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RECONSTRUCTION OF VELOCITY FIELD

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Introduction

- Solving of inverse problems of electrodynamics, where by pre-assigned motions (given velocity field) electromagnetic fields were determined, had been investigated in works of G.A.Grinberg, A.R.Lucas, B.Meltzer, V.T.Ovcharov, V.I.Zubov , E.D. Kotina [1-9].
- It shoud be noted, that the problem of determination of velocity field is a separate task. In particular, the task of determination of velocity field could be considered as the problem of the optimal control theory [10]. In this case it is needed to find the velocity field securing necessary beam dynamics.
- In this paper we suppose that the distribution density of particles in phase space is known. The problem of finding the velocity field is considered as a minimization problem. Similar problem is widely discussed in the literature for image processing based on the so-called optical flow. This approach was also used for the motion correction for radionuclide tomographic studies [11]. In this work the problem of determining the velocity field in solving the problem of charged particle beam formation in a stationary magnetic field is also considered.



$$\frac{dX}{dt} = Y, \quad (1)$$

$$\frac{d(mY)}{dt} = eY \times B.$$

$$\dot{X} = \eta(t, X). \quad (2)$$

$$B = -\frac{m}{e} rot \eta + h \eta, \quad (3)$$

$$div(h \eta) = 0. \quad (4)$$



Problem statement

Let us consider that particle dynamics is governed by equations:

$$\begin{aligned}\dot{x} &= u(t, x, y, z), \\ \dot{y} &= v(t, x, y, z), \\ \dot{z} &= w(t, x, y, z).\end{aligned}\tag{5}$$

Let $\rho = \rho(t, x, y, z)$ – be the density of particle distribution, which in general depends on time t and spatial coordinates x, y, z . Our task is to restore the field of velocities, which is to find functions u, v, w using given function $\rho(t, x, y, z)$.



Let us consider that given (1) the density of particle distribution satisfies the transport equation (general Liouville's equation)

$$\frac{\partial \rho}{\partial t} + \frac{\partial \rho}{\partial x} u + \frac{\partial \rho}{\partial y} v + \frac{\partial \rho}{\partial z} w + \rho \left(\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} \right) = 0. \quad (6)$$

or

$$\frac{\partial \rho}{\partial t} + \frac{\partial \rho}{\partial x} u + \frac{\partial \rho}{\partial y} v + \frac{\partial \rho}{\partial z} w + \rho \cdot \operatorname{div} f = 0$$

where

$$f = (u, v, w)^*$$



Let us bring in common designations:

$$\frac{\partial \rho}{\partial t} = \rho_t, \quad \frac{\partial \rho}{\partial x} = \rho_x, \quad \frac{\partial \rho}{\partial y} = \rho_y, \quad \frac{\partial \rho}{\partial z} = \rho_z$$

$$\frac{\partial \rho_t}{\partial x} = \rho_{tx}, \quad \frac{\partial \rho_t}{\partial y} = \rho_{ty}, \quad \frac{\partial \rho_t}{\partial z} = \rho_{tz}$$

$$\frac{\partial u}{\partial x} = u_x, \quad \frac{\partial u}{\partial y} = u_y, \quad \frac{\partial u}{\partial z} = u_z$$

$$\frac{\partial v}{\partial x} = v_x, \quad \frac{\partial v}{\partial y} = v_y, \quad \frac{\partial v}{\partial z} = v_z$$

$$\frac{\partial w}{\partial x} = w_x, \quad \frac{\partial w}{\partial y} = w_y, \quad \frac{\partial w}{\partial z} = w_z$$

$$\frac{\partial^2 u}{\partial x \partial x} = u_{xx}, \quad \frac{\partial^2 u}{\partial x \partial y} = u_{xy}, \quad \frac{\partial^2 u}{\partial x \partial z} = u_{xz}, \quad \frac{\partial^2 u}{\partial y \partial z} = u_{yz}$$

$$\frac{\partial^2 v}{\partial y \partial y} = v_{yy}, \quad \frac{\partial^2 v}{\partial x \partial y} = v_{xy}, \quad \frac{\partial^2 v}{\partial x \partial z} = v_{xz}, \quad \frac{\partial^2 v}{\partial y \partial z} = v_{yz}$$

$$\frac{\partial^2 w}{\partial x \partial x} = w_{xx}, \quad \frac{\partial^2 w}{\partial x \partial y} = w_{xy}, \quad \frac{\partial^2 w}{\partial x \partial z} = w_{xz}, \quad \frac{\partial^2 w}{\partial y \partial z} = w_{yz}$$



And introduce the following functional:

$$J(u, v, w) = \int_M (\varphi_1 + \alpha^2 \varphi_2) dx dy dz, \quad (7)$$

where:

$$\varphi_1 = (\rho_t + \rho_x u + \rho_y v + \rho_z w + \rho(u_x + v_y + w_z))^2, \quad (8)$$

$$\varphi_2 = u_x^2 + u_y^2 + u_z^2 + v_x^2 + v_y^2 + v_z^2 + w_x^2 + w_y^2 + w_z^2. \quad (9)$$



Euler-Lagrange equations:

$$\begin{aligned}
 -\alpha^2(u_{xx} + u_{yy} + u_{zz}) - \rho^2(u_{xx} + v_{xy} + w_{xz}) - \rho(\rho_{xx}u + \rho_{xy}v + \rho_{xz}w) - \rho(\rho_x(2u_x + v_y + w_z) + \rho_yv_x + \rho_zw_x)) &= \rho\rho_{tx}, \\
 -\alpha^2(v_{xx} + v_{yy} + v_{zz}) - \rho^2(u_{xy} + v_{yy} + w_{yz}) - \rho(\rho_{xy}u + \rho_{yy}v + \rho_{yz}w) - \rho(\rho_xu_y + \rho_y(u_x + 2v_y + w_z) + \rho_zw_y) &= \rho\rho_{ty}, \\
 -\alpha^2(w_{xx} + w_{yy} + w_{zz}) - \rho^2(u_{xz} + v_{yz} + w_{zz}) - \rho(\rho_{xz}u + \rho_{yz}v + \rho_{zz}w) - \rho(\rho_xu_z + \rho_yv_z + \rho_z(u_x + v_y + 2w_z)) &= \rho\rho_{tz}.
 \end{aligned}$$

(10)



Or in vector form:

$$\begin{aligned}
 & -\alpha^2 \begin{pmatrix} u_{xx} + u_{yy} + u_{zz} \\ v_{xx} + v_{yy} + v_{zz} \\ w_{xx} + w_{yy} + w_{zz} \end{pmatrix} - \rho^2 \begin{pmatrix} u_{xx} + v_{xy} + w_{xz} \\ u_{xy} + v_{yy} + w_{yz} \\ u_{xz} + v_{yz} + w_{zz} \end{pmatrix} - \rho \begin{pmatrix} 2\rho_x & \rho_x & \rho_x \\ \rho_y & 2\rho_y & \rho_y \\ \rho_z & \rho_z & 2\rho_z \end{pmatrix} \begin{pmatrix} u_x \\ v_y \\ w_z \end{pmatrix} - \\
 & \rho \begin{pmatrix} \rho_y & 0 & 0 \\ 0 & \rho_x & 0 \\ 0 & 0 & \rho_x \end{pmatrix} \begin{pmatrix} v_x \\ u_y \\ u_z \end{pmatrix} - \rho \begin{pmatrix} \rho_z & 0 & 0 \\ 0 & \rho_z & 0 \\ 0 & 0 & \rho_y \end{pmatrix} \begin{pmatrix} w_x \\ w_y \\ v_z \end{pmatrix} - \rho \begin{pmatrix} \rho_{xx} & \rho_{xy} & \rho_{xz} \\ \rho_{xy} & \rho_{yy} & \rho_{yz} \\ \rho_{xz} & \rho_{yz} & \rho_{zz} \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix} = \rho \begin{pmatrix} \rho_{tx} \\ \rho_{ty} \\ \rho_{tz} \end{pmatrix}.
 \end{aligned} \tag{11}$$



For two-dimensional case, when we consider density as

$$\rho = \rho(t, x, y)$$

and search for the field of velocities in the form:

$$\begin{aligned}\dot{x} &= u(t, x, y), \\ \dot{y} &= v(t, x, y),\end{aligned}$$

formulas (8) and (9) come to:

$$\begin{aligned}-\alpha^2(u_{xx} + u_{yy}) - \rho^2(u_{xx} + v_{xy}) - \rho(\rho_{xx}u + \rho_{xy}v) - \rho(\rho_x(2u_x + v_y) + \rho_yv_x)) &= \rho\rho_{tx}, \\ -\alpha^2(v_{xx} + v_{yy}) - \rho^2(u_{xy} + v_{yy}) - \rho(\rho_{xy}u + \rho_{yy}v) - \rho(\rho_xu_y + \rho_y(u_x + 2v_y)) &= \rho\rho_{ty}.\end{aligned}\quad (12)$$



Or in vector form:

$$\begin{aligned}
 & -\alpha^2 \begin{pmatrix} u_{xx} + u_{yy} \\ v_{xx} + v_{yy} \end{pmatrix} - \rho \begin{pmatrix} \rho_{xx} & \rho_{xy} \\ \rho_{xy} & \rho_{yy} \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} - \rho \begin{pmatrix} 2\rho_x & \rho_x \\ \rho_y & 2\rho_y \end{pmatrix} \begin{pmatrix} u_x \\ v_y \end{pmatrix} - \\
 & \rho \begin{pmatrix} \rho_y & 0 \\ 0 & \rho_x \end{pmatrix} \begin{pmatrix} v_x \\ u_y \end{pmatrix} - \rho^2 \begin{pmatrix} u_{xx} + v_{xy} \\ u_{xy} + v_{yy} \end{pmatrix} = \rho \begin{pmatrix} \rho_{tx} \\ \rho_{ty} \end{pmatrix}. \tag{13}
 \end{aligned}$$



Let M – a set in R^2 with boundary smooth enough. Let introduce following operator

$$A(f) = -\alpha^2 \Delta f + \begin{cases} \operatorname{div}(\rho f) \rho_{x_1} - \frac{\partial}{\partial x_1} (\rho \operatorname{div}(\rho f)) \\ \operatorname{div}(\rho f) \rho_{x_2} - \frac{\partial}{\partial x_2} (\rho \operatorname{div}(\rho f)) \end{cases} \quad (14)$$

or

$$A(f) = -\alpha^2 \Delta f - \rho \operatorname{grad} \operatorname{div}(\rho f)$$

here

$$f = (f_1, f_2)^T = (u, v)^T, \quad \Delta f = (\Delta u, \Delta v)^T,$$

$$u = u(x_1, x_2), \quad v = v(x_1, x_2).$$



System (10) we can write in the following form:

$$A(f) = g \quad \text{in} \quad M \quad (15)$$

with boundary condition

$$f = 0 \quad \text{on} \quad \Gamma. \quad (16)$$

Here

$$g = \begin{cases} -\rho_t \rho_{x_1} + \frac{\partial}{\partial x_1}(\rho \rho_t) \\ -\rho_t \rho_{x_2} + \frac{\partial}{\partial x_2}(\rho \rho_t) \end{cases} = \rho \text{grad} \rho_t.$$



We should also notice that equation (15) in operational form is valid for vectors $f = (f_1, f_2, \dots, f_n)$ of arbitrary dimension n . At the same time set M , should be considered in space R^n . So that the system of equations (10) can also be written in the form (15). It is not hard to demonstrate that operator $A(f)$ is a positively defined one:

$$(A(f), f) = -\alpha^2 \int_M (\Delta f, f) dx - \int_M (\rho \operatorname{grad} \operatorname{div}(\rho f), f) dx =$$

$$\alpha^2 \int_M \varphi_2 dx + \int_M (\operatorname{div}(\rho f))^2 dx > 0, \quad \alpha \neq 0, \quad f \neq 0.$$



The system of differential equations, defined by the operational equation (15), is a strongly-elliptical system of differential equations [12, 13].

$$A(f) = L(f) - \rho Hf,$$

$$L(f) - \rho Hf = \rho \operatorname{grad} \rho_t, \quad (17)$$

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$$L(f) = - \sum_{\alpha, \beta=1}^2 \frac{\partial}{\partial x_\alpha} \left[k_{\alpha\beta} \frac{\partial f}{\partial x_\beta} \right],$$

$$H = \begin{pmatrix} \rho_{x_1 x_1} & \rho_{x_1 x_2} \\ \rho_{x_1 x_2} & \rho_{x_2 x_2} \end{pmatrix},$$

$$k_{11} = \begin{pmatrix} \alpha^2 + \rho^2 & 0 \\ 0 & \alpha^2 \end{pmatrix}, \quad k_{12} = \frac{1}{2} \begin{pmatrix} 0 & \rho^2 \\ \rho^2 & 0 \end{pmatrix}, \quad k_{21} = k_{12}, \quad k_{22} = \begin{pmatrix} \alpha^2 & 0 \\ 0 & \alpha^2 + \rho^2 \end{pmatrix}.$$

$$c_1 \sum_{\alpha=1}^2 |\xi_\alpha|^2 \leq \sum_{\alpha, \beta=1}^2 (k_{\alpha\beta} \xi_\alpha, \xi_\beta) \leq c_2 \sum_{\alpha=1}^2 |\xi_\alpha|^2,$$

where $c_1 > 0$, $c_2 > 0$ – arbitrary constants,

$\xi_\alpha = (\xi_\alpha^1, \xi_\alpha^2)$, $\alpha = 1, 2$ – arbitrary vectors,

$$|\xi_\alpha|^2 = \sum_{s=1}^2 (\xi_\alpha^s)^2, \quad (k_{\alpha\beta} \xi_\alpha, \xi_\beta) = \sum_{s, m=1}^2 k_{\alpha\beta}^{sm} \xi_\alpha^s \xi_\beta^m.$$



It is well known that strongly-elliptical systems behave as a single elliptical equation, when we talk about decidability. Let us point out that functional (7) is a quadratic functional, which differs by a constant from the following functional:

$$J(f) = (A(f), f) - 2(g, f). \quad (18)$$



Because the operator is positively defined the solution of the equation (15) is also the solution for the task of minimization of the functional (17) [14]. What is more, there exists a unique generalized solution of the system (15) with boundary condition (16) due to the positively defined operator, and under condition of enough smoothness of ρ and the boundary of the set M there also exist a classical equation, due to the embedding theorems [14, 15, 16].



The beam formation in magnetic field

Let us consider a one-dimensional case.

Let us consider an electromagnetic field with axial symmetry, it can be shown that equation of motion of the particles in this case is:

$$\frac{dr}{dz} = f(r, z). \quad (19)$$

and:

$$\frac{\partial \rho(r, z)}{\partial z} + \frac{\partial \rho(r, z)}{\partial r} f(r, z) + \rho(r, z) \frac{\partial f(r, z)}{\partial r} = 0 \quad (20)$$

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$$B_r = \frac{m}{er} \frac{\partial L}{\partial z} + fh \left(\frac{c_1^2 - L^2/r^2}{1+f^2} \right)^{1/2}, \quad (20)$$

$$B_z = -\frac{m}{er} \frac{\partial L}{\partial r} + h \left(\frac{c_1^2 - L^2/r^2}{1+f^2} \right)^{1/2}.$$

$$L = L(r, z), \quad h = h(r, z)$$

$$\begin{cases} -fl \frac{\partial L}{\partial z} + l \frac{\partial L}{\partial r} = d_1, \\ -q \frac{\partial h}{\partial z} + g \frac{\partial L}{\partial z} - fq \frac{\partial h}{\partial r} + fg \frac{\partial L}{\partial r} = d_2. \end{cases} \quad (21)$$

$$q = c_1^2 - L^2/r^2, \quad g = hL/r^2, \quad l = \frac{m}{e} L/r^2, \quad d_1 = \frac{m}{e} L^2/r^3 - \frac{m}{e} Fq + rg(q(1+f^2))^{1/2},$$

$$F = \left(\frac{\partial f}{\partial z} + \frac{\partial f}{\partial r} f \right) / (1+f^2), \quad d_2 = h \left(c_1^2 \frac{f}{r} + q \left(\frac{\partial f}{\partial r} - fF \right) \right).$$



Let us put the density function as follows:

$$\rho(r, z) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(r-\bar{r}(z))^2}{2\sigma^2}}. \quad (22)$$

Let

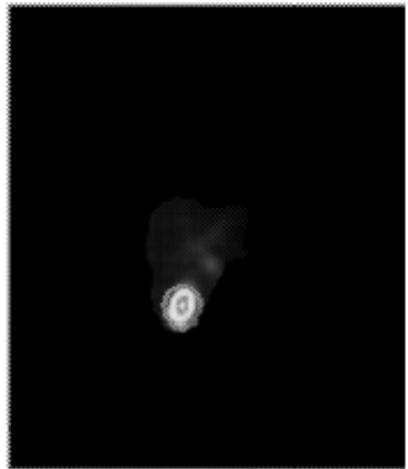
Then

$$\bar{r}(z) = r_0 \cos(z_0 z) + a_0 \quad (23)$$

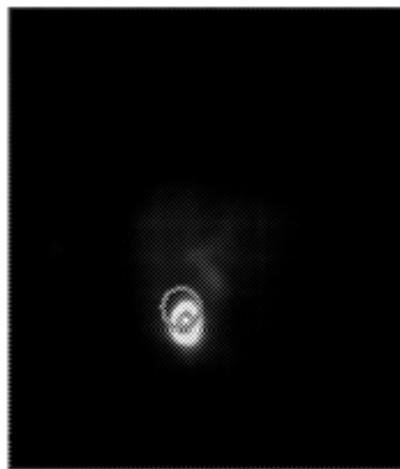
$$f = r_0 z_0 \sin z - r_0 z_0 \sin(z_0 z) \exp\left(\frac{r^2 - 2(r_0 \cos(z_0 z) + a_0)}{2\sigma^2}\right).$$



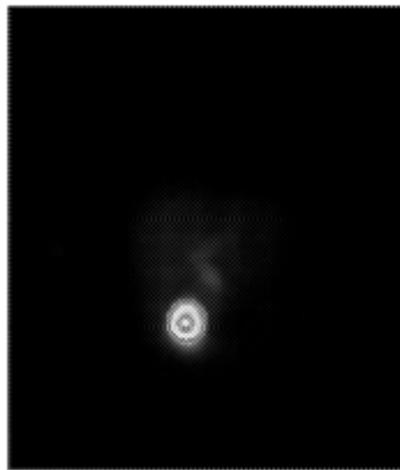
Application for medical imaging



A)



E)



Γ)

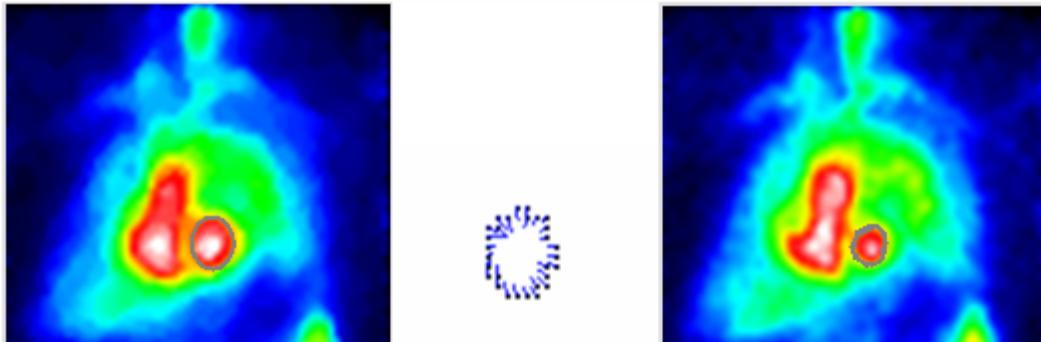


B)

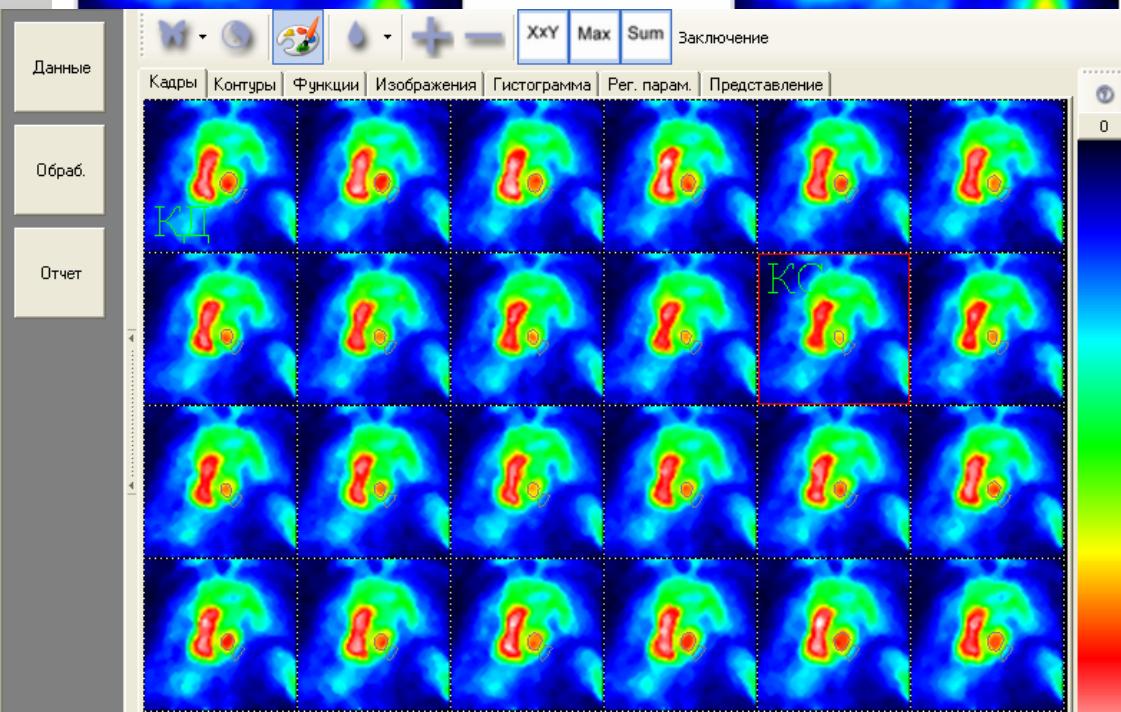
Motion correction of contour



Application for medical imaging



Construction of hart
left ventricul contour
in nuclear medicine



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THANK YOU FOR ATTENTION!