and stability. It has been demonstrated by Arridge and Lionheart [7] that the knowledge of Υ for static measurements, $k = 0$, does not allow the separable unique reconstruction of μ_a and K . However, for the time-modulated case, $k \neq 0$, in three or higher dimensions one should in principle be able to extend the uniqueness proof of Sylvester and Uhlmann [42] to determine smooth enough scalar μ_a and K uniquely—for further discussion see [5, 34, 30]. On the other hand, the two-dimensional uniqueness result of Nachman [31] cannot be generalized for optical tomography in a straightforward manner. The possibility of utilizing the uniqueness proof of Astala and Päivärinta [8] in optical tomography has not been investigated yet.

Even if the data determined the optical parameters inside the object of interest uniquely, one can safely say that the reconstruction process in optical tomography is at least as ill-posed as in electrical impedance tomography.

Reconstruction. Most of the reconstruction methods used in optical tomography are either based on a straightforward linearization of the highly non-linear inverse problem or they are Newton-type algorithms aiming at minimizing the difference between the measured and the computed data in the least squares sense [4, 5, 6]. In [III] we examine the possibility of introducing the non-iterative factorization method [25, 13] to the context of optical tomography.

3 Characterizing inclusions

In various practically important situations the background material parameters of the examined object are known but the object is contaminated with inclusions that one wants to locate. For example, detection of cracks and air bubbles in some building material and distinguishing cancerous tissue from healthy background fall into this category of problems. The factorization method, which was introduced and justified for inverse scattering by Kirsch [25] and later for electrical impedance tomography by Brühl and Hanke [13, 14], provides a tool that can be applied to this kind of situations. In what follows, we will present the factorization method in a fairly general form that is useful for our purposes.

Let $\Omega \in \mathbb{R}^n$, $n = 2, 3$, be our object of interest with known background properties and let $D \subset \Omega$ be an inhomogeneity that has unknown material parameters. Assume that A is the operator that maps the controlled input through the object boundary $\partial\Omega$ onto the measured output on $\partial\Omega$ (here the input may be flux of photons, electrical current etc.). Further, we denote by A_0 the input-to-output operator corresponding to the object without the inclusion. Note that A can be obtained through measurements and A_0 through

computations. Finally, we assume that $A - A_0 \in \mathcal{L}(H^{-1/2}(\partial\Omega), H^{1/2}(\partial\Omega))$.

The most essential ingredient of the factorization method is to prove that the difference of the two boundary maps can be factorized as

$$A - A_0 = LFL', \quad (19)$$

where $L \in \mathcal{L}(H^{-1/2}(\partial D), H^{1/2}(\partial\Omega))$, L' is the adjoint operator of L and $F \in \mathcal{L}(H^{1/2}(\partial D), H^{-1/2}(\partial D))$. Moreover, one needs to show that L and L' depend only on the shape of the inclusion D , not on the material parameters inside D , and that F is self-adjoint, positive definite and bijective. In order to make sure that the latter two conditions on F hold true, one must usually set some suitable conditions on the material parameters inside D . For completeness, it should be mentioned that the positivity and self-adjointness conditions of F can be relaxed as indicated in [26] and [32].

If the above introduced conditions are valid, it can be shown that the ranges of L and the square root of the restricted operator

$$\{(A - A_0)|_{L^2(\partial\Omega)}\}^{1/2} : L^2(\partial\Omega) \rightarrow L^2(\partial\Omega)$$

coincide [13]. In other words, the range $\mathcal{R}(\{(A - A_0)|_{L^2(\partial\Omega)}\}^{1/2})$, which can in principle be obtained by boundary measurements, depends only on the known background material parameters of Ω and the shape of D , not on the material parameters inside D . By comparing outputs corresponding to carefully chosen singular solutions with the range $\mathcal{R}(\{(A - A_0)|_{L^2(\partial\Omega)}\}^{1/2})$ in a clever way, one may try to extract the information about the shape of D from the measurements and characterize the inclusion explicitly—in particular, this works for electrical impedance tomography and optical tomography as we shall see in the next two subsections.

Note that the above reasoning holds true for $A_0 - A$, instead of $A - A_0$, if the inner boundary operator F happens to be negative definite. Furthermore, notice that the factorization method also works if the Sobolev trace spaces used above are replaced by the subspaces $H_0^{-1/2}(\partial\Omega)$, $H_0^{1/2}(\partial\Omega)$, $H_0^{-1/2}(\partial D)$, $H_0^{1/2}(\partial D)$ and $L_0^2(\partial\Omega)$, which are defined in the spirit of (3).

3.1 Factorization method in EIT

Let us assume that the conductivity inside the examined object Ω is of the simple form

$$\sigma = \begin{cases} \kappa & \text{in } D, \\ 1 & \text{in } \Omega \setminus \bar{D}, \end{cases}$$

where $\kappa < 1$ is a positive constant and $D \subset \Omega$ is an open connected set with connected complement and a smooth boundary $\partial D \cap \partial\Omega = \emptyset$. In these considerations we will assume that the input current is static in time, meaning that $\omega = 0$ and $\gamma = \sigma$ in (1). In what follows, we will denote by Λ_σ the Neumann-to-Dirichlet map corresponding to the above defined conductivity and by $\Lambda_{\mathbf{1}}$ the one corresponding to the unit conductivity.

Martin Brühl demonstrated in [13] that under the above assumptions the difference of the two Neumann-to-Dirichlet maps has the required factorization

$$\Lambda_\sigma - \Lambda_1 = \tilde{L}\tilde{F}\tilde{L}',$$

with $\tilde{F} : H_0^{1/2}(\partial D) \rightarrow H_0^{-1/2}(\partial D)$ self-adjoint, positive definite and isomorphic, and $\tilde{L} : H_0^{-1/2}(\partial D) \rightarrow H_0^{1/2}(\partial\Omega)$, $\tilde{L}' : H_0^{-1/2}(\partial\Omega) \rightarrow H_0^{1/2}(\partial D)$ bounded and dual to each other. Moreover, \tilde{L} is defined by

$$\tilde{L} : \phi \mapsto v|_{\partial\Omega},$$

where $v \in H^1(\Omega \setminus \bar{D})$ integrates to zero over $\partial\Omega$ and satisfies

$$\Delta v = 0 \quad \text{in } \Omega \setminus \bar{D}, \quad \frac{\partial v}{\partial\nu} = \phi \quad \text{on } \partial D, \quad \frac{\partial v}{\partial\nu} = 0 \quad \text{on } \partial\Omega.$$

It should be noted that Nachman obtained a factorization of the same kind already in [31].

Let $\Phi_y \in C^\infty(\Omega \setminus \{y\})$ be the singular solution of the homogeneous Neumann problem

$$\Delta\Phi(x) = \hat{\alpha} \cdot \nabla\delta(x - y) \quad \text{in } \Omega, \quad \frac{\partial\Phi}{\partial\nu} = 0 \quad \text{on } \partial\Omega, \quad \int_{\partial\Omega} \Phi dS = 0, \quad (20)$$

where $y \in \Omega$ is a parameter, δ is the delta functional and $\hat{\alpha} \in \mathbb{R}^n$ is a unit vector. By using the fact $\mathcal{R}(\{(\Lambda_\sigma - \Lambda_1)|_{L^2(\partial\Omega)}\}^{1/2}) = \mathcal{R}(\tilde{L})$, Brühl proved the following theorem that gives an explicit characterization for the inclusion D . Note that he also generalized the theorem for the case of multiple inclusions and non-constant conductivities [13]. It is also worth noticing that the case $\kappa > 1$ can be handled by considering $\Lambda_1 - \Lambda_\sigma$ instead of $\Lambda_\sigma - \Lambda_1$.

Theorem 3.1. *The Dirichlet boundary value of the singular solution to (20), $\Phi_y|_{\partial\Omega}$, belongs to the range of $\{(\Lambda_\sigma - \Lambda_1)|_{L^2(\partial\Omega)}\}^{1/2}$ if and only if $y \in D$.*

Since the continuum forward model of electrical impedance tomography is not compatible with measurements, the above theorem does not straight away induce any algorithm that could be used with real data. However, in [II] the factorization method is considered in the framework of the complete electrode model and it is demonstrated that the method works in a limit sense:

Assume once again that the boundary of the object Ω is partially covered with electrodes $e_m \subset \partial\Omega$, $1 \leq m \leq M$, which are identified by the parts of the surface that they cover and used for both current injection and voltage measurement. Furthermore, assume that the measurements are modelled with the complete electrode forward model introduced in Subsection 2.1.3 and let us also adopt the notations used in that subsection. In particular, let $R_\sigma, R_1 : T_0 \rightarrow T_0$ denote the electrode current to electrode potential maps corresponding to the piecewise constant conductivity σ and the unit conductivity, respectively. Here we have used the fact that $T/\mathbb{C} \sim T_0 \sim \mathbb{C}^{M-1}$ and chosen the ground level of the potential in the correct way.

In [II] it is shown that the following factorization is valid:

$$R_\sigma - R_1 = LFL', \quad (21)$$

where $F : H_0^{1/2}(\partial D) \rightarrow H_0^{-1/2}(\partial D)$ is self-adjoint, positive definite and bijective and $L : H_0^{-1/2}(\partial D) \rightarrow T_0$, $L' : T_0 \rightarrow H_0^{1/2}(\partial D)$ are bounded and dual to each other. In particular,

$$L : \phi \mapsto V,$$

where V is the electrode potential part of the solution $(v, V) \in H^1(\Omega \setminus \bar{D}) \oplus T_0$ to

$$\begin{aligned} \Delta v &= 0 && \text{in } \Omega \setminus \bar{D}, \\ \frac{\partial v}{\partial \nu} &= \phi && \text{on } \partial D, \\ \frac{\partial v}{\partial \nu} &= 0 && \text{on } \partial\Omega \setminus \bar{\Gamma}_e \\ v + z \frac{\partial v}{\partial \nu} &= V && \text{on } \Gamma_e, \\ \frac{1}{|e_m|} \int_{e_m} \frac{\partial v}{\partial \nu} dS &= 0, && 1 \leq m \leq M. \end{aligned}$$

Although factorization (21) resembles quite a bit the one given in (19), there is no hope of characterizing D without having to draw upon some kind of limit process since $R_\sigma - R_1$ is a finite-dimensional operator. In consequence, we consider a sequence of electrode configurations $\{\mathcal{T}_M\}$ defined by

$$\mathcal{T}_M = \{e_1^M, \dots, e_M^M \subset \partial\Omega \mid e_l^M \cap e_m^M = \emptyset \text{ if } l \neq m\}, \quad \Gamma_M = \cup_{m=1}^M e_m^M,$$

for $M \in \mathbb{N}$. We assume that the electrodes cover the boundary $\partial\Omega$ in a well-organized manner as M goes to infinity:

$$|\partial\Omega \setminus \Gamma_M|, \max_{1 \leq m \leq M} d(e_m^M) \rightarrow 0 \quad \text{when } M \rightarrow \infty,$$

where $d(e_m^M)$ is the diameter of e_m^M , i.e. $d(e_m^M) = \sup_{x, y \in e_m^M} |x - y|$. The spaces T^M and T_0^M , corresponding to the electrode configuration \mathcal{T}_M , are defined in accordance with (5) and (6), respectively. We will also use similar index notation for operators depending on the electrode configuration.

Suppose that the above assumptions on the electrode configurations $\{\mathcal{T}_M\}$ are valid and let $\{\alpha_M\} \subset \mathbb{R}_+$ be a sequence of regularization parameters. Consider the minimizers $\{I^M\} \subset L_0^2(\partial\Omega)$, $I^M \in T_0^M$, of the Tikhonov functionals

$$\| (R_\sigma^M - R_1^M)^{1/2} I - \Phi_y \|_{L^2(\partial\Omega)}^2 + \alpha_M \| I \|_{L^2(\partial\Omega)}^2, \quad I \in T_0^M, \quad M \in \mathbb{N}, \quad (22)$$

where $(R_\sigma^M - R_1^M)^{1/2} : T_0^M \rightarrow T_0^M$ is the unique, positive, self-adjoint square root of $R_\sigma^M - R_1^M$. Since $R_\sigma^M - R_1^M$ can be obtained through electrode measurements, so can $(R_\sigma^M - R_1^M)^{1/2}$. Hence, the behaviour of the sequence $\{I^M\}$ is in principle something that can be observed by non-invasive methods. The following electrode counterpart of Theorem 3.1 is the second main result of [II].

Theorem 3.2. *Assume that the contact impedance z is smooth. Let $\{I^M\} \subset L_0^2(\partial\Omega)$, $I^M \in T_0^M$, be the minimizing sequence for the functionals (22) and assume that $\{\alpha_M\} \subset \mathbb{R}_+$ converges to zero but is such that the sequence*

$$\left\{ \frac{\inf_{V \in T^M} \|\Phi_y - V\|_{L^2(\partial\Omega)}^2}{\alpha_M} \right\}$$

is bounded. Then $y \in D$ if and only if the sequence $\{I^M\}$ is bounded in $L_0^2(\partial\Omega)$.

The proof of Theorem 3.2 is based on factorization (21) and known mapping properties of \tilde{L} together with the fact that the operator L approximates \tilde{L} better and better as the electrodes get smaller and smaller and cover the boundary $\partial\Omega$ more and more tightly. The proof is quite laborious; the complete version can be found in [II]. As in the case of the continuum model, the situation $\kappa > 1$ can be handled by considering $R_1 - R_\sigma$ instead of $R_\sigma - R_1$.

In real life one is, naturally, not able to construct a sequence of electrode configurations with the properties given above. However, when conducting measurements with a fixed setting of electrodes that are relatively small and cover a large portion of the object boundary, Theorem 3.2 gives a reason to believe that the electrode currents needed for minimizing functional (22), with a fixed small $\alpha > 0$, are larger when $y \in \Omega \setminus D$ than when $y \in D$. This observation leads to a possibility of numerical implementation.

3.2 Diffusive inclusions in optical tomography

Let us return to the inverse problem of optical tomography and consider a strongly scattering physical body $\Omega \subset \mathbb{R}^n$, $n = 2, 3$. In what follows, we will use the notation introduced in Subsection 2.2. In addition, we will assume that the used input fluxes are static in time, meaning that $k = 0$ in the formulae of Subsection 2.2.

Assume that the diffusion matrix and the absorption coefficient inside our object of interest Ω are of the form

$$K = \begin{cases} K_0 + \kappa & \text{in } D, \\ K_0 & \text{in } \Omega \setminus \bar{D}, \end{cases} \quad \mu = \begin{cases} \mu_0 + \delta & \text{in } D, \\ \mu_0 & \text{in } \Omega \setminus \bar{D}, \end{cases} \quad (23)$$

where $K_0, \mu_0 \in C^\infty(\Omega)$ are the known background diffusion tensor and absorption coefficient, respectively, D is an open connected subset of Ω with connected complement and a smooth boundary $\partial D \cap \partial\Omega = \emptyset$ and $\kappa, \delta \in C^\infty(\bar{D})$ are the perturbations corresponding to D . In what follows, we will denote the Robin-to-Robin boundary map corresponding to (K, μ) by Υ and the map corresponding to (K_0, μ_0) by Υ_0 . The definitions of $\Upsilon, \Upsilon_0 : H^{-1/2}(\partial\Omega) \rightarrow H^{-1/2}(\partial\Omega)$ follow in a natural way from (18).

Although the operators Υ and Υ_0 are not smoothening as such, their difference maps $H^{-1/2}(\partial\Omega)$ to $H^{1/2}(\partial\Omega)$ (see [III]). Thus, we may try to apply the factorization method, as described in the beginning of this section, to the

characterization of the inclusion D . In fact, one can quite easily demonstrate that the following formula holds [III]:

$$\Upsilon - \Upsilon_0 = LFL',$$

where $F : H^{1/2}(\partial D) \rightarrow H^{-1/2}(\partial D)$ is bounded and self-adjoint, and $L : H^{-1/2}(\partial D) \rightarrow H^{1/2}(\partial \Omega)$, $L' : H^{-1/2}(\partial \Omega) \rightarrow H^{1/2}(\partial D)$ are bounded and dual to each other. Moreover, L is defined through

$$L : \Psi \mapsto (\gamma v - \frac{1}{2}\nu \cdot K_0 \nabla v)|_{\partial \Omega},$$

where $v \in H^1(\Omega \setminus \bar{D})$ is the unique solution of

$$\begin{aligned} \nabla \cdot K_0 \nabla v - \mu_0 v &= 0 && \text{in } \Omega \setminus \bar{D}, \\ \gamma v + \frac{1}{2}\nu \cdot K_0 \nabla v &= 0 && \text{on } \partial \Omega, \\ \gamma v + \frac{1}{2}\nu \cdot K_0 \nabla v &= \Psi && \text{on } \partial D. \end{aligned}$$

Here the unit normals point out of $\Omega \setminus \bar{D}$.

In order to be able to proceed further, one needs to make sure that the intermediate operator F is positive definite and bijective. As shown in [III], a sufficient condition for this to be valid is the following: K_0 and κ are scalar functions, $\kappa|_{\partial D} < 0$ and

$$\kappa \leq 0 \quad \text{and} \quad \delta \leq 0 \quad \text{in } D. \quad (24)$$

As discussed in the beginning of this section, if these conditions hold, the ranges of $\{(\Upsilon - \Upsilon_0)|_{L^2(\partial \Omega)}\}^{1/2}$ and L coincide.

Before we can formulate the main result of [III] concerning the characterization of the inclusion D , we still need to introduce a suitable singular solution for scanning the object Ω . Let $h_y \in C^\infty(\Omega \setminus \{y\})$ be the solution of the following homogeneous Robin problem:

$$\begin{aligned} \nabla \cdot K_0 \nabla h(x) - \mu_0 h(x) &= \delta(x - y) && \text{in } \Omega, \\ \gamma h + \frac{1}{2}\nu \cdot K_0 \nabla h &= 0 && \text{on } \partial \Omega, \end{aligned} \quad (25)$$

where $y \in \Omega$ is a parameter and δ is the delta functional. Because h_y is singular at y , the following result is obtained by comparing the range of L with the outward flux corresponding to h_y .

Theorem 3.3. *Let $K_0, \mu_0 \in C^\infty(\Omega)$ and $\kappa, \delta \in C^\infty(\bar{D})$ be scalar functions, $\kappa|_{\partial D} < 0$ and assume that (24) holds. Then the outward flux $(\gamma h_y - \frac{1}{2}\nu \cdot K_0 \nabla h_y)|_{\partial \Omega}$, corresponding to the singular solution of (25), belongs to the range of $\{(\Upsilon - \Upsilon_0)|_{L^2(\partial \Omega)}\}^{1/2}$ if and only if $y \in D$.*

When proving the above result in [III], a part of the analysis is done with anisotropic diffusion coefficients. This is somewhat misleading and mostly in vain since the final result is for the isotropic case only.

There are a few things worth of noticing. First, if the inequality conditions on the perturbations κ and δ are turned the other way around, then Theorem 3.3 holds for $\Upsilon_0 - \Upsilon$. Second, the theorem can easily be generalized for the case of multiple inclusions by following the guidelines suggested in [III]. Third, in Theorem 3.3 the behaviour of the diffusion tensor is more important than the behaviour of the absorption coefficient since a strict inequality is posed only on κ . In consequence, the factorization method is applicable to the characterization of purely diffusive inclusions whereas there is no guarantee that it would work for purely absorbing inhomogeneities.

References

- [1] G. Alessandrini. Stable determination of conductivity by boundary measurements. *Appl. Anal.*, 27:153–172, 1988.
- [2] G. Alessandrini. Singular solutions of elliptic equations and the determination of conductivity by boundary measurements. *J. Differential Equations*, 84:252–272, 1990.
- [3] R. Aronson and N. Corngold. Photon diffusion coefficient in an absorbing medium. *J. Opt. Soc.*, 16:1066–1071, 1999.
- [4] S. R. Arridge. Optical tomography in medical imaging. *Inverse Problems*, 15:R41–R93, 1999.
- [5] S. R. Arridge. Diffusion tomography in dense media. *Scattering: Scattering and Inverse Scattering in Pure and Applied Science*, 1:920–936, 2002. Ed. R. Pike and P. Sabatier, Academic Press.
- [6] S. R. Arridge and J. C. Hebden. Optical imaging in medicine: II. Modelling and reconstruction. *Physics in Medicine and Biology*, 42:841–853, 1997.
- [7] S. R. Arridge and W. R. B. Lionheart. Non-uniqueness in diffusion-based optical tomography. *Opt. Lett.*, 23:882–884, 1998.
- [8] K. Astala and L. Päivärinta. Calderon’s inverse conductivity problem in the plane. *Preprint*, 2003.
- [9] K. Atkinson. The planar radiosity equation and its numerical solution. *IMA J. Numer. Anal.*, 20:303–332, 2000.
- [10] J. A. Barceló, T. Barceló, and A. Ruiz. Stability of the inverse conductivity problem in the plane for less regular conductivities. *J. Differential Equations*, 173:231–270, 2001.
- [11] L. Borcea. Electrical impedance tomography. *Inverse Problems*, 18:R99–R136, 2002.

- [12] R. M. Brown and G. Uhlmann. Uniqueness in the inverse conductivity problem for non-smooth conductivities in two dimensions. *Comm. Partial Differential Equations*, 22:1009–1027, 1997.
- [13] M. Brühl. Explicit characterization of inclusions in electrical impedance tomography. *SIAM J. Math. Anal.*, 32:1327–1341, 2001.
- [14] M. Brühl and M. Hanke. Numerical implementation of two noniterative methods for locating inclusions by impedance tomography. *Inverse Problems*, 16:1029–1042, 2000.
- [15] A. P. Calderón. On an inverse boundary value problem. *Seminar on numerical analysis and its applications to continuum physics (Soc. Brasileira de Matematica, Rio de Janeiro)*, pages 65–73, 1980.
- [16] K. M. Case and P. F. Zweifel. *Linear Transport Theory*. Addison-Wesley, 1967.
- [17] M. Cheney, D. Isaacson, and J. C. Newell. Electrical impedance tomography. *SIAM Review*, 41:85–101, 1999.
- [18] K.-S. Cheng, D. Isaacson, J. C. Newell, and D. G. Gisser. Electrode models for electric current computed tomography. *IEEE Trans. Biomed. Eng.*, 36:918–924, 1989.
- [19] H. Dehghani, S. R. Arridge, M. Schweiger, and D. T. Delpy. Optical tomography in the presence of void regions. *Journal of the Optical Society of America*, 17:1659–1670, 2000.
- [20] M. Firbank, S. R. Arridge, M. Schweiger, and D. T. Delby. An investigation of light transport through scattering bodies with non-scattering regions. *Phys. Med. Biol.*, 41:767–783, 1996.
- [21] E. Francini. Recovering a complex coefficient in a planar domain from the Dirichlet-to-Neumann map. *Inverse Problems*, 16:107–119, 2000.
- [22] O. Hansen. The local behavior of the solution of the radiosity equation at the vertices of polyhedral domains in \mathbb{R}^3 . *SIAM J. Math. Anal.*, 33:718–750, 2001.
- [23] J. C. Hebden, S. R. Arridge, and D. T. Delpy. Optical imaging in medicine: I. Experimental techniques. *Physics in Medicine and Biology*, 42:825–840, 1997.
- [24] J. Heino and E. Somersalo. Estimation of optical absorption in anisotropic background. *Inverse Problems*, 18:559–573, 2002.
- [25] A. Kirsch. Characterization of the shape of a scattering obstacle using the spectral data of the far field operator. *Inverse Problems*, 14:1489–1512, 1998.

- [26] A. Kirsch. New characterizations of solutions in inverse scattering theory. *Appl. Anal.*, 76:319–350, 2000.
- [27] R. V. Kohn and M. Vogelius. Determining conductivity by boundary measurements. *Comm. Pure and Appl. Math.*, 37:289–298, 1984.
- [28] R. V. Kohn and M. Vogelius. Determining conductivity by boundary measurements II. Interior results. *Comm. Pure and Appl. Math.*, 38:643–667, 1985.
- [29] L. Liu. *Stability estimates for the two-dimensional Inverse conductivity problem*. University of Rochester, NY, 1997. Ph.D. thesis.
- [30] A. I. Nachman. Reconstructions from boundary measurements. *Ann. of Math.*, 128:531–576, 1988.
- [31] A. I. Nachman. Global uniqueness for a two-dimensional inverse boundary value problem. *Ann. of Math.*, 143:71–96, 1996.
- [32] A. I. Nachman, L. Päiväranta, and A. Teirilä. Recovering obstacles in inhomogeneous backgrounds by factorization method. *Preprint*, 2004.
- [33] A. I. Nachman, J. Sylvester, and G. Uhlmann. An n-dimensional Borg-Levinson theorem. *Comm. Math. Phys.*, 115:595–605, 1988.
- [34] F. Natterer and F. Wübbeling. *Mathematical Methods in Image Reconstruction*. SIAM, 2001.
- [35] E. Okada, M. Firbank, M. Schweiger, S. R. Arridge, M. Cope, and D. T. Delby. Theoretical and experimental investigation of near-infrared light propagation in a model of the adult head. *Appl. Opt.*, 36:21–31, 1997.
- [36] L. Päiväranta, A. Panchenko, and G. Uhlmann. Complex geometrical optics solutions for Lipschitz conductivities. *Rev. Mat. Iberoamericana*, 19:57–72, 2003.
- [37] S. Siltanen, J. Mueller, and D. Isaacson. An implementation of the reconstruction algorithm of A Nachman for the 2d inverse conductivity problem. *Inverse Problems*, 16:681–699, 2000.
- [38] E. Somersalo, M. Cheney, and D. Isaacson. Existence and uniqueness for electrode models for electric current computed tomography. *SIAM J. Appl. Math.*, 52:1023–1040, 1992.
- [39] E. Somersalo, M. Cheney, D. Isaacson, and E. Isaacson. Layer stripping: a direct numerical method for impedance imaging. *Inverse Problems*, 7:899–926, 1991.
- [40] J. Sylvester. An anisotropic inverse boundary value problem. *Comm. Pure and Appl. Math.*, 43:201–232, 1990.

- [41] J. Sylvester. A convergent layer stripping algorithm for the radially symmetric impedance tomography problem. *Comm. Partial Differential Equations*, 17:1955–1994, 1992.
- [42] J. Sylvester and G. Uhlmann. A global uniqueness theorem for an inverse boundary value problem. *Ann. of Math.*, 125:153–169, 1987.
- [43] P. Vauhkonen, M. Vauhkonen, T. Savolainen, and J. Kaipio. Three-dimensional electrical impedance tomography based on the complete electrode model. *IEEE Trans. Biomed. Eng.*, 46:1150–1160, 1999.

(continued from the back cover)

- A460 Timo Eirola , Jan von Pfaler
Numerical Taylor expansions for invariant manifolds
April 2003
- A459 Timo Salin
The quenching problem for the N-dimensional ball
April 2003
- A458 Tuomas Hytönen
Translation-invariant Operators on Spaces of Vector-valued Functions
April 2003
- A457 Timo Salin
On a Refined Asymptotic Analysis for the Quenching Problem
March 2003
- A456 Ville Havu , Harri Hakula , Tomi Tuominen
A benchmark study of elliptic and hyperbolic shells of revolution
January 2003
- A455 Yaroslav V. Kurylev , Matti Lassas , Erkki Somersalo
Maxwell's Equations with Scalar Impedance: Direct and Inverse Problems
January 2003
- A454 Timo Eirola , Marko Huhtanen , Jan von Pfaler
Solution methods for R-linear problems in C^n
October 2002
- A453 Marko Huhtanen
Aspects of nonnormality for iterative methods
September 2002
- A452 Kalle Mikkola
Infinite-Dimensional Linear Systems, Optimal Control and Algebraic Riccati
Equations
October 2002

HELSINKI UNIVERSITY OF TECHNOLOGY INSTITUTE OF MATHEMATICS
RESEARCH REPORTS

The list of reports is continued inside. Electronical versions of the reports are available at <http://www.math.hut.fi/reports/> .

- A470 Lasse Leskelä
Stabilization of an overloaded queueing network using measurement-based admission control
March 2004
- A464 Ville Turunen
Sampling at equiangular grids on the 2-sphere and estimates for Sobolev space interpolation
November 2003
- A463 Marko Huhtanen , Jan von Pfaler
The real linear eigenvalue problem in C^n
November 2003
- A462 Ville Turunen
Pseudodifferential calculus on the 2-sphere
October 2003
- A461 Tuomas Hytönen
Vector-valued wavelets and the Hardy space $H^1(\mathbb{R}^n; X)$
April 2003