

Imaging through random media by speckle intensity correlations

Josselin Garnier (Ecole Polytechnique, France)

Motivation: Sensor array imaging

- Sensor array imaging (echography in medical imaging, sonar, non-destructive testing, seismic exploration, etc) has two steps:
 - data acquisition: an unknown medium is probed with waves; waves are emitted by a source (or a source array) and recorded by a receiver array.
 - data processing: the recorded signals are processed to identify the quantities of interest (reflector locations, etc).

- Example:

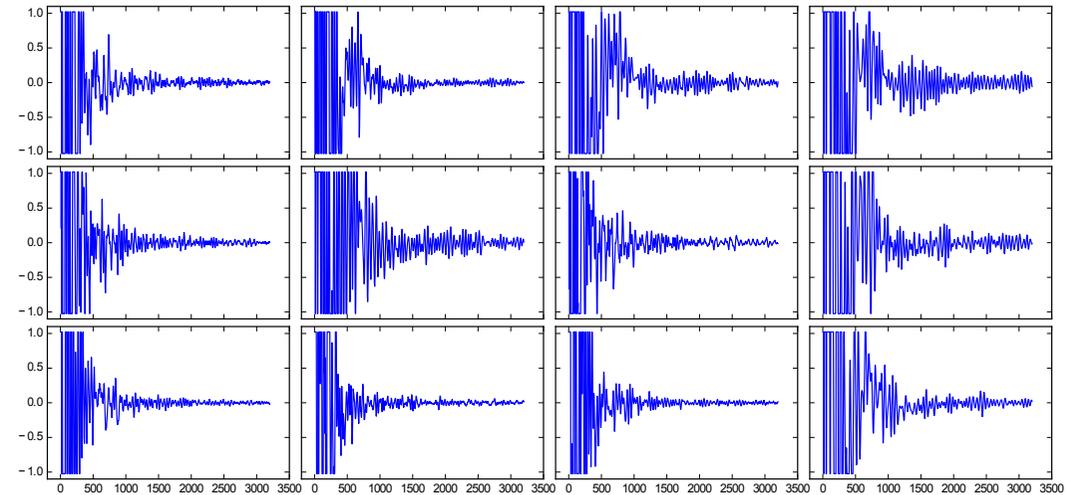
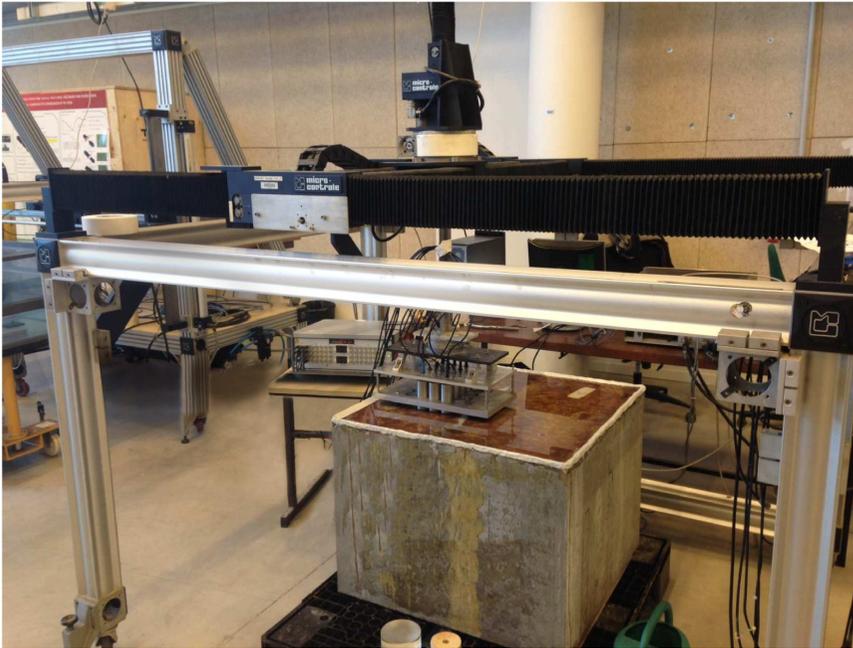
Ultrasound echography



- Standard processing techniques (DAS, Reverse-Time Migration) work well if the background medium is known (ideally, homogeneous medium).

Application 1: Ultrasound echography in concrete

Goal: detect anomalies/cracks/inclusions in concrete.



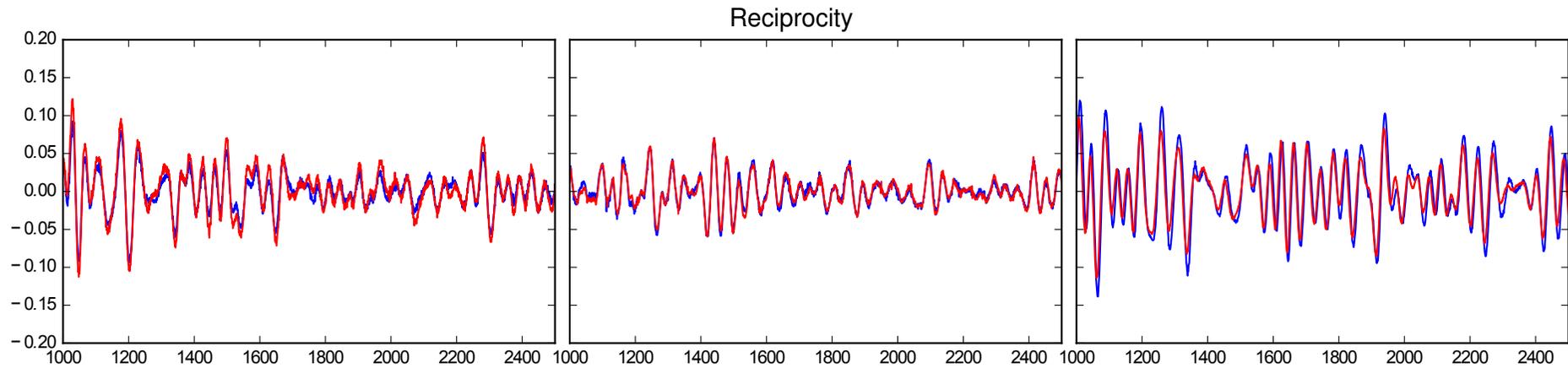
Experimental set-up

Data

The recorded signals look very “noisy”.

↔ Where does the noise come from ?

Application 1: Ultrasound echography in concrete



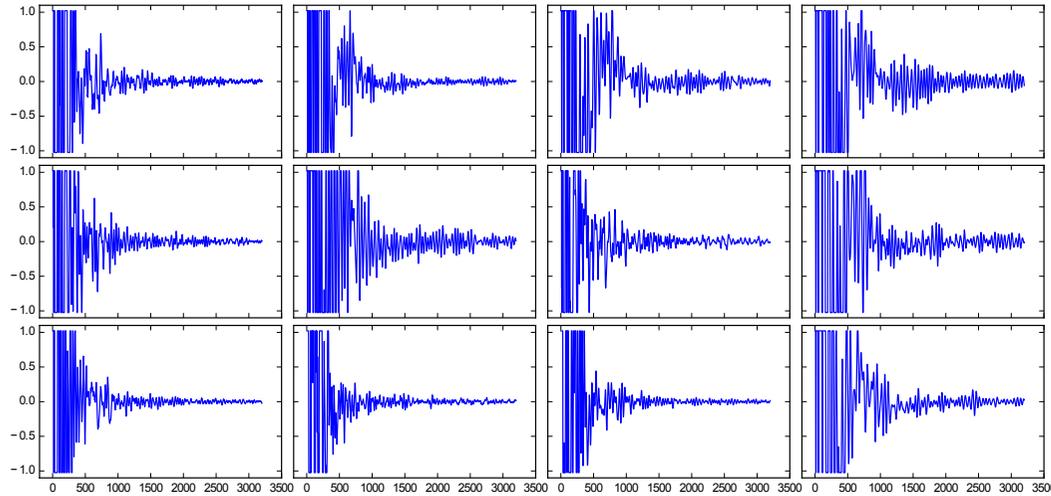
Reciprocity: The signal transmitted by A and recorded by B should be the same as the signal transmitted by B and recorded by A .

→ This holds true in the data for (almost) all pairs (A, B) !

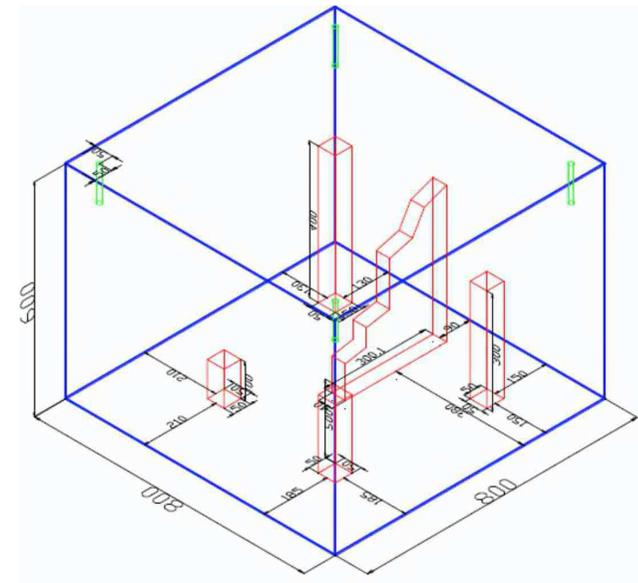
↔ The “noise” is not measurement noise !

Application 1: Ultrasound echography in concrete

Goal: detect anomalies/cracks/inclusions in concrete.



Data



Real configuration

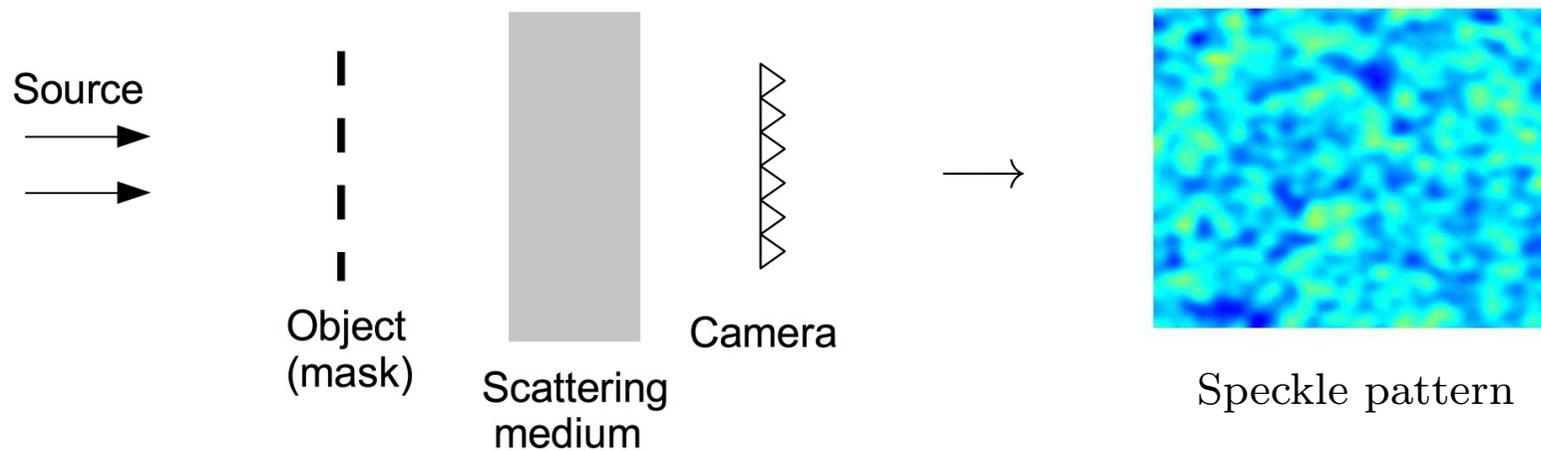
The recorded signals are very “noisy” due to scattering.

→ Concrete is highly scattering for ultrasonic waves !

↔ Standard echography fails and new imaging methods are needed.

Application 2: Optics in strongly scattering media

Goal: retrieve the shape of the mask from the recorded intensity.



Due to scattering the intensity recorded by the camera is a speckle pattern.

Wave propagation in random media

- Wave equation:

$$\frac{1}{c^2(\vec{x})} \frac{\partial^2 u}{\partial t^2}(t, \vec{x}) - \Delta_{\vec{x}} u(t, \vec{x}) = F(t, \vec{x}), \quad \vec{x} = (\mathbf{x}, z) \in \mathbb{R}^2 \times \mathbb{R}$$

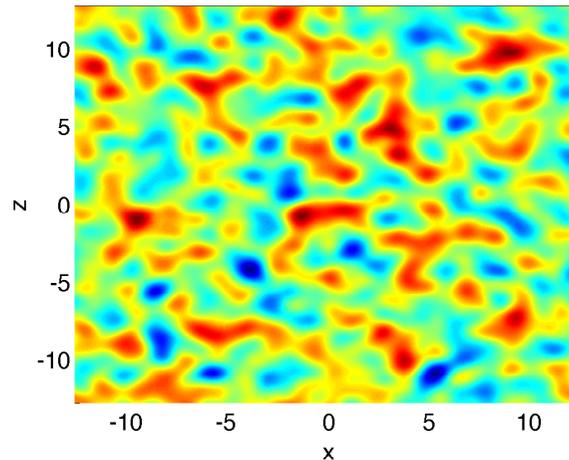
- Time-harmonic source in the plane $z = 0$: $F(t, \vec{x}) = \delta(z) f(\mathbf{x}) e^{-i\omega t}$.

- Random medium model:

$$\frac{1}{c^2(\vec{x})} = \frac{1}{c_o^2} (1 + \mu(\vec{x}))$$

c_o is a reference speed,

$\mu(\vec{x})$ is a zero-mean random process.



- Question: how to characterize the statistical properties of the wave field u ?
→ Multiscale analysis [1,2].

Wave propagation in random media

- In the paraxial regime “ $\lambda \ll \ell_c, r_o \ll L$ ”, the envelope $\hat{\phi}(\mathbf{x}, z)$:

$$u(t, \mathbf{x}, z) = \frac{ic_o}{2\omega} \hat{\phi}(\mathbf{x}, z) e^{-i\omega(t - \frac{z}{c_o})}$$

satisfies the Itô-Schrödinger equation [1]

$$d\hat{\phi} = \frac{ic_o}{2\omega} \Delta_{\mathbf{x}} \hat{\phi} dz + \frac{i\omega}{2c_o} \hat{\phi} \circ dB(\mathbf{x}, z)$$

starting from $\hat{\phi}(z=0, \mathbf{x}) = f(\mathbf{x})$, with $B(\mathbf{x}, z)$ Brownian field

$$\mathbb{E}[B(\mathbf{x}, z)B(\mathbf{x}', z')] = \gamma(\mathbf{x} - \mathbf{x}') \min(z, z'),$$

$$\gamma(\mathbf{x}) = \int_{-\infty}^{\infty} \mathbb{E}[\mu(\mathbf{0}, 0)\mu(\mathbf{x}, z)] dz.$$

↔ Makes it possible to use Itô-Stratonovich's stochastic calculus [2].

Sketch of proof. Consider the paraxial regime:

$$\omega \rightarrow \frac{\omega}{\varepsilon^4}, \quad \mu(\mathbf{x}, z) \rightarrow \varepsilon^3 \mu\left(\frac{\mathbf{x}}{\varepsilon^2}, \frac{z}{\varepsilon^2}\right), \quad f(\mathbf{x}) \rightarrow f\left(\frac{\mathbf{x}}{\varepsilon^2}\right),$$

and take $\varepsilon \rightarrow 0$.

Moment calculations in the paraxial regime

Consider

$$d\hat{\phi} = \frac{ic_o}{2\omega} \Delta_{\perp} \hat{\phi} dz + \frac{i\omega}{2c_o} \hat{\phi} \circ dB(\mathbf{x}, z)$$

starting from $\hat{\phi}(\mathbf{x}, z = 0) = f(\mathbf{x})$.

• By Itô's formula,

$$\frac{d}{dz} \mathbb{E}[\hat{\phi}] = \frac{ic_o}{2\omega} \Delta_{\perp} \mathbb{E}[\hat{\phi}] - \frac{\omega^2 \gamma(\mathbf{0})}{8c_o^2} \mathbb{E}[\hat{\phi}]$$

and therefore

$$\mathbb{E}[\hat{\phi}(\mathbf{x}, z)] = \hat{\phi}_{\text{hom}}(\mathbf{x}, z) \exp\left(-\frac{\gamma(\mathbf{0})\omega^2 z}{8c_o^2}\right),$$

where $\gamma(\mathbf{x}) = \int_{-\infty}^{\infty} \mathbb{E}[\mu(\mathbf{0}, 0)\mu(\mathbf{x}, z)] dz$ and $\hat{\phi}_{\text{hom}}$ is the solution in the homogeneous medium.

• Strong damping of the coherent wave.

⇒ Identification of the *scattering mean free path* $Z_{\text{sca}} = \frac{8c_o^2}{\gamma(\mathbf{0})\omega^2}$ [1].

⇒ Coherent imaging methods (such as DAS or Reverse-Time migration) fail.

Moment calculations in the paraxial regime

- The mean Wigner transform defined by

$$\mathcal{W}(\mathbf{r}, \boldsymbol{\xi}, z) = \int_{\mathbb{R}^2} \exp(-i\boldsymbol{\xi} \cdot \mathbf{q}) \mathbb{E} \left[\hat{\phi}\left(\mathbf{r} + \frac{\mathbf{q}}{2}, z\right) \overline{\hat{\phi}\left(\mathbf{r} - \frac{\mathbf{q}}{2}, z\right)} \right] d\mathbf{q},$$

is the angularly-resolved mean wave energy density.

By Itô's formula, it solves a *radiative transport equation*

$$\frac{\partial \mathcal{W}}{\partial z} + \frac{c_o}{\omega} \boldsymbol{\xi} \cdot \nabla_{\mathbf{r}} \mathcal{W} = \frac{\omega^2}{4(2\pi)^2 c_o^2} \int_{\mathbb{R}^2} \hat{\gamma}(\boldsymbol{\kappa}) \left[\mathcal{W}(\boldsymbol{\xi} - \boldsymbol{\kappa}) - \mathcal{W}(\boldsymbol{\xi}) \right] d\boldsymbol{\kappa},$$

starting from $\mathcal{W}(\mathbf{r}, \boldsymbol{\xi}, z = 0) = \mathcal{W}_0(\mathbf{r}, \boldsymbol{\xi})$, the Wigner transform of f .

\implies Identification of the *scattering cross section* $\frac{\omega^2}{4c_o^2} \hat{\gamma}(\boldsymbol{\kappa})$ [1].

- The fields at nearby points are correlated and their correlations contain information about the medium.

\implies One should use cross correlations for imaging in random media.

Stability of the Wigner transform of the field

- The Wigner transform

$$W(\mathbf{r}, \boldsymbol{\xi}, z) := \int_{\mathbb{R}^2} \exp(-i\boldsymbol{\xi} \cdot \mathbf{q}) \hat{\phi}\left(\mathbf{r} + \frac{\mathbf{q}}{2}, z\right) \overline{\hat{\phi}}\left(\mathbf{r} - \frac{\mathbf{q}}{2}, z\right) d\mathbf{q}$$

is not statistically stable (i.e. standard deviation $>$ mean).

- Let us consider the smoothed Wigner transform (for $r_s, \xi_s > 0$):

$$W_s(\mathbf{r}, \boldsymbol{\xi}, z) = \frac{1}{(2\pi)^2 r_s^2 \xi_s^2} \iint_{\mathbb{R}^2 \times \mathbb{R}^2} W(\mathbf{r} - \mathbf{r}', \boldsymbol{\xi} - \boldsymbol{\xi}', z) \exp\left(-\frac{|\mathbf{r}'|^2}{2r_s^2} - \frac{|\boldsymbol{\xi}'|^2}{2\xi_s^2}\right) d\mathbf{r}' d\boldsymbol{\xi}'.$$

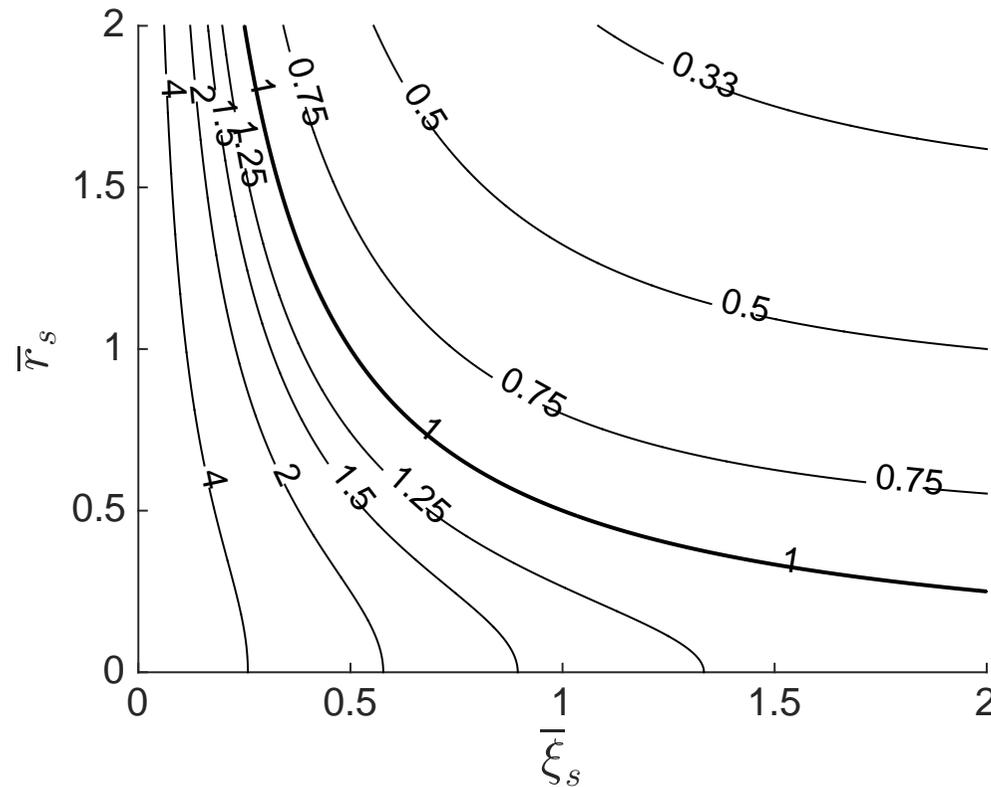
Its coefficient of variation:

$$C_s(\mathbf{r}, \boldsymbol{\xi}, z) := \frac{\sqrt{\mathbb{E}[W_s(\mathbf{r}, \boldsymbol{\xi}, z)^2] - \mathbb{E}[W_s(\mathbf{r}, \boldsymbol{\xi}, z)]^2}}{\mathbb{E}[W_s(\mathbf{r}, \boldsymbol{\xi}, z)]}$$

determines its statistical stability.

\hookrightarrow Analysis of high-order moments of $\hat{\phi}$ [1].

Stability of the Wigner transform of the field

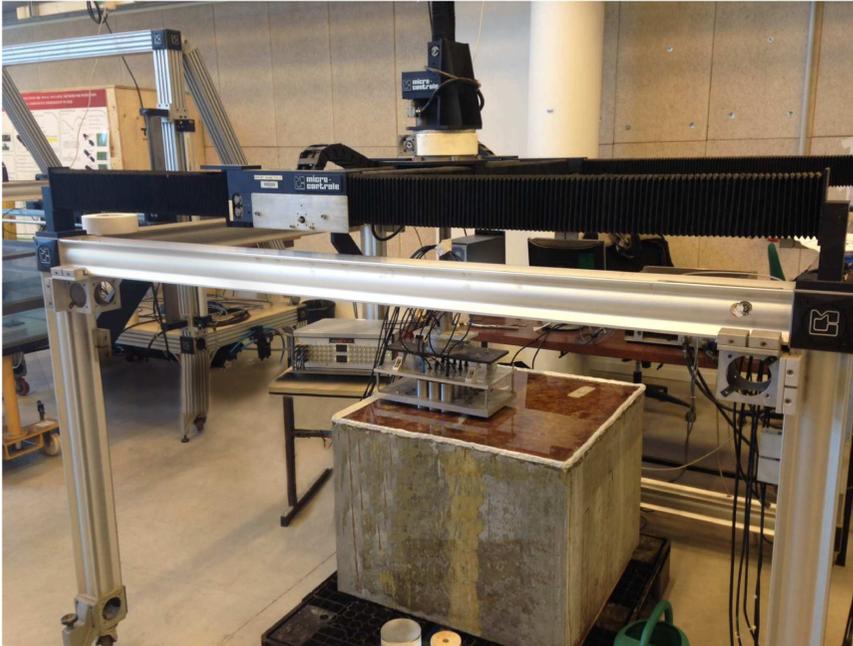


Contour levels of the coefficient of variation of the smoothed Wigner transform.

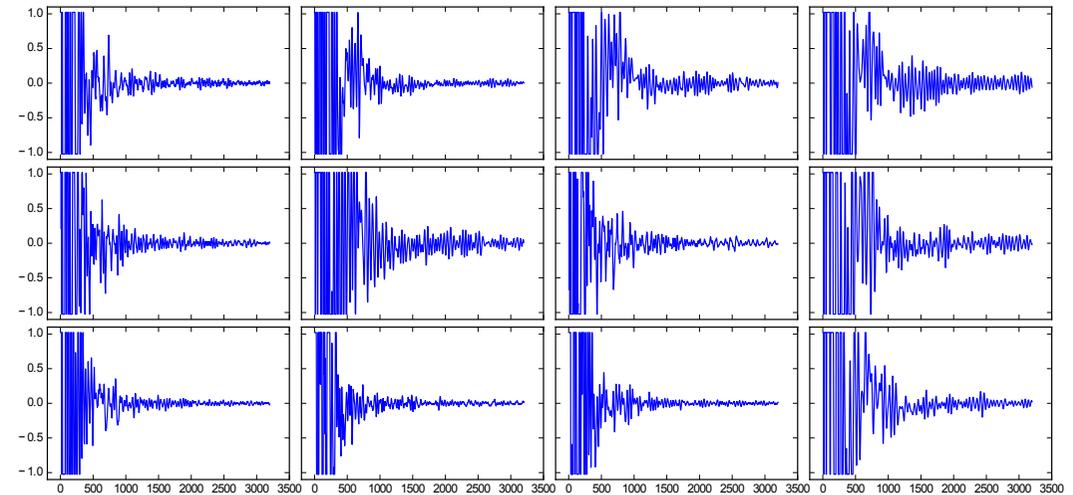
Here $\bar{r}_s = r_s/\rho$, $\bar{\xi}_s = \xi_s\rho$, and $\rho = \rho(z; \omega, r_o, \ell_c, Z_{sca})$.

→ This result makes it possible to achieve optimal trade-off between stability and resolution for correlation-based imaging [1,2].

Application 1: Ultrasound echography in concrete



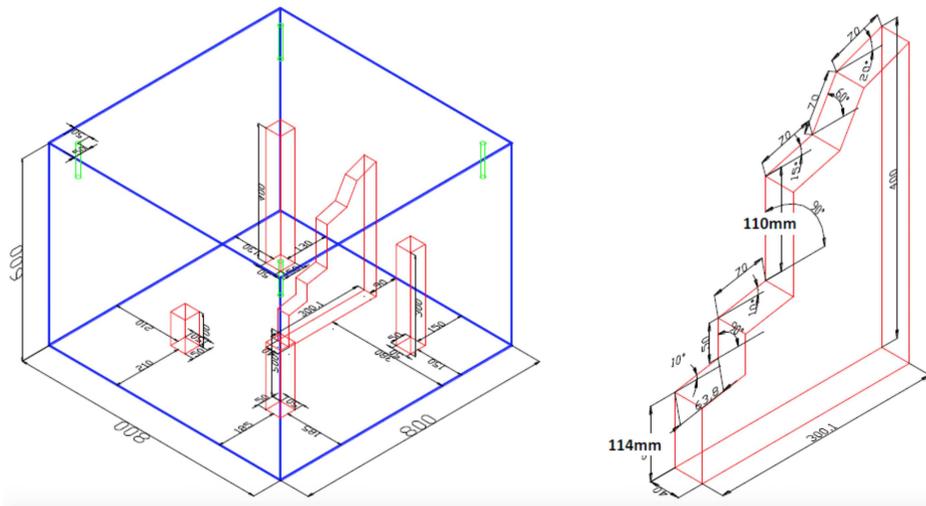
Experimental set-up



Data

Concrete: highly scattering medium for ultrasonic waves.

Application 1: Ultrasound echography in concrete



Real configuration

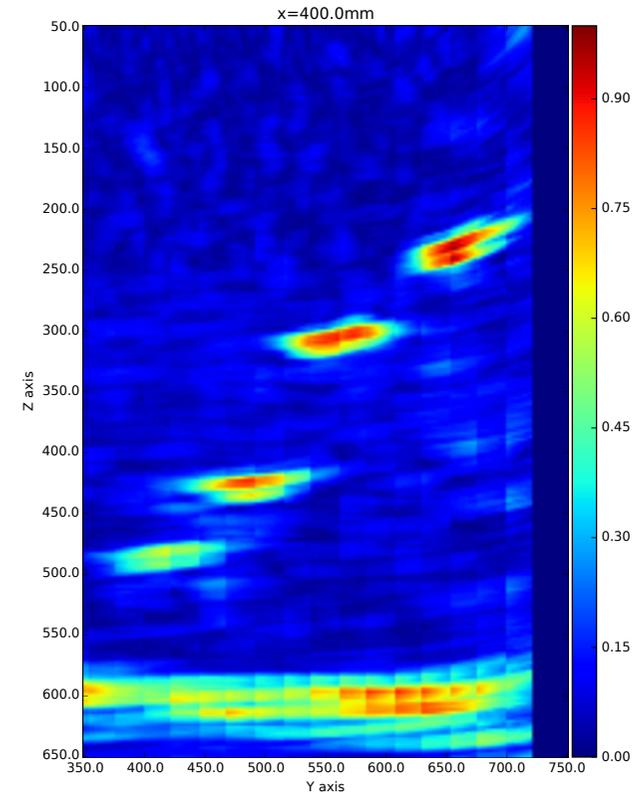


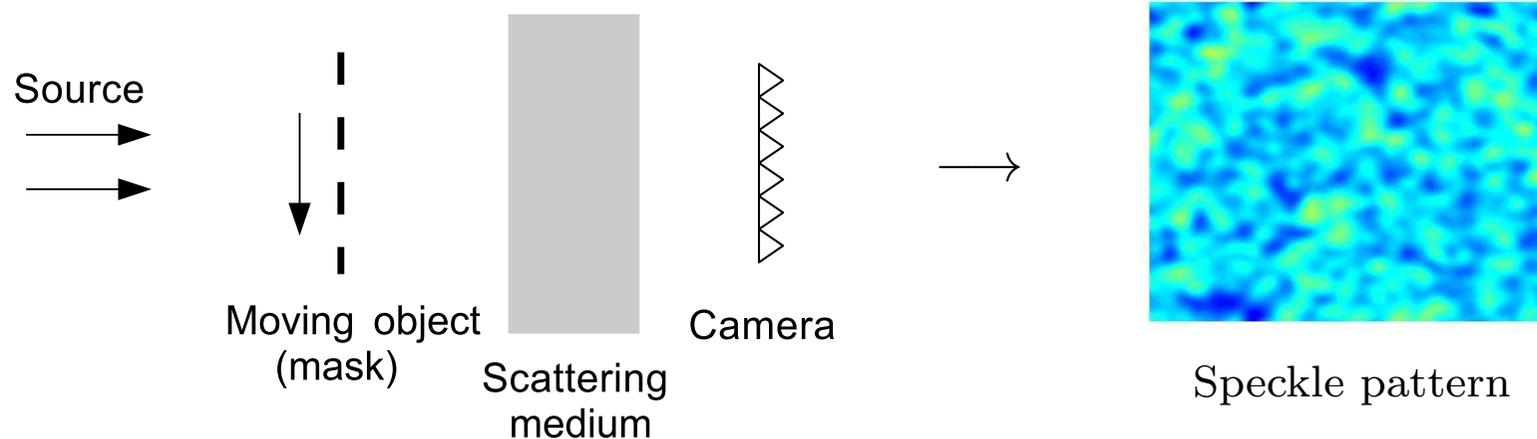
Image (2D slice)

Image obtained by travel-time migration of *well-regularized* cross correlations of data.

Remark on fourth-order moments

- Fourth-order moments are useful to:
- quantify the statistical stability of correlation-based imaging methods.
- implement intensity-correlation-based imaging methods (when only intensities can be measured, as in optics).

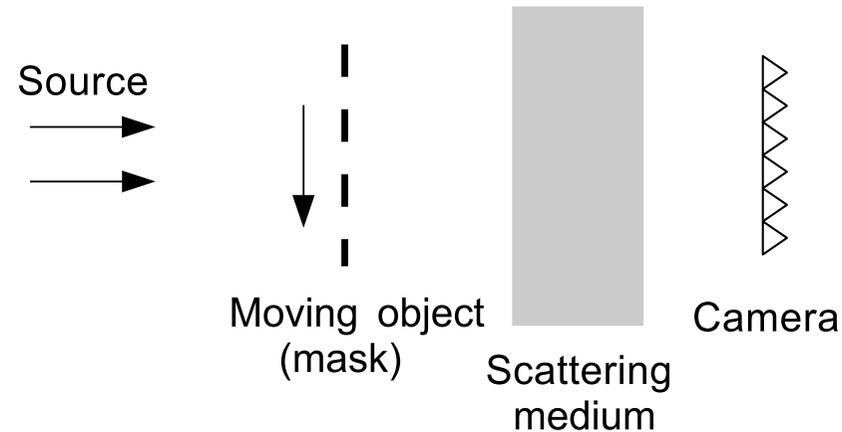
Speckle intensity correlation imaging through a scattering medium



Experimental set-up [1]

- The light source is a time-harmonic plane wave.
- The object to be imaged is a mask that can be shifted transversally.
- For each position of the object the spatial intensity of the transmitted field (speckle pattern) can be recorded by the camera.

Speckle intensity correlation imaging through a scattering medium



- The field just after the mask (in the plane $z = 0$) is (for a transverse shift \mathbf{r}):

$$f_{\mathbf{r}}(\mathbf{x}) = f(\mathbf{x} - \mathbf{r}),$$

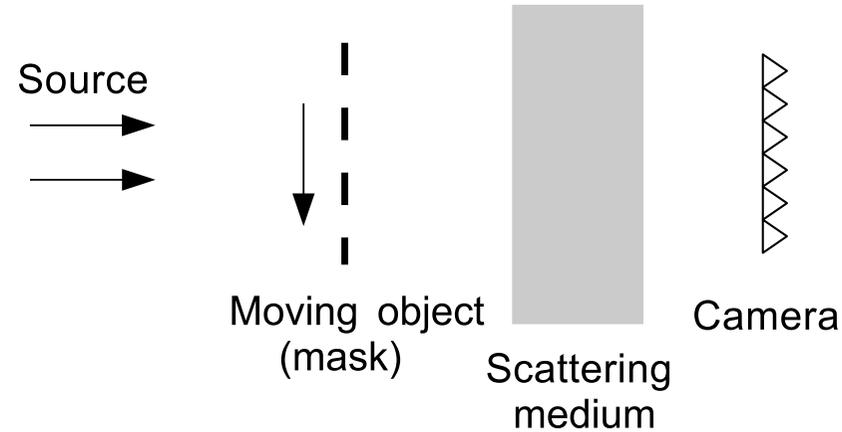
where f is the indicator function of the mask.

- The field in the plane of the camera (in the plane $z = L$) is denoted by $\hat{\phi}_{\mathbf{r}}(\mathbf{x})$.
- The measured intensity correlation is

$$\begin{aligned} C_{\mathbf{r}, \mathbf{r}'} &= \frac{1}{|A_0|} \int_{A_0} |\hat{\phi}_{\mathbf{r}}(\mathbf{x})|^2 |\hat{\phi}_{\mathbf{r}'}(\mathbf{x})|^2 d\mathbf{x} \\ &\quad - \left(\frac{1}{|A_0|} \int_{A_0} |\hat{\phi}_{\mathbf{r}}(\mathbf{x})|^2 d\mathbf{x} \right) \left(\frac{1}{|A_0|} \int_{A_0} |\hat{\phi}_{\mathbf{r}'}(\mathbf{x})|^2 d\mathbf{x} \right), \end{aligned}$$

where A_0 is the spatial support of the camera.

Speckle intensity correlation imaging through a scattering medium

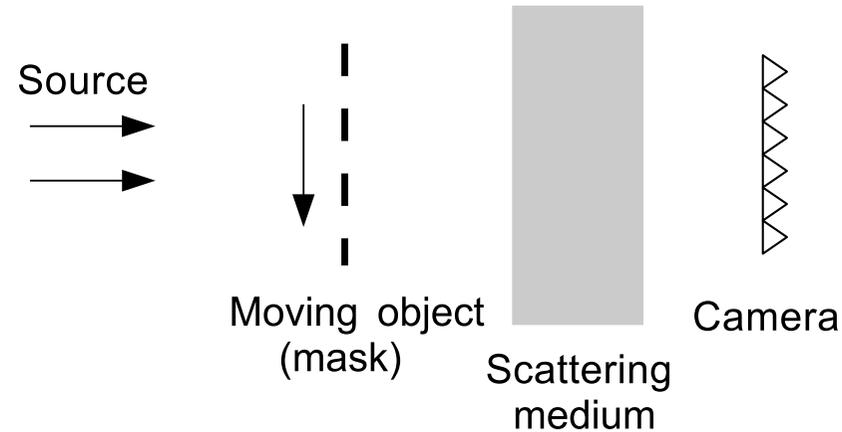


- Result (in the paraxial regime):

$$\begin{aligned}
 \mathbb{E}[\mathcal{C}_{\mathbf{r}, \mathbf{r}'}] &= \int_{A_0} d\mathbf{X} \int d\mathbf{Y} \left| \frac{1}{(2\pi)^2} \int \left(\int f(\mathbf{x} + \frac{\mathbf{r}' - \mathbf{r}}{2}) \bar{f}(\mathbf{x} - \frac{\mathbf{r}' - \mathbf{r}}{2}) \exp(-i\boldsymbol{\zeta} \cdot \mathbf{x}) d\mathbf{x} \right) \right. \\
 &\quad \times \exp\left(i\boldsymbol{\zeta} \cdot \left(\mathbf{X} - \frac{\mathbf{r} + \mathbf{r}'}{2}\right)\right) \exp\left(\frac{\omega^2}{4c_o^2} \int_0^L \gamma\left(\frac{c_o \boldsymbol{\zeta}}{\omega} z - \mathbf{Y}\right) - \gamma(\mathbf{0}) dz\right) d\boldsymbol{\zeta} \left. \right|^2 \\
 &\quad - \left| \frac{1}{(2\pi)^2} \int_{A_0} d\mathbf{X} \left(\int f(\mathbf{x} + \frac{\mathbf{r}' - \mathbf{r}}{2}) \bar{f}(\mathbf{x} - \frac{\mathbf{r}' - \mathbf{r}}{2}) \exp(-i\boldsymbol{\zeta} \cdot \mathbf{x}) d\mathbf{x} \right) \right. \\
 &\quad \times \exp\left(i\boldsymbol{\zeta} \cdot \left(\mathbf{X} - \frac{\mathbf{r} + \mathbf{r}'}{2}\right)\right) \exp\left(-\frac{\omega^2}{4c_o^2} \gamma(\mathbf{0}) L\right) d\boldsymbol{\zeta} \left. \right|^2,
 \end{aligned}$$

with $\gamma(\mathbf{x}) = \int_{-\infty}^{\infty} \mathbb{E}[\mu(\mathbf{0}, 0)\mu(\mathbf{x}, z)] dz$.

Speckle intensity correlation imaging through a scattering medium



- Result: When $L \gg Z_{\text{sca}} := \frac{8c_o^2}{\gamma(\mathbf{0})\omega^2}$ and

$$|A_0| (\sim \text{diam}(\text{camera})^2) \gg \rho_L^2 := \frac{Z_{\text{sca}} \ell_c^2}{L}$$

($\rho_L = \text{speckle radius}$), we have

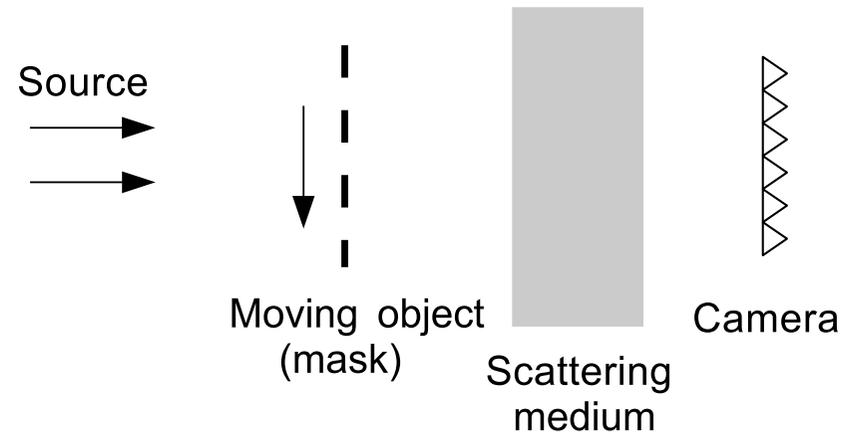
$$C_{\mathbf{r}, \mathbf{r}'} \simeq \mathbb{E}[C_{\mathbf{r}, \mathbf{r}'}] \approx \left| \int |\hat{f}(\boldsymbol{\kappa})|^2 \exp(i\boldsymbol{\kappa} \cdot (\mathbf{r}' - \mathbf{r})) d\boldsymbol{\kappa} \right|^2,$$

up to a multiplicative constant, where

$$\hat{f}(\boldsymbol{\kappa}) = \int f(\mathbf{x}) \exp(-i\boldsymbol{\kappa} \cdot \mathbf{x}) d\mathbf{x}.$$

\Leftrightarrow It is possible to reconstruct the mask indicator function f .

Speckle intensity correlation imaging through a scattering medium



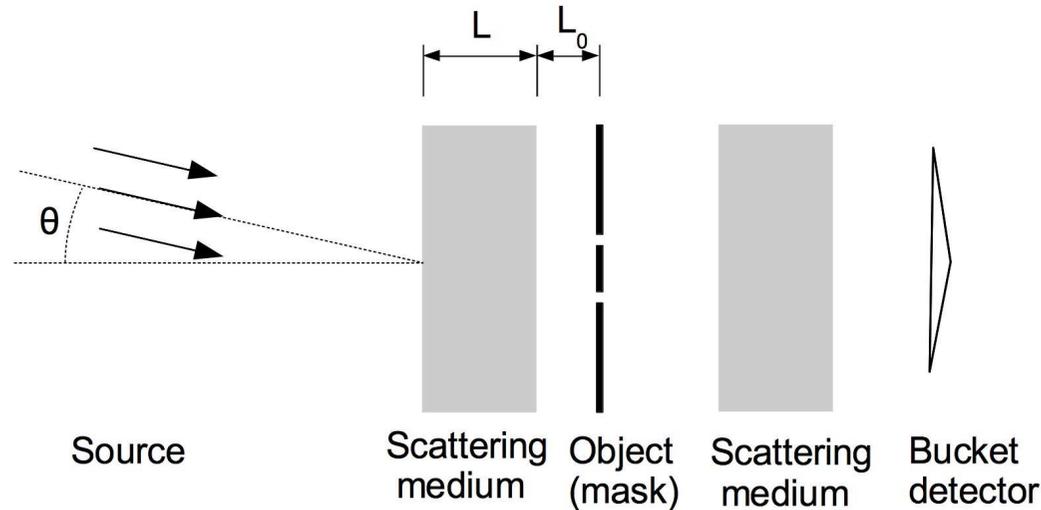
- We have

$$C_{\mathbf{r},\mathbf{r}'} \simeq \mathbb{E}[C_{\mathbf{r},\mathbf{r}'}] \approx \left| \int |\hat{f}(\boldsymbol{\kappa})|^2 \exp(i\boldsymbol{\kappa} \cdot (\mathbf{r}' - \mathbf{r})) d\boldsymbol{\kappa} \right|^2$$

↔ It is possible to reconstruct the incident field f by a two-step phase retrieval algorithm (Gerchberg-Saxon-type).

- 1) Given $C_{\mathbf{r},\mathbf{r}'}$, we know the modulus of the (I)FT of $|\hat{f}(\boldsymbol{\kappa})|^2$, and we know the phase of $|\hat{f}(\boldsymbol{\kappa})|^2$ (zero) → we can extract $|\hat{f}(\boldsymbol{\kappa})|^2$.
- 2) Given $|\hat{f}(\boldsymbol{\kappa})|^2$, we know the modulus of the FT of $f(\mathbf{x})$, and we know the phase of $f(\mathbf{x})$ (zero) → we can extract $f(\mathbf{x})$.

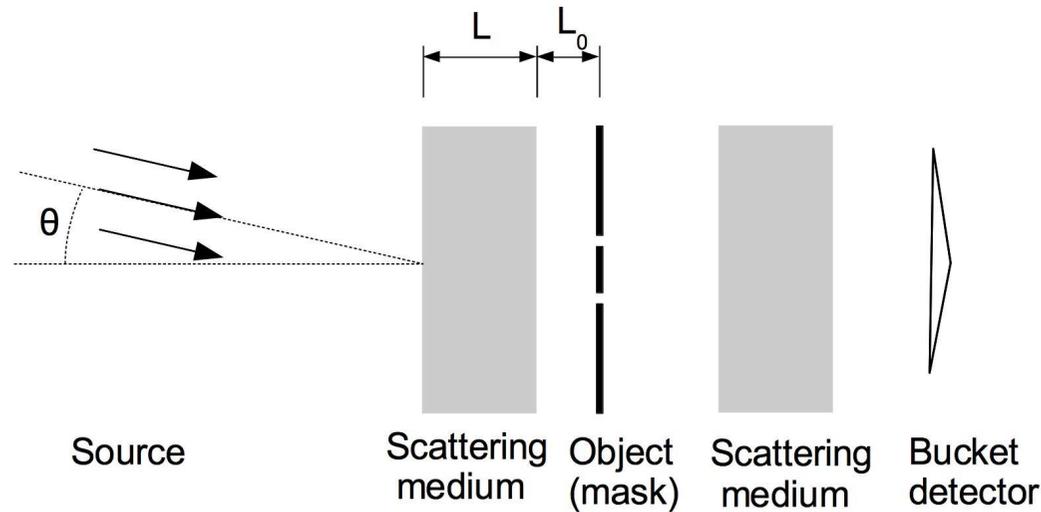
Speckle intensity correlation imaging through a scattering medium (II)



Experimental set-up

- A laser beam with incident angle θ is shined on the scattering medium.
 - The object to be imaged is a mask.
 - The total intensity of the light that goes through the mask is collected by a bucket detector.
- For each incident angle θ the total transmitted intensity \mathcal{E}_θ is measured.

Speckle intensity correlation imaging through a scattering medium (II)



Consider:

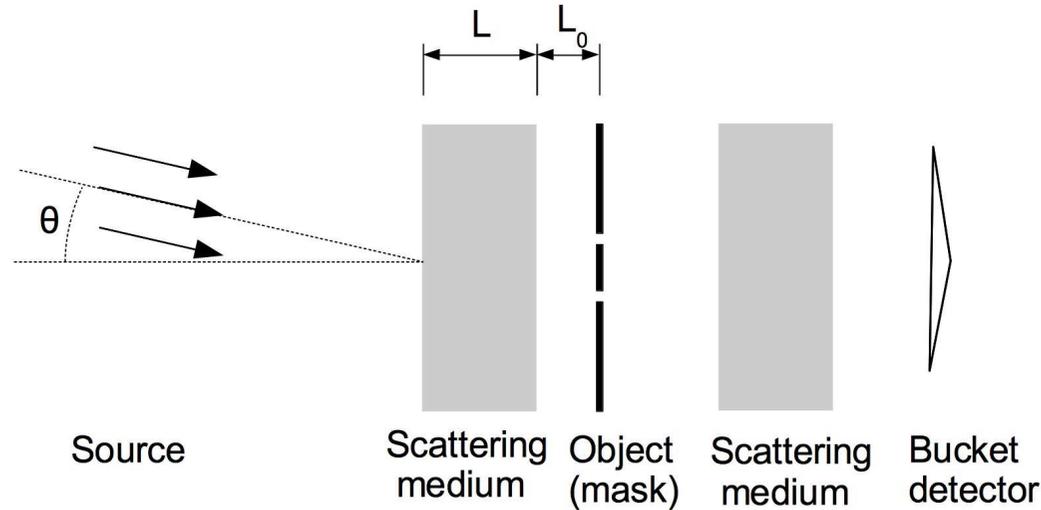
$$C(\Delta\boldsymbol{\theta}) = \frac{1}{\Theta} \int_{\Theta} \mathcal{E}_{\boldsymbol{\theta}} \mathcal{E}_{\boldsymbol{\theta} + \Delta\boldsymbol{\theta}} d\boldsymbol{\theta} - \left(\frac{1}{\Theta} \int_{\Theta} \mathcal{E}_{\boldsymbol{\theta}} d\boldsymbol{\theta} \right)^2$$

- Result (in the paraxial regime):

$$\begin{aligned} \mathbb{E}[C(\Delta\boldsymbol{\theta})] &= \frac{1}{(2\pi)^2} \iint \exp\left(\frac{\omega^2}{2c_o^2} \int_0^L \gamma(\mathbf{x} + \Delta\boldsymbol{\theta}(z + L_o)) dz\right) e^{-i\mathbf{x} \cdot \boldsymbol{\kappa}} |\widehat{f^2}(\boldsymbol{\kappa})|^2 d\boldsymbol{\kappa} d\mathbf{x} \\ &\times \exp\left(-\frac{\omega^2 \gamma(\mathbf{0}) L}{2c_o^2}\right) - |\widehat{f^2}(\mathbf{0})|^2 \exp\left(-\frac{\omega^2 \gamma_o(\mathbf{0}) L}{2c_o^2}\right), \end{aligned}$$

with $\gamma(\mathbf{x}) = \int_{-\infty}^{\infty} \mathbb{E}[\mu(\mathbf{0}, 0) \mu(\mathbf{x}, z)] dz$.

Speckle intensity correlation imaging through a scattering medium (II)

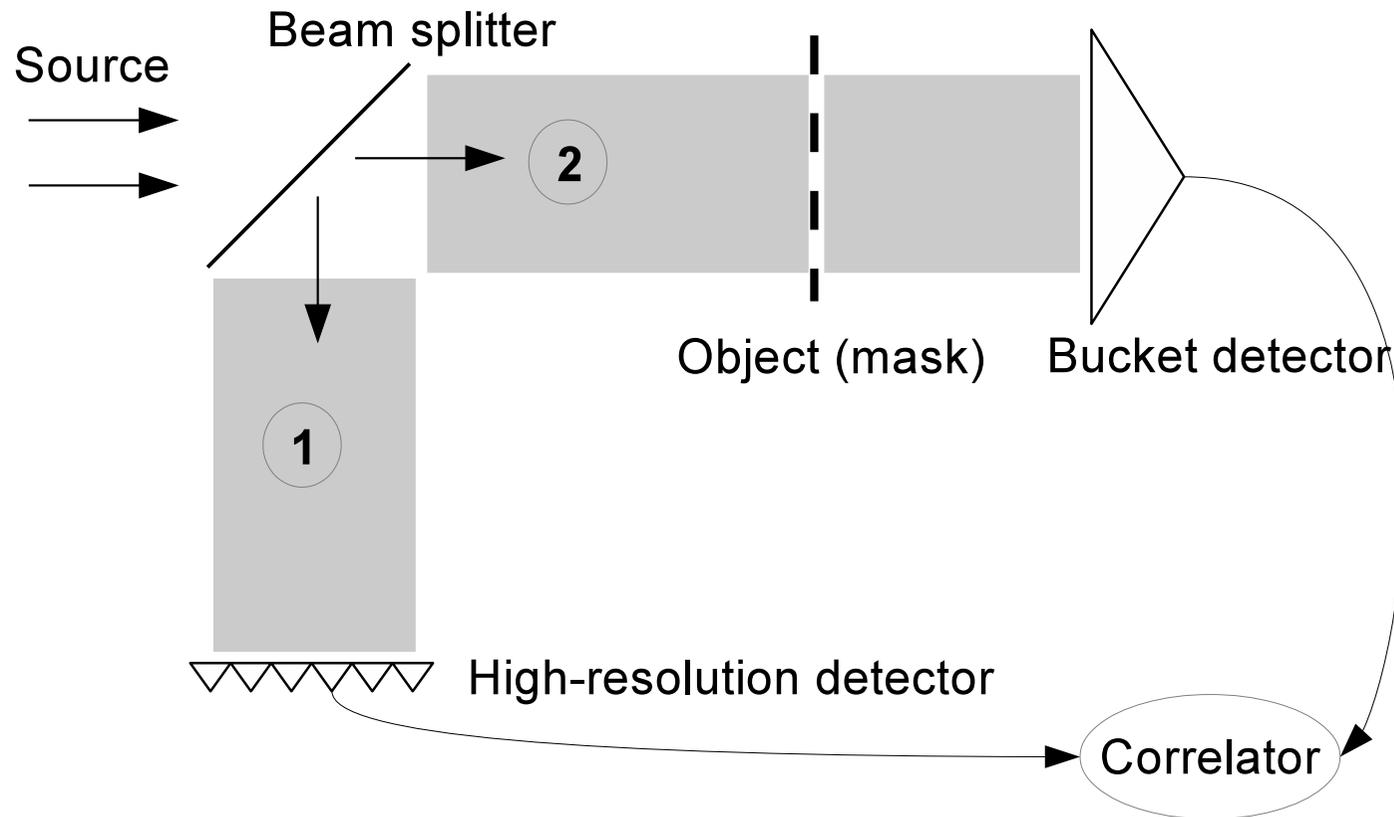


- Result: When $L \gg Z_{\text{sca}} := \frac{8c_o^2}{\gamma(\mathbf{0})\omega^2}$, $\rho_L^2 = \frac{Z_{\text{sca}}\ell_c^2}{L}$ is small enough and L_o is large enough, then

$$\mathcal{C}(\Delta\boldsymbol{\theta}) \simeq \mathbb{E}[\mathcal{C}(\Delta\boldsymbol{\theta})] \approx \int |\widehat{f^2}(\boldsymbol{\kappa})|^2 \exp(-i\boldsymbol{\kappa}\Delta\boldsymbol{\theta}L_o) d\boldsymbol{\kappa}$$

\Leftrightarrow One can extract $|\widehat{f^2}(\boldsymbol{\kappa})|^2$ (by Fourier transform or FFT) and then $f^2(\boldsymbol{x})$ by a (one-step) phase retrieval algorithm.

Speckle intensity correlation imaging through a scattering medium (III)



- Noise source (laser light passed through a rotating glass diffuser).
- without object in path 1; a high-resolution detector measures the spatially-resolved intensity $I_1(t, \mathbf{x})$.
- with object (mask) in path 2; a single-pixel detector measures the spatially-integrated intensity $I_2(t)$.

Experiment: the correlation of $I_1(\cdot, \mathbf{x})$ and $I_2(\cdot)$ is an image of the mask [1,2].

Speckle intensity correlation imaging through a scattering medium (III)

- Wave equation in paths 1 and 2:

$$\frac{1}{c_j^2(\vec{\mathbf{x}})} \frac{\partial^2 u_j}{\partial t^2} - \Delta_{\vec{\mathbf{x}}} u_j = e^{-i\omega_o t} n(t, \mathbf{x}) \delta(z) + c.c., \quad \vec{\mathbf{x}} = (\mathbf{x}, z) \in \mathbb{R}^2 \times \mathbb{R}, \quad j = 1, 2$$

- Noise source (with mean zero):

$$\langle n(t, \mathbf{x}) \overline{n(t, \mathbf{x}')} \rangle = F(t - t') \exp\left(-\frac{|\mathbf{x}|^2}{r_o^2}\right) \delta(\mathbf{x} - \mathbf{x}')$$

- Wave fields: $u_j(t, \vec{\mathbf{x}}) = v_j(t, \vec{\mathbf{x}}) e^{-i\omega_o t} + c.c.$, $j = 1, 2$

- Intensity measurements:

$$I_1(t, \mathbf{x}) = |v_1(t, (\mathbf{x}, L))|^2 \text{ in the plane of the high-resolution detector}$$

$$I_2(t) = \int_{\mathbb{R}^2} |v_2(t, (\mathbf{x}', L + L_0))|^2 d\mathbf{x}' \text{ in the plane of the bucket detector}$$

- Correlation:

$$C_T(\mathbf{x}) = \frac{1}{T} \int_0^T I_1(t, \mathbf{x}) I_2(t) dt - \left(\frac{1}{T} \int_0^T I_1(t, \mathbf{x}) dt \right) \left(\frac{1}{T} \int_0^T I_2(t) dt \right)$$

Speckle intensity correlation imaging through a scattering medium (III)

- If the propagation distance is larger than the scattering mean free path, then

$$C_T(\mathbf{x}) \xrightarrow{T \rightarrow +\infty} \int_{\mathbb{R}^2} \mathcal{H}(\mathbf{x} - \mathbf{y}) f(\mathbf{y})^4 d\mathbf{y},$$

where $f(\mathbf{x})$ is the mask indicator function and $\mathcal{H}(\mathbf{x})$ is a convolution kernel [1].

- If the medium is homogeneous:

$$\mathcal{H}(\mathbf{x}) = \frac{r_o^4}{2^8 \pi^2 L^4} \exp\left(-\frac{|\mathbf{x}|^2}{4\rho_{\text{gi}0}^2}\right), \quad \rho_{\text{gi}0}^2 = \frac{c_o^2 L^2}{2\omega_o^2 r_o^2}.$$

- If the medium in path 1 and 2 is random (*independent* realizations):

$$\mathcal{H}(\mathbf{x}) = \frac{r_o^4 \rho_{\text{gi}0}^2}{2^8 \pi^2 L^4 \rho_{\text{gi}1}^2} \exp\left(-\frac{|\mathbf{x}|^2}{4\rho_{\text{gi}1}^2}\right), \quad \rho_{\text{gi}1}^2 = \rho_{\text{gi}0}^2 + \frac{4c_o^2 L^3}{3\omega_o^2 Z_{\text{sca}} \ell_c^2}.$$

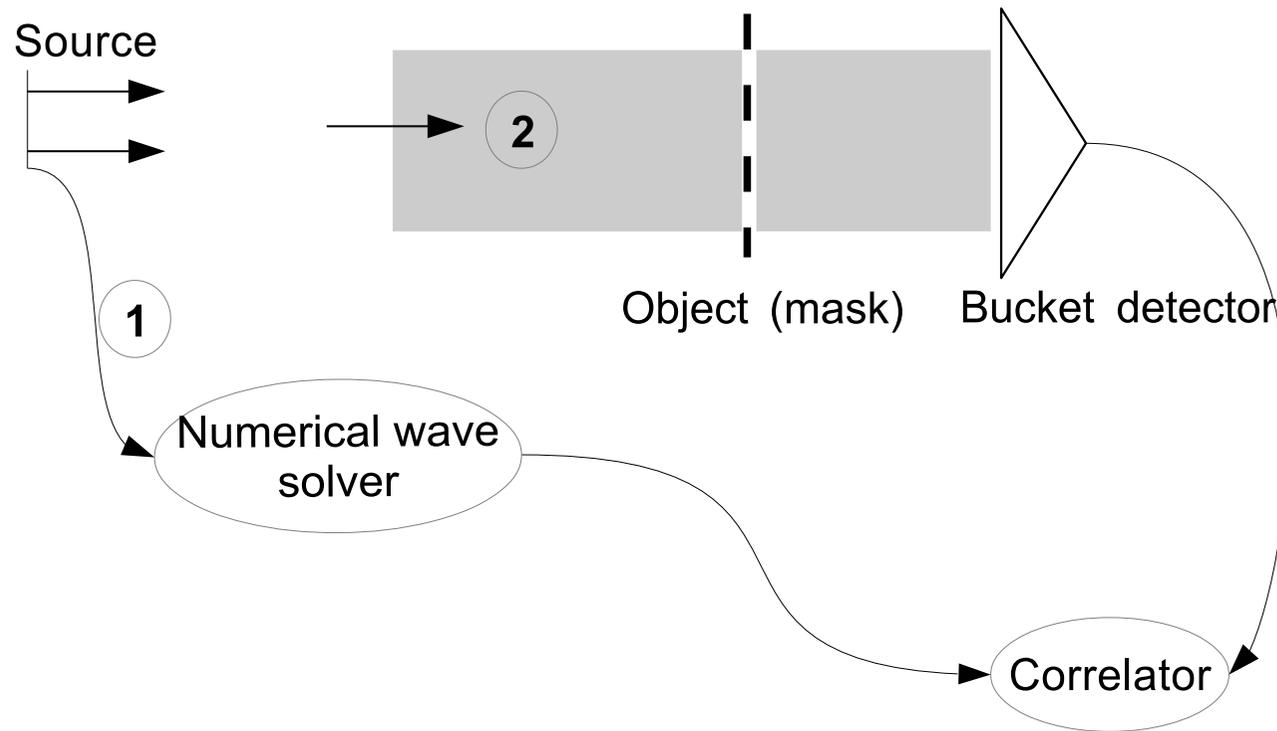
↪ Scattering (only slightly) reduces the resolution.

- If the medium in path 1 and 2 is random (*same* realization):

$$\mathcal{H}(\mathbf{x}) = \frac{r_o^4}{2^8 \pi^2 L^4} \exp\left(-\frac{|\mathbf{x}|^2}{4\rho_{\text{gi}2}^2}\right), \quad \frac{1}{\rho_{\text{gi}2}^2} = \frac{1}{\rho_{\text{gi}0}^2} + \frac{16L}{Z_{\text{sca}} \ell_c^2}.$$

↪ Scattering **enhances** the resolution !

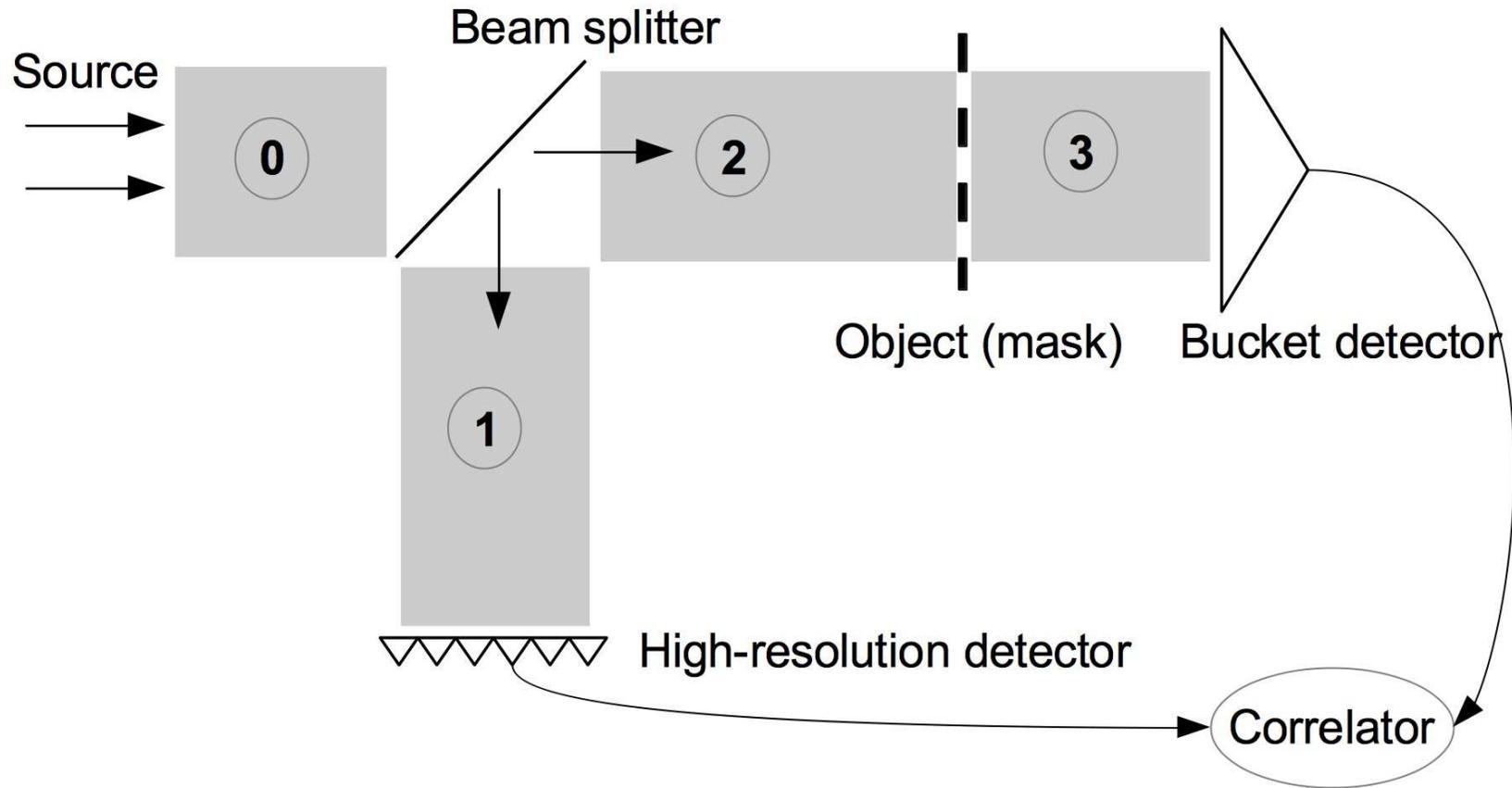
Speckle intensity correlation imaging through a scattering medium (IV)



- The medium in path 2 is randomly heterogeneous.
- There is no other measurement than $I_2(t)$.
- The realization of the source is known (use of a Spatial Light Modulator) and the medium is taken to be homogeneous in the “virtual path 1” → one can *compute* the field (and therefore its intensity $I_1(t, \mathbf{x})$) in the “virtual” output plane of path 1.

↪ a *one-pixel camera* can give a high-resolution image of the mask!

Conclusion: On the role of the random medium



Is random medium good or bad for imaging ?

Random medium in region 0 is *good*.

Random medium in regions 1 and 2 is *bad*.

Random medium in region 3 plays *no role*.