The Calderón problem with partial data

Mikko Salo
University of Jyväskylä

Joint work with Carlos Kenig (Chicago)

Linköping, April 3, 2013

Finnish Centre of Excellence
in Inverse Problems Research

European Research Council
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Calderón problem

Medical imaging, Electrical Impedance Tomography:

$$\begin{cases} \operatorname{div}(\gamma(x)\nabla u) = 0 & \text{in } \Omega, \\ u = f & \text{on } \partial\Omega \end{cases}$$

where $\Omega \subset \mathbb{R}^n$ bounded domain, $\gamma \in L^\infty(\Omega)$ positive.

Boundary measurements given by DN map

$$\Lambda_\gamma : f \mapsto \gamma \partial_\nu u|_{\partial\Omega}.$$

Inverse problem: given Λ_γ, determine γ.

Calderón problem

Model case of inverse boundary problems for elliptic equations (Schrödinger, Maxwell, elasticity).

Related to:

- optical tomography
- inverse scattering
- travel time tomography and boundary rigidity
- hybrid imaging methods
- invisibility

Calderón problem

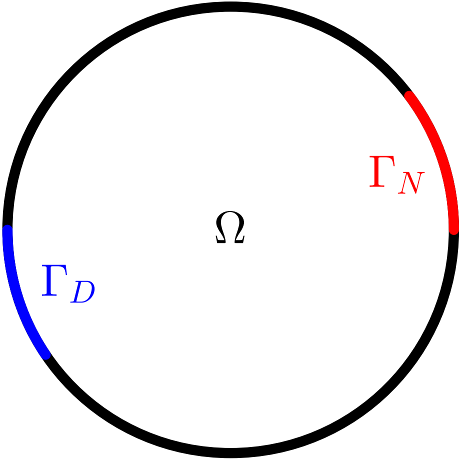
Uniqueness results:

- Calderón (1980): linearized problem
- Sylvester-Uhlmann (1987): $n \geq 3$, $\gamma \in C^2(\overline{\Omega})$
- Nachman (1996): $n = 2$, $\gamma \in W^{2,p}(\Omega)$
- Astala-Päivärinta (2006): $n = 2$, $\gamma \in L^\infty(\Omega)$
- Haberman-Tataru (2012): $n \geq 3$, $\gamma \in C^1(\overline{\Omega})$

We are interested in the *partial data problem* where measurements are made only on subsets of the boundary.

Partial data problem

Prescribe voltages on Γ_D, measure currents on Γ_N:



Partial data problem

Let Γ_D and Γ_N be open subsets of $\partial\Omega$. Define *partial Cauchy data set*

$$C_\gamma^{\Gamma_D,\Gamma_N} = \{(u|_{\Gamma_D}, \gamma\partial_\nu u|_{\Gamma_N})\,;\, \mathrm{div}(\gamma\nabla u) = 0 \text{ in } \Omega,\ u \in H^1(\Omega), \\ \mathrm{supp}(u|_{\partial\Omega}) \subset \Gamma_D\}.$$

Corresponds to prescribing Dirichlet data on Γ_D and measuring Neumann data on Γ_N.

Inverse problem: given $C_\gamma^{\Gamma_D,\Gamma_N}$, determine γ.

Partial data problem

Substitution $u = \gamma^{-1/2} v$ reduces conductivity equation $\operatorname{div}(\gamma \nabla u) = 0$ to *Schrödinger equation* $(-\Delta + q)v = 0$.

If $q \in L^\infty(\Omega)$, define

$$C_q^{\Gamma_D, \Gamma_N} = \{(u|_{\Gamma_D}, \partial_\nu u|_{\Gamma_N})\,;\, (-\Delta + q)u = 0 \text{ in } \Omega,\ u \in H_\Delta(\Omega),\\ \operatorname{supp}(u|_{\partial\Omega}) \subset \Gamma_D\}.$$

Here $H_\Delta(\Omega) = \{u \in L^2(\Omega)\,;\, \Delta u \in L^2(\Omega)\}$.

Inverse problem: given $C_q^{\Gamma_D, \Gamma_N}$, determine q.

Partial data problem

Four main approaches for uniqueness:

1. Carleman estimates (Kenig-Sjöstrand-Uhlmann 2007)
2. Reflection approach (Isakov 2007)
3. 2D case (Imanuvilov-Uhlmann-Yamamoto 2010)
4. Linearized case (Dos Santos-Kenig-Sjöstrand-Uhlmann 2009)

The first two approaches work in dimensions $n \geq 3$. Will describe them in more detail.

Strategy of proof

Lemma (Integration by parts)

If $\Gamma_D, \Gamma_N \subset \partial\Omega$ *are open and if* $C_{q_1}^{\Gamma_D,\Gamma_N} = C_{q_2}^{\Gamma_D,\Gamma_N}$, *then*

$$\int_\Omega (q_1 - q_2) u_1 u_2 \, dx = 0$$

for any u_j *satisfying* $(-\Delta + q_j)u_j = 0$ *in* Ω *and*

$$\mathrm{supp}(u_1|_{\partial\Omega}) \subset \Gamma_D, \quad \mathrm{supp}(u_2|_{\partial\Omega}) \subset \Gamma_N. \quad (*)$$

To show $q_1 = q_2$, enough that the set of products of solutions

$$\{u_1 u_2 \,;\, (-\Delta + q_j)u_j = 0 \text{ in } \Omega, \quad u_j \text{ satisfy } (*)\}$$

is dense in $L^1(\Omega)$.

Strategy of proof

Use special *complex geometrical optics solutions*

$$u \approx e^{\pm \tau \varphi} a, \quad (-\Delta + q)u = 0, \quad \mathrm{supp}(u|_{\partial\Omega}) \subset \Gamma_{D,N}.$$

Here $\tau > 0$ is a large parameter and

$$\{\lim_{\tau \to \infty} u_1 u_2\} \text{ dense in } L^1(\Omega).$$

Here φ is a *limiting Carleman weight*: Carleman estimate

$$\|e^{\pm \tau \varphi} v\|_{L^2(\Omega)} \leq \frac{C}{\tau} \|e^{\pm \tau \varphi} (-\Delta + q) v\|_{L^2(\Omega)}, \quad v \in C_c^\infty(\Omega).$$

(Also need boundary terms.) The function a is an *amplitude*.

Strategy of proof

Condition for a *limiting Carleman weight* φ, $\nabla\varphi \neq 0$:

$$\|e^{\pm\tau\varphi} v\|_{L^2(\Omega)} \leq \frac{C}{\tau} \|e^{\pm\tau\varphi} \Delta v\|_{L^2(\Omega)}, \quad v \in C_c^\infty(\Omega), \ \tau \gg 1.$$

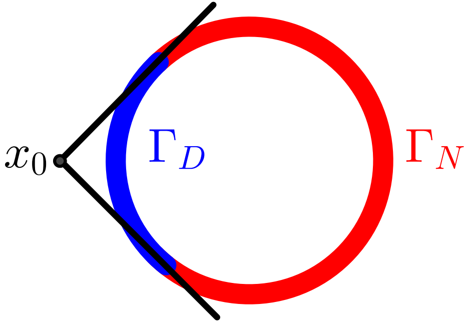
Results from Dos Santos-Kenig-S-Uhlmann (2009):

- conformally invariant condition
- if $n \geq 3$, only six basic forms for φ:

$$x_1, \quad \log|x|, \quad \frac{x_1}{|x|^2}, \quad \arctan\frac{x_2}{x_1}, \quad \ldots.$$

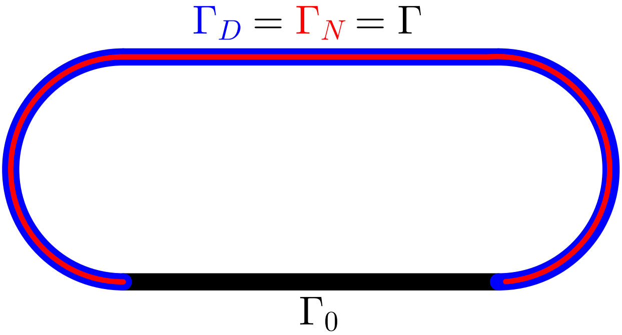
- if $n = 2$, any harmonic function is OK

Carleman estimate approach (KSU 2007)



- Γ_D and Γ_N roughly complementary, need to overlap
- Γ_D can be very small, but then Γ_N has to be very large
- proof uses weights $\varphi(x) = \log|x - x_0|$ and Carleman estimates with boundary terms

Reflection approach (Isakov 2007)



- local data: $\Gamma_D = \Gamma_N = \Gamma$, no measurements needed on Γ_0
- the *inaccessible part of the boundary*, Γ_0, has strict restrictions (part of a hyperplane or part of a sphere)
- proof uses weights $\varphi(x) = x_1$ and reflection about Γ_0

2D and linearized cases

Theorem (Imanuvilov-Uhlmann-Yamamoto 2010)

Let $\Omega \subset \mathbb{R}^2$ be a bounded domain and let $\Gamma \subset \partial\Omega$ be open. If $q_1, q_2 \in C^{4,\alpha}(\overline{\Omega})$ for some $\alpha > 0$ and if

$$C_{q_1}^{\Gamma,\Gamma} = C_{q_2}^{\Gamma,\Gamma},$$

then $q_1 = q_2$.

Theorem (Dos Santos-Kenig-Sjöstrand-Uhlmann 2009)

Let $\Omega \subset \mathbb{R}^n$ be a bounded domain, $n \geq 2$, and let $\Gamma \subset \partial\Omega$ be open. The Cauchy data set $C_q^{\Gamma,\Gamma}$ linearized at $q = 0$ uniquely determines q.

New results

Recall main approaches:

1. Carleman estimates
2. Reflection approach
3. 2D case
4. Linearized case

We unify approaches 1 and 2 and extend both. In particular, we relax the requirements on the inaccessible part in 2, and allow to use complementary (sometimes disjoint) sets as in 1.

The methods work for $n \geq 3$, also on certain Riemannian manifolds, and sometimes reduce the question to integral geometry problems of independent interest.

New results

The first results are local results: given measurements on $\Gamma \subset \partial\Omega$, coefficients are determined in a neighborhood of Γ.

Proof reduces to an integral geometry problem (*Helgason support theorem*): recover a function locally from its integrals over *lines*, *great circles*, or *hyperbolic geodesics* in a certain neighborhood.

Instead of being completely flat or spherical, the inaccessible part Γ_0 can be *conformally flat only in one direction*, e.g.

- cylindrical set (leads to integrals over lines)
- conical set (integrals over great circle segments)
- surface of revolution (integrals over hyperbolic geodesics).

Cylindrical sets

Theorem (Kenig-S 2012)

Let $\Omega \subset \mathbb{R} \times \Omega_0$ where $\Omega_0 \subset \mathbb{R}^2$ is convex, let $\Gamma = \partial\Omega \setminus \Gamma_0$, and suppose that Γ_0 satisfies

$$\Gamma_0 \subset \mathbb{R} \times (\partial\Omega_0 \setminus E)$$

for some open set $E \subset \partial\Omega_0$. If $q_1, q_2 \in C(\overline{\Omega})$ and if

$$C_{q_1}^{\Gamma,\Gamma} = C_{q_2}^{\Gamma,\Gamma},$$

then $q_1 = q_2$ in $\overline{\Omega} \cap (\mathbb{R} \times \mathrm{ch}_{\mathbb{R}^2}(E))$.

Corresponds to $\varphi(x) = x_1$. Similar result obtained independently by Imanuvilov and Yamamoto (2012).

Conical sets

Theorem (Kenig-S 2012)

Let $\Omega \subset \{r\omega\,;\, r > 0, \omega \in M_0\}$ where $M_0 \subset S^2$ is convex, let $\Gamma = \partial\Omega \setminus \Gamma_0$, and suppose that Γ_0 satisfies

$$\Gamma_0 \subset \{r\omega\,;\, r > 0, \omega \in \partial M_0 \setminus E\}$$

for some open set $E \subset \partial M_0$. If $q_1, q_2 \in C(\overline{\Omega})$ and if

$$C_{q_1}^{\Gamma,\Gamma} = C_{q_2}^{\Gamma,\Gamma},$$

then $q_1 = q_2$ in $\overline{\Omega} \cap (\mathbb{R} \times \mathrm{ch}_{S^2}(E))$.

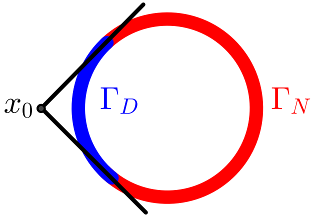
Corresponds to $\varphi(x) = \log|x|$. Convex hull in S^2 taken with respect to great circle segments.

Remarks

- convexity not required: if the inaccessible part is concave, recover the coefficient everywhere
- it is not required that $\Gamma_D = \Gamma_N$, can use somewhat complementary sets as in Kenig-Sjöstrand-Uhlmann
- sometimes Γ_D and Γ_N can be disjoint, for instance if

$$\Gamma_D = \{x \in \partial\Omega\,;\, (x - x_0)\cdot\nu(x) < 0\}$$
$$\Gamma_N = \{x \in \partial\Omega\,;\, (x - x_0)\cdot\nu(x) > 0\}$$

and if $\{x \in \partial\Omega\,;\, (x - x_0)\cdot\nu(x) = 0\}$ has measure zero in $\partial\Omega$, then $C_q^{\Gamma_D,\Gamma_N}$ determines q everywhere.

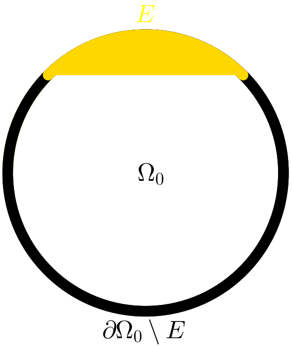


Beyond the convex hull

Let $\Omega \subset \mathbb{R} \times \Omega_0$ where $\Omega_0 \subset \mathbb{R}^2$ is convex, let $\Gamma = \partial\Omega \setminus \Gamma_0$, and suppose that Γ_0 satisfies

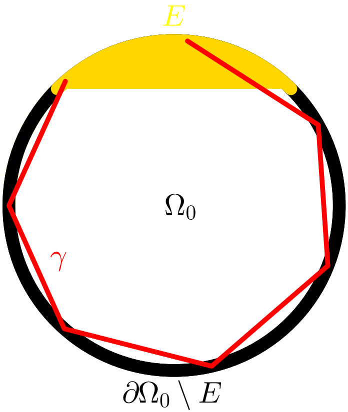
$$\Gamma_0 \subset \mathbb{R} \times (\partial\Omega_0 \setminus E)$$

for some open set $E \subset \partial\Omega_0$. From measurements on Γ, recover coefficient in $\overline{\Omega} \cap (\mathbb{R} \times \mathrm{ch}_{\mathbb{R}^2}(E))$. Can one go beyond the convex hull?



Beyond the convex hull

A continuous curve $\gamma : [0, L] \to \overline{\Omega}_0$ is a *broken ray* if it consists of straight line segments that are reflected according to geometrical optics (angle of incidence = angle of reflection) when they hit $\partial\Omega_0$.



Beyond the convex hull

Theorem (Kenig-S 2012)

Let $\Omega \subset \mathbb{R} \times \Omega_0$ where $\Omega_0 \subset \mathbb{R}^2$ is a bounded domain, let $\Gamma = \partial\Omega \setminus \Gamma_0$ where Γ_0 satisfies for some open $E \subset \partial\Omega_0$

$$\Gamma_0 \subset \mathbb{R} \times (\partial\Omega_0 \setminus E).$$

If $q_1, q_2 \in C(\overline{\Omega})$ and $C_{q_1}^{\Gamma,\Gamma} = C_{q_2}^{\Gamma,\Gamma}$, then *for any nontangential broken ray* $\gamma : [0, L] \to \overline{\Omega}_0$ *with endpoints on* E, and given any real number λ, one has

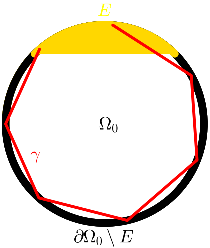
$$\int_0^L e^{-2\lambda t}(q_1 - q_2)\hat{}(2\lambda, \gamma(t))\,dt = 0.$$

Here $(\,\cdot\,)\hat{}$ is the Fourier transform in the x_1 variable, and $q_1 - q_2$ is extended by zero to $\mathbb{R}^3 \setminus \overline{\Omega}$.

Beyond the convex hull

Question

Let $\Omega_0 \subset \mathbb{R}^n$ strictly convex and $E \subset \partial\Omega_0$ open. Is a function $f \in C(\overline{\Omega}_0)$ determined by its integrals over broken rays starting and ending on E?



- Eskin (2004): rays reflecting off convex obstacles
- Ilmavirta (2013): partial results for unit disk
- Hubenthal (2013): microlocal analysis for unit square
- related to (but not the same as) the v-line transform

Components of proof

Need Carleman estimate with boundary terms:

$$-\frac{1}{\tau}\int_{\partial\Omega}(\partial_\nu\varphi)e^{\pm 2\tau\varphi}|\partial_\nu v|^2\,dS + \|e^{\pm\tau\varphi}v\|^2_{L^2(\Omega)} \leq \frac{C}{\tau^2}\|e^{\pm\tau\varphi}(-\Delta+q)v\|^2_{L^2(\Omega)}, \quad v\in C^\infty(\overline{\Omega}),\ v|_{\partial\Omega}=0.$$

Kenig-Sjöstrand-Uhlmann (2007) use convexified weights

$$\varphi_\varepsilon = \varphi + \frac{1}{\varepsilon\tau}\frac{\varphi^2}{2}, \quad \varepsilon > 0 \text{ small.}$$

Carleman estimate leads to solutions of $(-\Delta+q)u=0$ with

- good control on $\{x\in\partial\Omega\,;\,\partial_\nu\varphi(x)<0\}$
- *no control* on $\{x\in\partial\Omega\,;\,\partial_\nu\varphi(x)=0\}$.

Components of proof

Need Carleman estimate with boundary terms:

$$-\frac{1}{\tau}\int_{\partial\Omega}(\partial_\nu\varphi)e^{\pm 2\tau\varphi}|\partial_\nu v|^2\,dS + \|e^{\pm\tau\varphi}v\|^2_{L^2(\Omega)} \leq \frac{C}{\tau^2}\|e^{\pm\tau\varphi}(-\Delta+q)v\|^2_{L^2(\Omega)}, \quad v \in C^\infty(\overline{\Omega}),\ v|_{\partial\Omega}=0.$$

We use modified weights

$$\varphi_\varepsilon = \varphi + \frac{1}{\varepsilon\tau}\frac{\varphi^2}{2} + \frac{1}{\tau}\kappa, \quad \varepsilon > 0 \text{ small}, \quad \partial_\nu\kappa|_{\partial\Omega} < 0.$$

Carleman estimate leads to solutions of $(-\Delta+q)u = 0$ with

- good control on $\{x \in \partial\Omega\,;\, \partial_\nu\varphi(x) < 0\}$
- *weak control* on $\{x \in \partial\Omega\,;\, \partial_\nu\varphi(x) = 0\}$.

Components of proof

Some arguments can also be done by reflection, e.g. if Γ_0 is part of a graph

$$\Gamma_0 \subset \{(x_1, x_2, \eta(x_2))\,;\, x_1, x_2 \in \mathbb{R}\}$$

where η is a function $\mathbb{R} \to \mathbb{R}$. Flattening the boundary by $x_3 \mapsto x_3 - \eta(x_2)$ transforms the Euclidean Laplacian into

$$\Delta_g \approx \sum_{j,k=1}^{3} g^{jk} \partial_{x_j} \partial_{x_k}, \quad (g_{jk}(x)) = \begin{pmatrix} 1 & 0 \\ 0 & g_0(x_2, x_3) \end{pmatrix}.$$

Reflecting across $x_3 = 0$ generates a *Lipschitz singularity* in the metric g_0. However, the singularity only appears in the lower right corner, and methods for the anisotropic Calderón problem (Kenig-S-Uhlmann 2011) still apply.

Components of proof

Suppose Ω is part of a cylinder $\mathbb{R} \times \Omega_0$ and

$$\Gamma_0 \subset \mathbb{R} \times (\partial\Omega_0 \setminus E)$$

where $\Omega_0 \subset \mathbb{R}^2$ and $E \subset \partial\Omega_0$. Use complex geometrical optics solutions as $\tau \to \infty$,

$$u(x_1, x') \approx e^{\pm \tau x_1} v_\tau(x')$$

where $v_\tau(x')$ is a *reflected Gaussian beam quasimode* in Ω_0, concentrating near a broken ray γ with endpoints on E:

$$\|(-\Delta - \tau^2) v_\tau\|_{L^2(\Omega_0)} = O(\tau^{-K}), \quad \|v_\tau\|_{L^2(\partial\Omega_0 \setminus E)} = O(\tau^{-K}),$$
$$|v_\tau|^2 \, dx' \rightharpoonup \delta_\gamma.$$

Cf. Dos Santos-Kurylev-Lassas-S (upcoming).

Summary

In the Calderón problem with partial data for $n \geq 3$:

- possible to ignore measurements on sets that are part of *cylindrical sets*, *conical sets*, or *surfaces of revolution*
- *local uniqueness* results that determine coefficients near the measurement set
- *global uniqueness* under certain size or concavity conditions, or if the broken ray transform is invertible

Survey with Kenig: "Recent progress in the Calderón problem with partial data" (2013).

Open questions

Question (Local data for $n \geq 3$)

If $\Omega \subset \mathbb{R}^n$, $n \geq 3$, if Γ is any open subset of $\partial\Omega$, and if $q_1, q_2 \in L^\infty(\Omega)$, show that $C_{q_1}^{\Gamma,\Gamma} = C_{q_2}^{\Gamma,\Gamma}$ implies $q_1 = q_2$.

Question (Data on disjoint sets for $n = 2$)

If $\Omega \subset \mathbb{R}^2$, if Γ_D and Γ_N are disjoint open subsets of $\partial\Omega$, and if $q_1, q_2 \in L^\infty(\Omega)$, show that $C_{q_1}^{\Gamma_D,\Gamma_N} = C_{q_2}^{\Gamma_D,\Gamma_N}$ implies $q_1 = q_2$.