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On Discrimination Algorithms for Ill-Posed Problems with an Application to Magnetic Tomography

by

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 $A \cap r \subset C$

In ppe^{rs} pe epo^{rt}ecce conecne o^r poed p^roe h_a poce \bullet einery separate noe \bullet poeX eycne ep \bullet ed y \bullet \bullet ep ene esteseprity, e ece \parallel e e po ed noe eleen to ep^{\bullet} nyperplaces are ep^{\bullet} in the space \mathbb{R} is generated. y compact operator A pped o e y e e $\in X$, we will show that in X is stated to the system state \mathbf{w} is stated to the problem in X is stated to \mathbf{w} is stated in X is stated to \mathbf{w} is stated in X is s \mathbb{R} in p^{art}icular, where \mathbb{R} is for the case where \mathbb{R} is for the case where \mathbb{R} is for the case of the case where \mathbb{R} is for the case where \mathbb{R} is for the case where \mathbb{R} is for the ca enerated \bullet nonconvergent from \bullet or \bullet in X

eppy $\bullet \bullet$ oep \bullet of \bullet of \bullet \bullet of \bullet cells where \bullet fuelly according to the cency. We can potentially classify \mathbb{R} to \mathbb{R} function $\mathbb{R$ e eto e e en eted mer edoto e ne n comme internal comme i cannot measure thecas0(w)28.4167(ev)28.2011(er)-e3she9(ng)-452.173(v)28.2011(er)01.559(cur)-0.401892(r)-0.401892(en)28.T*[(ca)0.433749(nno)0.433ene0.4362(fica)0.43120s5.d43 0 Td.0.43707(t)0.4362(hi)0.55.67(e49(s)-0.333276(ur)-0.401892(e)-354..173(t)0.4362e39 9.96264 Tf

of tumours [\[1\]](#page-26-0). In [\[4\]](#page-26-1) the cancer area classification problem is investigated with voxels

 $n \bigcap_{n=1}^{\infty}$ and $n \bigcap_{n=1}^{\infty}$ are $n \bigcap_{n=1}^{\infty} P_n$ in $\bigcap_{n=1}^{\infty} P_n$ 3

training patterns which are used for discrimination is high. We show that, in the case of data generated by a compact integral operator, it cannot stay stable when the number of measurement points tends to infinity.

 τ , we investigate the application of classification algorithms to classify \int

$$
n \, \mathbf{P} \quad r \quad n \quad n \, A \quad r \qquad r \qquad \mathbf{P} \qquad \mathbf{P}_r \qquad \qquad \mathbf{A}
$$

study particular nonlinear classes which are obtained from linear classes as intersections of a ne halfspaces $U_{\ell_1} = 1, ..., n$, i.e.

$$
C := \bigcup_{1}^{n} U_{\ell}.
$$
 (2.2)

In this case we can reduce the study of stability of the classification to the stability in the linear case. For smooth classes, i.e. where the boundary of C is a smooth manifold in X_i we can locally approximate the general nonlinear classification by a linear classification, such that in this case the stability analysis can also be carried over from the linear to the nonlinear case.

The process of classification is given by the way to achieve a definition of a class C.

$$
n \, \mathbf{P} \quad r \quad n \quad n \, A \quad r \qquad r \qquad \mathbf{P} \qquad \mathbf{P}_r \qquad \qquad \mathbf{5}
$$

when we study stable classifications in X and how they can be achieved on the images in Y without the inversion of the operator A.

A generic example. As a first step towards the clarification of the situation we first want to consider a special case. We use the singular value decomposition of the operator A, compare [\[6\]](#page-28-0), i.e. we have an orthonormal basis $\{ \ell \in X, \ell \in \mathbb{N} \}$ in X and an orthonormal basis ${g_\ell \in Y, \quad \in \mathbb{N}}$ and a monotonously decreasing sequence $(\mu_\ell)_{\ell \in \mathbb{N}}$ of positive real values such that

$$
A_{\ell} = \mu_{\ell} g_{\ell}, \quad A_{\ell} g_{\ell} = \mu_{\ell} \quad \ell \tag{2.3}
$$

for all $\in \mathbb{N}$. We define a linear stable classification by

$$
\mathbf{C}_{\ell_1}^{(1)} \div = \{ \mathbf{x}: \langle \mathbf{x}, \ell \rangle \geq \dots \}, \quad \mathbf{C}_{\ell_1}^{(1)} \div = \{ \mathbf{x}: \langle \mathbf{x}, \ell \rangle \leq - \dots \}, \tag{2.4}
$$

which we call a stable n stable n stable n separation of the singular values. Clearly, the distance between ${\sf C}^{(1)}_{2+}$,and ${\sf C}^{(-)}_{2+}$,is 2 $\;\;>$ 0. For every pair ${\sf C}^{(1)}_{2+}$, ${\sf C}^{(-)}_{2+}$,from the sequence of classes the classification is stable uniformly with respect to $\in \mathbb{N}$.

The images of the classes $\mathsf{C}^{(1)}_{\ell_+}$, $\mathsf{C}^{(1)}_{\ell_+}$, under the application of the operator A is given by

$$
\tilde{C}_{\lambda_1}^{(1)} := \{y = Ax : \langle x, \lambda \rangle \geq \},
$$
\n
$$
= \{y \in A(X) : \langle A^{-1}y, \lambda \rangle \geq \},
$$
\n
$$
= \{y \in A(X) : \langle y, (A^{-1}y, \lambda \rangle \geq \},
$$
\n
$$
= y \in A(X) : \langle y, \mu \rangle \geq \}
$$
\n
$$
= \{y \in A(X) : \langle y, \mu \rangle \geq \mu \},
$$
\n
$$
(2.5)
$$

and

$$
\tilde{\mathbf{C}}_{\ell_1}^{(1)} := \{ \mathbf{y} : \langle \mathbf{y}, \mathbf{g}_{\ell} \rangle \leq -\mathbf{\mu}_{\ell} \}.
$$
 (2.6)

The distance between the classes $\tilde{C}^{(1)}_{\ell_+}$,and $\tilde{C}^{(-)}_{\ell_+}$,is 2µ $_\ell$. The distance is depending on $\epsilon \in \mathbb{N}$ and since the singular values μ_{ℓ} tend to zero for $\rightarrow \infty$, the stability of the separation of the pairs of classes is no longer uniform in . We summarize these basic but important observations in the following lemma.

Lemma 2.2 Consider a compact linear operator A between Hilbert spaces X and Y Then the image classes for stable linear separation along the direction of the singular values for a uniform separation distance will no longer be uniformly separable in the image space Y

The general case. Next, we consider the general case of a sequence of linear classes C₁, C , C , Let v_{ℓ} , $\quad \in \mathbb{N}$ be the corresponding vectors in X and ℓ , $\quad \in \mathbb{N}$ be the a ne distances. Here, we also assume that the sequence (v ℓ) does not have a convergent subsequence. Clearly, the classes are given by

$$
\mathbf{C}_{\ell} = \{ \mathbf{x}: \langle \mathbf{x}, \mathbf{v}_{\ell} \rangle \geq \ell \}, \quad \in \mathbb{N}.
$$
 (2.7)

$$
n \, \hat{P} \quad r \quad n \quad n \, A \quad r \qquad r \qquad \hat{P} \qquad \hat{P}_r \qquad \qquad \qquad 6
$$

We use a calculation similar to [\(2.5\)](#page-5-0) to show that if v_ℓ is in the range of A , then

$$
\tilde{\mathbf{C}}_{\ell} := \mathbf{AC}_{\ell} = \{ \mathbf{y}: \langle \mathbf{y}, (\mathbf{A})^{-1} \mathbf{v}_{\ell} \rangle \geq \ell \}.
$$
 (2.8)

With the definition

$$
C_{\ell} := AC_{\ell} = I
$$

$$
C_{\ell} := AC_{\ell} = I
$$

and with the same argument we also have the slightly more general form of this statement

$$
n \, \mathbf{P} \quad r \quad n \quad n \, A \quad r \qquad r \qquad \mathbf{P} \qquad \mathbf{P}_r \qquad \qquad \mathbf{Q}
$$

Theorem 2.5 $n \rightharpoondown n \rightharpoondown r$ c $n \times n \times n$ defined by $n \rightharpoondown r$ v n distance to the original and let A be a compact linear operator \mathbf{a} be a compact linear operator $\mathbf{$ $n \t\tilde{C} = AC \t\t r \t n \t r$

Since the norm of $\frac{R}{||R||}$ is bounded by one, there is a weakly convergent subsequence for $\|\to {\bf 0}$, for which we denote the regularization parameters by $\|_{{\ell}_t} \|\in {\mathbb N}.$ We call the limit element $\in Y$. We note that for $j \in \mathbb{N}$ the element

$$
\mathbf{y}_{j} := \qquad 2 \frac{\mathbf{y}_{j}}{\|\mathbf{y}_{j}\|\mathbf{R}_{j}\mathbf{v}\|} \tag{2.35}
$$

satisfies

$$
y_{j} \cdot \frac{R}{\|R \cdot v\|} = \frac{2}{\| \cdot \| \|R \cdot v\|}
$$

 $n \hat{P}$ r n n A r r P P P

3. Static Magnetic Tomography

Here, we collect basic notation and results on static magnetic tomography, for more details we refer to [\[](#page-28-1)

 $n \hat{P}$ r n n A r r P P

Wannert et.al. In [\[](#page-28-2)

 $n \hat{P}$ r n n A r r P P P

There are two basic options to approach the classification problem from magnetic

$$
n \, \hat{P} \quad r \quad n \quad n \, A \quad r \qquad r \qquad \hat{P} \qquad \hat{P}_r \tag{13}
$$

Example. As a two-dimensional example for our nonlinear class we consider the space $\mathbb R$ with two classes C_1 , C defined by

$$
C_1 := \{j \in \mathbb{R} \ : \ j_1 \geq \quad \text{c.2j15} \text{J4e44} = 48(t) \text{26}
$$

$$
n \, \hat{P} \quad r \quad n \quad n \, A \quad r \qquad r \qquad \hat{P} \qquad \hat{P}_r \qquad \qquad 14
$$

for every L \in $\mathbb{N}.$ With the area or volume $-\frac{(L)}{2}$, respectively, of some set $-\frac{(L)}{2}$ we define

$$
\begin{array}{lll}\n(L) & \text{(x)} & := & \frac{1}{(L) \ 1/2} \, , & \mathbf{X} \in & \begin{array}{l} (L) \\ \ell \end{array} \, , \\
0, & \text{otherwise.}\n\end{array}\n\tag{4.12}
$$

the functions $\binom{L}{2}$ are in L () for $\;=1,...,n_L$ and ${\sf L}\in\mathbb{N}.$ Then we have

$$
\begin{array}{cc}\n\binom{L}{2} & = & 1 \\
\end{array}
$$
\n(4.13)

We now collect all vectors $\quad^{(L)}_\ell$ for $\quad = 1,...,$ ${\sf n}_L$ and ${\sf L} = 1,2,3,...$ into one sequence, for which we use the letter v, $k \in \mathbb{N}$.

For the fuel cell application nonlinear classes will naturally appear when the flow through the cell membrane is monitored. For example, the vectors $\binom{L}{2}$ can be chosen to be the special basis used for current reconstructions by Wannert and Potthast [\[22\]](#page-28-3). Here, the class $\mathsf{C}_\ell^{(L)}$ $\ell_\ell^{(L)}$ is the set of all currents which have a component larger than $\ell_\ell^{(L)}$ along the direction $\binom{(L)}{2} \in \mathsf{L}$ (). Good cells are those where we have a homogeneous distribution of the current, which means that all components are larger than some threshold . This corresponds to the nonlinear class C defined in (4.6) , which is composed of a sequence of linear classes.

We may choose a hierarchy of finer and finer discretizations to test the homogeneity ed, whehs 245057(ss)]TJ $R6511.95518(h)$ -339..9391 Td [[\(yh\)-0](#page-14-0)6(a)0.12969olaizatio s toe

$n \mathbf{P}$ and $n \mathbf{A}$ and $n \mathbf{P}$ a

5. On the Ill-Posedness of Fisher's Linear Discriminant for Remote Data

So far we have studied the ill-posedness of classification problems which can be based on linear classification. We have shown that in general linear compact operators map stably separable problems into classifications which are no longer stably separable. However, we have not yet studied a particular algorithm for such classifications.

The task of this section is to investigate a well-known scheme for supervised classification [2.1](#page-4-0) known as $\overline{F} \subset L \cap T$ is $\overline{P} \subset T \cap T \cap T$ and $\overline{P} \subset T$ we will show that the method is also ill-posed in the sense that for an increased number of measurement points the norm of the inverse operators employed by the method become unbounded. As a particular application, we will apply the method to the problem of fuel cell classification and investigate the relationship between di erent ways to regularize the problem.

$$
r \quad L \quad n \quad r \quad P \quad r \quad n \quad n \quad n \quad j \quad n \quad \mathsf{H}
$$

 \sim

Fisher's linear discriminant is not strictly speaking a discriminant but rather a method of $r \rightarrow n$ of the input space in such a way that we have maximum class separation in the new 0.147034(h)-0.312447(e)-313.123(i)0.21(a)0.245057(m7-0.147034(h)-n)-0.31 /R65 11ee)-3373792.p5sc e n104O]TJ

 $n \hat{P}$ r n n A r r P P P

We will complete this section by a rigorous proof showing that in this case the norm of the inverse

$$
n \hat{P} \quad r \quad n \quad n \, A \quad r \qquad r \qquad \hat{P} \qquad \hat{P}_r \tag{19}
$$

from which the statement follows.

Since W : (C()) \rightarrow (C()) is compact and W : (C()) \rightarrow (C()) is compact as well, the operator $\mathsf{S}^{(-)}_F$ \mathcal{F}^{\setminus} is compact in (C()).

A discretization of this operator is achieved by using numerical quadrature for all three of its factors. With nodes $z_n = 1, ..., M$ in and quadrature weights s we discretize **x** via **z** and **y** via **z** . Then, the operator $\mathbf{S}_F^{(\cdot)}$ F discretize **x** via z and y via z . Then, the operator $\mathsf{S}^{\cup\vee}_F$ is approximated via the matri79(m)-0.0898541

$$
n \hat{P} \quad r \quad n \quad n \quad A \quad r \qquad r \qquad \hat{P} \qquad \hat{P}_r
$$

uniformly for all $\tilde{M} \in \mathbb{N}$, such that [\(5.20\)](#page-20-0) is satisfied. We denote an interpolation operator on by $\boldsymbol{\mathsf{Q}}^{(M)}$ and assume to have

$$
||\mathbf{Q}^{(M)}\psi|| \leq \mathbf{C}||\psi|| \tag{5.20}
$$

with some constant c uniformly for $\tilde{M} \in \mathbb{N}$ and a result analogous to [\(5.18\)](#page-19-0).

The continuous form of the Biot-Savart operator W is given by [\(3.1\)](#page-10-0). A discretization of W via standard quadrature or via finite integration technique leads to some3#]**āt/tX566of4**.9551 Tf 103118444.24 [(a)0.2450C26(e)38995 11.9551 Tf 8.437 390..33788

n	r	n	n	r	p	p_r	21	
Lemma 5.6 L W : X \rightarrow X	ρ	n	ρ	r	r	X	n	ρ
L W _N : X \rightarrow X	y	ρ	r	r	n	r	n	ρ
n	n	\sqrt{N}	n	\sqrt{N}	n	n	\sqrt{N}	\sqrt{N}
n	n	\sqrt{N}	n	\sqrt{N}	n	\sqrt{N}	\sqrt{N}	
W	m	\sqrt{N}	\sqrt{N}	\sqrt{N}	\sqrt{N}	\sqrt{N}	\sqrt{N}	

$$
n \n\begin{array}{cccccccc}\nP & r & n & n & A & r & r & P & P \\
\end{array}
$$

The goal of this part is to work out the analysis to compare the two approaches to the classification problem, i.e.

- (i) $\begin{array}{ccc} n & r & r & n & r \end{array}$ a: first reconstruct the current densities j and then carry out a classification on the reconstructed current densities,
- (ii) $n \quad n$: Apply the classification directly to the magnetic field data.

We will first look at the unregularized problem and then study their relation when Tikhonov regularization is applied. We will find that the unregularized approaches are equivalent, but of course they are not practically applicable since the ill-posedness needs to be taken care of. We prove that the regularized versions cannot be equivalent.

For the classification task we start with the samples $\mathsf{H}^{(-)}$. When we carry out the reconstruction by a numerical method, the corresponding currents are linked to these by

$$
\mathbf{H}^{(-)} = \mathbf{B}\boldsymbol{\beta}^{(-)} = \mathbf{W}\mathbf{J} \quad \boldsymbol{\beta}^{(-)} \quad , \tag{5.34}
$$

where W is a discretized version of the Biot-Savart operator and J and B are discretized current and magnetic field matrices respectively. Then, the scatter matrix for the approach in the image space is

$$
\mathbf{S}_{F}^{(\mathbf{H})} = \mathbf{H}^{(\top)} - \mathbf{m}_{\xi}^{(\mathbf{H})} - \mathbf{H}^{(\top)} - \mathbf{m}_{\xi}^{(\mathbf{H}) - \mathbf{Y}}
$$

\n
$$
= \mathbf{W}\mathbf{J}\boldsymbol{\beta}^{(\top)} - \mathbf{W}\mathbf{J}\mathbf{m}_{\xi}^{(\boldsymbol{\beta})} - \mathbf{W}\mathbf{J}\boldsymbol{\beta}^{(\top)} - \mathbf{W}\mathbf{J}\mathbf{m}_{\xi}^{(\boldsymbol{\beta}) - \mathbf{Y}} \mathbf{I}^{(\boldsymbol{\beta}) - \mathbf{Y}} \mathbf{I}^{(\mathbf{H})} \tag{5.35}
$$

where $\mathbf{m}_{\ell}^{(\mathbf{H})}$ $\zeta^{(\mathrm{H})}_{\xi}$ and $\mathsf{m}^{(\beta)}_{\xi}$ $\zeta^{(D)}$ represent the means of the magnetic field and basis function coe cient classes respectively. Therefore

$$
\mathbf{S}_{F}^{(\mathbf{H})} = \mathbf{W}\mathbf{J}\mathbf{S}_{F}^{(\beta)}\mathbf{J}\mathbf{v}\mathbf{W}\mathbf{v}
$$

=
$$
\mathbf{B}\mathbf{S}_{F}^{(\beta)}\mathbf{B}\mathbf{v}.
$$
 (5.36)

If we substitute [\(5.36\)](#page-22-0) into [\(5.7\)](#page-17-0) we find that the classification vector $w^{(H)}$ in the image space is given by

$$
\mathbf{w}^{(\mathbf{H})} \propto \mathbf{S}_{F}^{(\mathbf{H})^{-1}} \mathbf{m}^{(\mathbf{H})} - \mathbf{m}_{1}^{(\mathbf{H})}
$$

= $\mathbf{BS}_{F}^{(\beta)} \mathbf{B}_{\mathbf{y}}^{-1} \mathbf{m}^{(\mathbf{H})} - \mathbf{m}_{1}^{(\mathbf{H})}$ (5.37)

$$
n \, \hat{P} \quad r \quad n \quad n \, A \quad r \qquad r \qquad \hat{P} \qquad \hat{P}_r \tag{23}
$$

where $\mathsf{w}^{(\mathbf{H})}$ represents the weight vector found by applying Fisher's linear discriminant to H. Then

$$
\mathbf{w}^{(\mathbf{H})} \propto \mathbf{B}_{\mathbf{y}}^{-1} \mathbf{S}_{F}^{(\beta)}^{-1} \mathbf{B}^{-1} \mathbf{W} \mathbf{J} \mathbf{m}^{(\beta)} - \mathbf{W} \mathbf{J} \mathbf{m}_{1}^{(\beta)}
$$

= $\mathbf{B}_{\mathbf{y}}^{-1} \mathbf{S}_{F}^{(\beta)}^{-1} \mathbf{m}^{(\beta)} - \mathbf{m}_{1}^{(\beta)}$ (5.38)

It is linked to the classification vector $w^{(-)}$ in the input space by

$$
\mathbf{W}^{(\mathbf{H})} \propto \mathbf{B}_{\mathbf{I}}^{-1} \mathbf{W}^{(\beta)}, \tag{5.39}
$$

which is a discrete version of (2.9) . Classification in the image space given some data H is carried out by calculating $(w^{(H)})_Y$ H. In the state space it is given by

$$
\mathbf{W}^{(\beta)} * \beta = \mathbf{W}^{(\beta)} * \mathbf{B}^{-1} \mathbf{H} = \mathbf{W}^{(\mathbf{H})} * \mathbf{H}, \tag{5.40}
$$

which proves the theorem. \Box

Finally, we need to study the relation between the two regularized versions of Fisher's linear discriminant. The first version uses Tikhonov regularization directly applied to invert $\mathbf{S}^{(\mathbf{H})}_F$ $F^{(n)}$, i.e. we calculate

$$
\mathbf{R}^{(\mathbf{H})} := \mathbf{I} + \mathbf{S}_F^{(\mathbf{H})} \mathbf{S}_F^{(\mathbf{H})}^{-1} \mathbf{S}_F^{(\mathbf{H})} , \quad > 0. \tag{5.41}
$$

The regularized version of (5.37) is thus given by

$$
w^{(H)} := R^{(H)} \t m^{(H)} - m_1^{(H)} \t . \t (5.42)
$$

The second version applies the discrimination algorithm to the reconstructed coe cients, i.e. it uses

$$
\beta^{(-)} := \mathbf{I} + \mathbf{B}_1 \mathbf{B}^{-1} \mathbf{B}_1 \mathbf{H}^{(-)}, \quad > 0. \tag{5.43}
$$

We define \mathbf{m}_ξ as the mean of the $\boldsymbol{\beta}^{(-)}$ for \mathbf{C}_ξ and

$$
\mathbf{S}_{\xi}^{(\beta)} := \begin{matrix} \beta^{(-)} - \mathbf{m}_{\xi} & \beta^{(-)} - \mathbf{m}_{\xi} \end{matrix} (5.44)
$$

for $\qquad = 1,2$ and $S_F^{(\beta)} = S_1^{(\beta)} + S^{(\beta)}$ as usual. Then, we calculate

$$
\mathbf{S}_{F}^{(\beta)} = \mathbf{I} + \mathbf{B}_{\mathbf{y}} \mathbf{B}^{-1} \mathbf{B}_{\mathbf{y}} \mathbf{S}_{F}^{(\mathbf{H})} \mathbf{B} \mathbf{I} + \mathbf{B}_{\mathbf{y}} \mathbf{B}^{-1}.
$$
 (5.45)

Now, the second version calculates a regularized verson of the discrimination vector $w^{(\beta)}$ by

$$
\mathbf{w}^{(\beta)} := \mathbf{S}_{F}^{(\beta)} \quad \mathbf{m}^{(\beta)} - \mathbf{m}_{1}^{(\beta)} \quad . \tag{5.46}
$$

Lemma 5.8 The two regularizations of the discrimination problem for magnetic tomography are not equivalent, in the sense that in general they will not provide identical classifications, even if all corresponding parameters and discretizations are chosen appropriately.

Figure at ne^d discriminant performed on each $\beta^{(\omega)}$ of common

