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# Sparse recovery for inverse potential problems in divergence form

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**Abstract.** We discuss recent results from [10] on sparse recovery for inverse potential problem with source term in divergence form. The notion of sparsity which is set forth is measure-theoretic, namely pure 1-unrectifiability of the support. The theory applies when a superset of the support is known to be slender, meaning it has measure zero and all connected comonents of its complement has infinite measure in $\mathbb{R}^3$. We also discuss open issues in the non-slender case.

## 1. Introduction

Inverse potential problems with source term in divergence form consist in recovering a $\mathbb{R}^3$-valued distribution $\mu$, knowing the potential $\Phi$ of $\operatorname{div}\mu$ which is the solution to the Poisson-Hodge equation $\Delta\Phi = \operatorname{div}\mu$ having "least growth" at infinity. In practice, a superset $S$ of the support of $\mu$ is known *a priori*, and sensors will measure the field $\nabla\Phi$ rather than the potential $\Phi$ itself.

Issues of this kind typically arise in source identification from field measurements for Maxwell's equations, in the quasi-static regime. They occur for instance in electro-encephalography (EEG), magneto-encephalography (MEG), geomagnetism and paleomagnetism, as well as in several non-destructive testing problems, see *e.g.* [1, 2, 3, 4, 5] and their bibliographies. A model problem of our particular interest is inverse scanning magnetic microscopy, as considered for instance in [9, 6, 7, 8] to recover magnetization distributions of thin rock samples, but the considerations below are of a rather general and mathematical nature.

Such problems are known to be difficult, for they are not only ill-posed but the forward operator, mapping $\mu$ to the field, is not even injective. Recently, in the preprint [10], notions of sparsity have been introduced concerning $\mu$, when the latter is a finite $\mathbb{R}^3$-valued measure. They justify the use of Tikhonov-like regularization schemes that minimize the residuals while penalizing the total variation norm, in order to asymptotically reconstruct a sparse measure $\mu$ when the regularization parameter goes to zero, under a specific assumption on $S$: it should be *slender*, meaning it has measure zero and each connected component of $\mathbb{R}^3 \setminus S$ has infinite measure.

This situation is reminiscent of compressive sensing, where sparse solutions to underdetermined systems of linear equations in $\mathbb{R}^n$ (*i.e.* solutions having a large number of zero components) are seeked by minimizing the residuals while penalizing the $l^1$-norm; the gist of this approach is that, for "most" large underdetermined systems, the solution with minimal $l^1$-norm is also the sparsest solution, see *e.g.* [11].

However, in the present, infinite-dimensional context, it is unclear which assumption on $\mu$ will ensure that it has minimum total variation among all solutions to the (noise-free) inverse problem, and why such an assumption should connect with some kind of sparsity. In fact, the answer to such questions will much depend on the null-space of the forward operator. In [10], the assumption that $S$ is slender is to the effect that this kernel consists exactly of divergence-free $\mathbb{R}^2$-valued measures, also known as *solenoids*. Then, using a characterization of solenoids as integrals of elementary ones supported on curves [12], a natural notion of sparsity is found that ensures a sparse measure is mutually singular to all solenoids. This notion of sparsity which pertains to geometric measure theory, namely the support of $\mu$ should be purely 1-unrectifiable; roughly speaking this means it contains no rectifiable arc. For instance, a countable sum of Dirac masses will satisfy this condition, but other, more complicated supports would also qualify.

The goal of this paper is to present main results from [10], and to discuss new issues arising when $S$ is not slender.

We mention that a general Tikhonov-like regularization theory was developed in [14, 15, 16] for linear equations whose unknown is a $\mathbb{R}^n$-valued measure, by minimizing the residuals while penalizing the total variation. As expected from the non-reflexive character of spaces of measures, consistency estimates hold in the sense of weak-$*$ convergence of subsequences to solutions of minimum total variation, or convergence in the Bregman distance when the so-called source condition holds (which is, by the way, not the case here). In principle, such methods yield algorithms to approximate a solution of minimum total variation to the initial equation by a sequence of discrete measures, but imply nothing about the nature of limit points as discrete measures are weak-$*$ dense in the space of measures supported on an open subset of $\mathbb{R}^n$.

We note also that an infinite-dimensional recovery result for sparse measures, in the sense of being a sum of Dirac masses, was established in [17] for 1-D deconvolution issues, where a train of spikes is to be recovered from filtered observation thereof. Thus, [10] does not state the first sparse recovery result in an infinite-dimensional setting. It seems hoewever, that [10] produces the first sparse recovery result for convolution operators in space-dimension greater than 1. Moreover, we should stress in our case that the convolution kernel is singular and the null-space of the forward operator has infinite dimension.

## 2. The inverse problem

Without loss of generality, we consider the issue of recovering a magnetization distribution from a collection of measurements of the magnetic field the magnetization generates. For a closed subset $S \subset \mathbb{R}^3$, let $\mathcal{M}(S)$ denote the space of finite signed Borel measures on $\mathbb{R}^3$ whose support lies in $S$. We model *magnetization distributions* supported in $S$ as $\mathbb{R}^3$-valued measures $\mu \in \mathcal{M}(S)^3$. Hereafter, we often call a member of $\mathcal{M}(S)^3$ a magnetization supported on $S$, as this terminology is suggestive of the problems we adress.

The magnetic field $b(\mu)$ generated by a magnetization $\mu \in \mathcal{M}(S)^3$ is defined, at a point $x$ not in the support of $\mu$, by the formula [18]:

$$b(\mu)(x) := -c\left(\int \frac{1}{|x-y|^3}\, d\mu(y) - 3\int (x-y)\frac{(x-y)\cdot d\mu(y)}{|x-y|^5}\right) \qquad x \notin \text{supp } \mu, \tag{1}$$

where $c = 10^{-7} Hm^{-1}$ and for $x, y \in \mathbb{R}^3$, $x \cdot y$ and $|x|$ denote the Euclidean scalar product and norm. Equivalently:

$$b(\mu)(x) = -\mu_0 \nabla \Phi(\mu)(x), \qquad x \notin \text{supp } \mu, \tag{2}$$

with $\mu_0 = 4\pi \times c$ and $\Phi(\mu)$ is the *scalar magnetic potential* defined by

$$\Phi(\mu)(x) := \frac{1}{4\pi}\int \nabla_y \frac{1}{|x-y|} \cdot d\mu(y) = \frac{1}{4\pi}\int \frac{x-y}{|x-y|^3} \cdot d\mu(y). \tag{3}$$

and $\nabla_y$ denotes the gradient with respect to $y$

Generally speaking, the inverse magnetization problem is to recover $\mu \in \mathcal{M}(S)^3$, knowing $b(\mu)$ in $\mathbb{R}^3 \setminus S$. However $b(\mu)$ is usually measured on a rather small subset $Q \subset \mathbb{R}^3 \setminus S$, typically a compact surface patch. Also, in most cases, only one component of $b(\mu)$ can be measured, because coils are oriented. For the sake of simplicity, we shall assume that $S$ has connected complement and is contained in the closed lower half-space $H := \{x = (x_1, x_2, x_3)^T \in \mathbb{R}^3,\ x_3 \leq 0\}$, while $Q$ is a compact set of Hausdorff dimension greater than 1, contained in a horizontal plane $\Pi_h$ at strictly positive height $h$. Also, the component of $b(\mu)$ which is measured will be $b_3(\mu)$, the third (vertical) one. This is the setting adopted in scanning magnetic microscopy [9, 6, 7, 8]. One could also consider the case where $S$ is a surface disconnecting the space (*e.g.* a plane), in which case $Q$ should intersect each of component of $\mathbb{R}^3 \setminus S$ and be contained in a union of real analytic surfaces positively separated from $S$ and satisfying mild conditions. We refer to [10] for this more exhaustive framework.

Letting $\{e_j,\ 1 \leq j \leq 3\}$ indicate the canonical basis of $\mathbb{R}^3$, we get from (1) that

$$b_3(\mu)(x) := -\frac{\mu_0}{4\pi} \int \mathbf{K}(x-y) \cdot d\mu(y), \tag{4}$$

where

$$K(x) = \frac{e_3}{|x|^3} - 3x\frac{x_3}{|x|^5} = \nabla\left(\frac{x_3}{|x|^3}\right). \tag{5}$$

We define the *forward operator* $A : \mathcal{M}(S)^3 \to L^2(Q)$ by

$$A(\mu)(x) := b_3(\mu)(x), \qquad x \in Q. \tag{6}$$

Now, the inverse problem consists in recovering $\mu$ knowing $A(\mu)$.

Note that in practice, only pointwise values of $b_3(\mu)$ can be estimated, whereas we assume here knowledge of $b_3(\mu)$ at each point of $Q$. We shall ignore this important issue, as it pertains to a numerical approach of the the problem which is beyond the scope of the present paper, devoted to basic principles.

*2.1. Slenderness and null-space of the forward operator*

Let $\mathcal{L}_3$ denote Lebesgue measure on $\mathbb{R}^3$. We say that $E \subset \mathbb{R}^3$ is *slender* if $\mathcal{L}_3(E) = 0$ and any connected component $C$ of $\mathbb{R}^3 \setminus E$ has $\mathcal{L}_3(C) = +\infty$.

Clearly, the potential $\Phi(\mu)$ defined by (3) is harmonic in $\mathbb{R}^3 \setminus S$, and so are the components of $b(\mu)$. It is easy to check that $\Phi(\mu)$ extends to a function in $L^2(\mathbb{R}^3) + L^1(\mathbb{R}^3)$ (still denoted $\Phi(\mu)$), and that $b(\mu)$ extends to a $\mathbb{R}^3$-valued divergence-free distribution [10, Prop. 2.1], with

$$\Delta\Phi = \operatorname{div}\mu \quad \text{and} \quad b(\mu) = \mu_0\left(\mu - \nabla\Phi(\mu)\right). \tag{7}$$

It is not difficult to check that $A(\mu)$ characterizes $b(\mu)$ completely, and we explain this in the simple case where $S$ has connected complement: if $A(\mu) = 0$, then $b_3(\mu) = 0$ on $Q$ and consequently on the entire plane $\Pi_h$, because it is real analytic in $\{x_3 > 0\}$, being harmonic in the upper half-space. Then, $\Phi$ is a harmonic function in the upper half-space which solves a Neumann problem in $\{x_3 > h\}$ with vanishing normal derivative, hence it is constant and since it lies in $L^2(\mathbb{R}^3) + L^1(\mathbb{R}^3)$ it must be zero.

Still, $A$ will generally have nontrivial null-space, because the mapping $\mu \to b(\mu)$ is typically not injective. We say that $\mu, \nu \in \mathcal{M}(S)^3$ are *$S$-equivalent* if $b(\mu)$ and $b(\nu)$ agree on $\mathbb{R}^3 \setminus S$, in which case we write $\mu \equiv \nu[S]$. A magnetization $\mu$ is said to be *$S$-silent* if $\mu \equiv 0[S]$; i.e., if $b(\mu)$ vanishes on $\mathbb{R}^3 \setminus S$.

Since no nonzero harmonic function can lie in $L^2(\mathbb{R}^3) + L^1(\mathbb{R}^3)$, by the mean value property and Liouville's theorem, it follows from (7) that a divergence $\mu$ belongs to the kernel of $A$. The converse needs not hold in general, but it does if $S$ is slender:

**Theorem.** *If $S$ is a slender set and $\mu$ is $S$-silent, then* $\operatorname{div}\mu = 0$.

For a proof, we refer to [10, Thm. 2.2].

**Corollary** *If $S$ is slender, the null-space of $A$ consists of all divergence-free $\mathbb{R}^3$-valued measures on $\mathbb{R}^3$ that are supported on $S$.*

*2.2. Divergence-free measures, pure 1-unrectifiability and total variation*

We let $\mathcal{H}_1$ indicate 1-dimensional Hausdorff measure, see [13] for a definition. A set $E \subset \mathbb{R}^3$ is said to be *1-rectifiable* if there exist Lipschitz maps $f_i : \mathbb{R} \to \mathbb{R}^3$, $i = 1, 2, ...$, such that

$$\mathcal{H}_1\left(E \setminus \bigcup_{i=1}^{\infty} f_i(\mathbb{R})\right) = 0.$$

A set $B \subset \mathbb{R}^3$ is *purely 1-unrectifiable* if $\mathcal{H}_1(E \cap B) = 0$ for every 1-rectifiable set $E$, see [19] for these definitions. Clearly a set of $\mathcal{H}_1$-measure zero is purely 1-unrectifiable.

For $\mu \in \mathcal{M}(\mathbb{R}^3)$ the *total variation measure* $|\mu|$ is defined on Borel sets $B \subset \mathbb{R}^3$ by

$$|\mu|(B) := \sup_{\mathcal{P}} \sum_{P \in \mathcal{P}} |\mu(P)|, \tag{8}$$

where the supremum is taken over all finite Borel partitions $\mathcal{P}$ of $B$. The total variation norm $\|\mu\|_{TV}$ is then defined as $|\mu|(\mathbb{R}^3)$.

The theorem below, which is crucial to the present approach of the inverse problem, entails that a magnetization with purely 1-unrectifiable support is the unique element of minimal total variation norm in its coset modulo the null-space of $A$.

**Theorem** *Suppose $S$ is slender. If $\mu \in \mathcal{M}(S)^3$ has support that is purely 1-unrectifiable and $\nu \in \mathcal{M}(S)^3$ is $S$-equivalent to $\mu$, then $\|\nu\|_{TV} > \|\mu\|_{TV}$ unless $\nu = \mu$.*

The proof rests on [12, Thm. A] which represents divergence-free measures as integrals of elementary measures of the form $R_\gamma(B) = \int_B \tau d(\mathcal{H}_1 \lfloor \gamma)$, where $\gamma$ is an oriented Lipschitz arc and $\tau$ its unit tangent, with $\mathcal{H}_1 \lfloor \gamma$ to mean the restriction of $\mathcal{H}_1$ to the image of $\gamma$.

## 3. Total variation regularization and consistency of sparse recovery

For $\mu \in \mathcal{M}(S)^3$, $f \in L^2(Q)$, and $\lambda > 0$, define

$$\mathcal{F}_{f,\lambda}(\mu) := \|f - A\mu\|^2_{L^2(Q)} + \lambda\|\mu\|_{TV}. \tag{9}$$

To recover a magnetization $\mu_0$ from measurements $f$ of $A\mu_0$, we pick $\lambda > 0$ and consider the following regularization scheme: *to find $\mu_\lambda \in \mathcal{M}(S)^3$ such that*

$$\mathcal{F}_{f,\lambda}(\mu_\lambda) = \inf_{\mu \in \mathcal{M}(S)^3} \mathcal{F}_{f,\lambda}(\mu). \tag{10}$$

More precisely, to account for measurement noise, we assume that $f = f_e = A\mu_0 + e$ and we call $\mu_{\lambda,e}$ a minimizer of (10). It is easy to see that such a minimizer exists, and it follows from [14, Thms. 2&5] or [15, Thm. 3.5&4.4] that any weak-* limit point of the family $\mu_{\lambda,e}$ as both $\lambda$ and $\|e\lambda^{-1/2}\|_{L^2(Q)}$ tend to 0 is a magnetization $\nu$ such that $A\nu = A\mu_0$ of minimum total variation under this condition. In particular, if there is a unique such magnetization, we can easily formulate a weak-* sequential consistency result in the zero-noise limit, by letting $\lambda_n$ go to zero more slowly than $e_n\|^2_{L^2(Q)}$ (the so-called Morozov discrepancy principle).

The theorem below dwells on this and on the previous theorem, but goes a little further in that the convergence holds not only for $\mu_{\lambda,e}$ but also for $|\mu_{\lambda,e}|$, which is important for recovery (think of an oscillating density like $e^i n\theta$ on the unit circle, which goes weak-* to 0 as $n \to \infty$ but still has total variation $2\pi$ for each $n$). Moreover, convergence takes place in the narrow sense (test functions should be continuous and bounded but need not have compact support)

**Theorem** *Let $S$ be slender and $\mu_0 \in \mathcal{M}(S)^3$ have purely 1-unrectifiable support. Then, $\mu_{\lambda,e}$ converges narrowly sequentially to $\mu_0$ and $|\mu_{\lambda,e}|$ converges narrowly sequentially to $|\mu_0|$ as $\lambda \to 0$ and $\|e\|_{L^2(Q)}/\sqrt{\lambda} \to 0$.*

## 4. Issues in the non slender case

A typical slender set is two-dimensional. It could be a piece of plane, or the entire plane, or it could be a piece of sphere but not the entire sphere, nor a ball.

If $S$ is a genuine 3-D object, like the interior of a compact surface $\Sigma$, then it is not slender and the previous analysis fails. In fact, there are in this case magnetizations which are $S$-silent but not divergence-free: an example when $\Sigma$ is Lipschitz is given by the gradient of a function of bounded variation inside $\Sigma$ which has constant trace on $\Sigma$. Still, such a magnetization turns out to be singular with measures with pure 1-unrectifiable support. It would be most interesting to describe all silent magnetizations supported inside $\Sigma$. In this connection, we mention that such magnetizations, if they have $L^p$ density, must be the sum of a divergence-free field and a gradient as above. For finite measures, however, no characterization is known.


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