

Propagation of boundary-induced discontinuity in stationary radiative transfer and its application to the optical tomography

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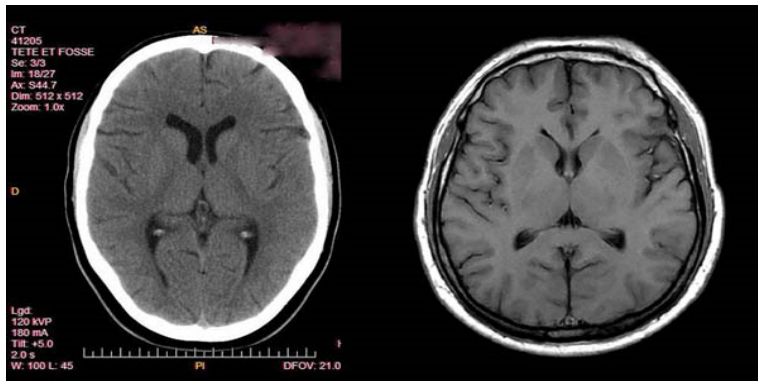
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- ① Background (Inverse Problem)
- ② Main results (Direct Problem)
- ③ Sketch of proof

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Optical Tomography

- A new technique of medical imaging
- Using near-infrared light
- Noninvasive



(cf. X-ray CT and MRI, <http://www.fonar.com/news/100511.htm>)

Stationary Transport Equation

Stationary Transport Equation(STE)

$$\xi \cdot \nabla_x f(x, \xi) + \mu_t(x)f(x, \xi) = \mu_s(x) \int_{S^{d-1}} p(x, \xi, \xi')f(x, \xi') d\sigma_{\xi'}.$$

- $x = (x_1, \dots, x_d) \in \mathbb{R}^d$, $d = 2$ or $d = 3$.
- $\xi = (\xi_1, \dots, \xi_d) \in S^{d-1}$ (unit sphere)
- $f(x, \xi)$: density of photon at position x with direction ξ .
- μ_t : attenuation coefficient / μ_s : scattering coefficient
- p : scattering phase function
- $\xi \cdot \nabla_x f(x, \xi) := \frac{d}{dt} f(x + t\xi, \xi)|_{t=0}$
- $d\sigma_{\xi'}$: Lebesgue measure on S^{d-1}

Incoming boundary condition

- $\Omega \subset \mathbb{R}^d$: convex, C^1 boundary $\partial\Omega$
- $\Gamma_{\pm} := \{(x, \xi) \in \partial\Omega \times S^{d-1} \mid \pm n(x) \cdot \xi > 0\}$
- $n(x)$: outer normal vector at $x \in \partial\Omega$
- f_0 : given function on Γ_-

Incoming boundary condition

$$f(x, \xi) = f_0(x, \xi), \quad (x, \xi) \in \Gamma_-.$$

Goal

To reconstruct the attenuation coefficient μ_t from “observed” data, f_0 and $f|_{\Gamma_+}$, with the coefficient μ_s and the phase function p unknown.

$$\begin{cases} \xi \cdot \nabla_x f(x, \xi) + \mu_t(x)f(x, \xi) = \mu_s(x) \int_{S^{d-1}} p(x, \xi, \xi')f(x, \xi') d\sigma_{\xi'}, \\ \hspace{15em} (x, \xi) \in \Omega \times S^{d-1}, \\ f(x, \xi) = f_0(x, \xi), \quad (x, \xi) \in \Gamma_-. \end{cases}$$

- $\Omega \subset \mathbb{R}^d$: bounded, convex, C^1 boundary $\partial\Omega$

D. S. Anikonov, I. V. Prokhorov, A. E. Kovtanyuk, Investigation of scattering and absorbing media by the methods of X-ray tomography, *J. Inv. Ill-Posed Prob.*, **1**, no. 4, pp. 259–281, (1993)

- Discontinuities of boundary data with respect to ξ propagate along positive characteristic lines with exponential decay.
- In 3 dimensional bounded convex domain.
- With piecewise continuous coefficients and kernel.

X-ray transform

$$\begin{cases} \xi \cdot \nabla_x g(x, \xi) + \mu_t(x)g(x, \xi) = 0, & (x, \xi) \in \Omega \times S^{d-1}, \\ g(x, \xi) = g_0(x, \xi), & (x, \xi) \in \Gamma_-. \end{cases}$$

$\Omega \subset \mathbb{R}^d$: bounded, convex, C^1 boundary $\partial\Omega$

\Rightarrow

$$g(x, \xi) = \exp\left(-\int_0^{\tau_-(x, \xi)} \mu_t(x - r\xi) dr\right) g_0(x - \tau_-(x, \xi)\xi, \xi),$$

where $\tau_-(x, \xi) := \inf\{t > 0 \mid x - t\xi \notin \Omega\}$.

For $\mu_t \in L^2(\mathbb{R}^d)$ with $\text{supp}\mu_t \subset \Omega$,

$$X\mu_t(x, \xi) := \int_{-\infty}^{\infty} \mu_t(x - r\xi) dr$$

is called the X-ray transform of μ_t .

Fact

We can reconstruct μ_t from its X-ray transform $X\mu_t$.

F. Natterer, *The Mathematics of Computerized Tomography*,
SIAM, Germany, (2001)

K. Aoki, C. Bardos, C. Dogbe, F. Golse, A note on the propagation of boundary induced discontinuities in kinetic theory, *Math. Models Methods Appl. Sci.* 11, no. 9 pp. 1581–1595, (2001).

- Discontinuities of boundary data with respect to x propagate along positive characteristic lines with exponential decay.
- In 2 dimensional half space.
- With $\mu_t = \mu_s = 1$ and $\rho = 1/(2\pi)$.

We would like to improve this result in our situation.

- ① Background (Inverse Problem)
- ② Main results (Direct Problem)
- ③ Sketch of proof

Stationary Transport Equation

Stationary Transport Equation(STE)

$$\xi \cdot \nabla_x f(x, \xi) + \mu_t(x)f(x, \xi) = \mu_s(x) \int_{S^{d-1}} p(x, \xi, \xi') f(x, \xi') d\sigma_{\xi'}. \quad (1)$$

- $x = (x_1, \dots, x_d) \in \Omega \subset \mathbb{R}^d$, $d = 2$ or 3 , bounded, convex, C^1
- $\xi = (\xi_1, \dots, \xi_d) \in S^{d-1}$ (the unit sphere)
- f : unknown, bounded
- μ_t : attenuation coefficient / μ_s : scattering coefficient
- p : scattering phase function
- $\xi \cdot \nabla_x f(x, \xi) := \frac{d}{dt} f(x + t\xi, \xi)|_{t=0}$
- $d\sigma_{\xi'}$: Lebesgue measure on S^{d-1}

Incoming boundary condition

- $\Omega \subset \mathbb{R}^d$: bounded, convex, C^1 boundary $\partial\Omega$
- $\Gamma_{\pm} := \{(x, \xi) \in \partial\Omega \times S^{d-1} \mid \pm n(x) \cdot \xi > 0\}$
- $n(x)$: outer normal vector at $x \in \partial\Omega$
- f_0 : given function on Γ_-

Incoming boundary condition

$$f(x, \xi) = f_0(x, \xi), \quad (x, \xi) \in \Gamma_-. \quad (2)$$

Assumptions

- $\Omega \subset \mathbb{R}^d$: $d = 2$ or 3 , bounded, convex
- $\partial\Omega$: C^1
- $\bar{\Omega} = \cup_{j=1}^N \bar{\Omega}_j$, Ω_j , $1 \leq j \leq N$: disjoint subdomains of Ω
- $\partial\Omega_j$, $1 \leq j \leq N$: piecewise C^1
- $\Omega_0 := \cup_{j=1}^N \Omega_j$.
- For all $(x, \xi) \in \Omega \times S^{d-1}$, there exist positive integer $l(x, \xi)$ and real numbers $\{t_j(x, \xi)\}_{j=1}^{l(x, \xi)}$ such that

$$0 \leq t_1(x, \xi) < t_2(x, \xi) < \cdots < t_{l(x, \xi)}, \quad x - t_j(x, \xi)\xi \in \partial\Omega_0$$

and

$$\sup_{(x, \xi) \in \Omega \times S^{d-1}} l(x, \xi) < \infty.$$

- μ_t, μ_s : nonnegative bounded functions on \mathbb{R}^d such that
 - continuous on Ω_0 ,
 - $\mu_t(x) \geq \mu_s(x)$ for $x \in \Omega_0$,
 - $\mu_t(x)(= \mu_s(x)) = 0$ for $x \in \mathbb{R}^d \setminus \Omega_0$.

- p : nonnegative bounded function on $\mathbb{R}^d \times S^{d-1} \times S^{d-1}$ such that
 - continuous on $\Omega_0 \times S^{d-1} \times S^{d-1}$,
 - $\int_{S^{d-1}} p(x, \xi, \xi') d\sigma_{\xi'} = 1$ for all $(x, \xi) \in \Omega_0 \times S^{d-1}$,
 - $p(x, \xi, \xi') = 0$ for $(x, \xi, \xi') \in (\mathbb{R}^d \setminus \Omega_0) \times S^{d-1} \times S^{d-1}$.

Theorem 1 (Chen, K.)

Suppose that a boundary data f_0 is bounded and that it satisfies at least one of the following two conditions.

- 1 $f_0(\cdot, \xi)$ is continuous on $\Gamma_{-, \xi}$ for almost all $\xi \in S^{d-1}$.
- 2 $f_0(x, \cdot)$ is continuous on $\Gamma_{-, x}$ for almost all $x \in \partial\Omega$.

Then, there exists a unique solution f to (1)-(2) and f satisfies the following relation:

$$\text{disc}(f) = \{(x_* + t\xi_*, \xi_*) \mid (x_*, \xi_*) \in \text{disc}(f_0), 0 \leq t < \tau_+(x^*, \xi^*)\},$$

where $\text{disc}(f)$ is the set of discontinuous points for a function f .

- $\tau_+(x, \xi) := \inf\{t > 0 \mid x + t\xi \notin \Omega\}$
- $\Gamma_{-, \xi} := \{x \in \partial\Omega \mid n(x) \cdot \xi < 0\}$
- $\Gamma_{-, x} := \{\xi \in S^{d-1} \mid n(x) \cdot \xi < 0\}$

Definition

Let $D := (\Omega \times S^{d-1}) \cup \Gamma_-$. A bounded function f on D is a solution to (1)-(2) if it satisfies the following conditions.

- 1 For all $(x, \xi) \in \Omega_0 \times S^{d-1}$, the directional derivative

$$\xi \cdot \nabla_x f(x, \xi) := \frac{d}{dt} f(x + t\xi, \xi)|_{t=0}$$

is defined.

- 2 f satisfies the equation (1) in $\Omega_0 \times S^{d-1}$.
- 3 f satisfies the boundary condition (2) on Γ_- .
- 4 $f(\cdot, \xi)$ is continuous on the line $\{x + t\xi | t \in \mathbb{R}\} \cap (\Omega \cup \Gamma_{-, \xi})$ for all $(x, \xi) \in D$.

Theorem 2 (Chen, K.)

Let f be the solution to the boundary value problem (1)-(2).
Then, f can be extended upto Γ_+ , denoted by \bar{f} , by

$$\bar{f}(x, \xi) := \lim_{t \downarrow 0} f(x - t\xi, \xi), \quad (x, \xi) \in \Gamma_+.$$

Moreover, the following relation holds:

$$\text{disc}(\bar{f}) = \{(x_* + t\xi_*, \xi_*) \mid (x_*, \xi_*) \in \text{disc}(f_0), 0 \leq t \leq \tau_+(x_*, \xi_*)\}. \quad (3)$$

- $\tau_+(x, \xi) := \inf\{t > 0 \mid x + t\xi \notin \Omega\}$

Main results

- $d = 3$
- γ : simple closed curve in $\partial\Omega$
- A, B : two open surfaces such that $\partial\Omega = A \cup B \cup \gamma$ and $A \cap B = A \cap \gamma = B \cap \gamma = \emptyset$

- $$f_0(x, \xi) = \begin{cases} 1, & (x, \xi) \in ((A \cup \gamma) \times S^2) \cap \Gamma_-, \\ 0, & (x, \xi) \in (B \times S^2) \cap \Gamma_-. \end{cases}$$

- $$[f](\bar{x}, \bar{\xi}) := \lim_{\substack{x \rightarrow \bar{x}, \\ P(x, \bar{\xi}) \in (A \cup \gamma)}} f(x, \bar{\xi}) - \lim_{\substack{x \rightarrow \bar{x}, \\ P(x, \bar{\xi}) \in B}} f(x, \bar{\xi})$$

for $(\bar{x}, \bar{\xi}) \in \text{disc}(f)$, where

$$P(x, \xi) := x - \tau_-(x, \xi)\xi.$$

Theorem 3 (Chen, K.)

Let $(x^*, \xi^*) \in \text{disc}(\bar{f}|_{\Gamma_+})$. Then,

$$\begin{aligned} [\bar{f}](x^*, \xi^*) &= \exp \left(- \int_0^{\tau_-(x^*, \xi^*)} \mu_t(x^* - r\xi^*) dr \right) \\ &= \exp(-X\mu_t(x^*, \xi^*)). \end{aligned} \quad (4)$$

- ① Background (Inverse Problem)
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Strategy of proof

- 1 Reduction to an integral equation
- 2 Construction of the unique solution to the integral equation
- 3 Regularity discussion
- 4 Trace theorem
- 5 Decay of jump discontinuity

Reduction to an integral equation

Integration STE (1) along the characteristic line $\{x - t\xi | t > 0\}$ with the incoming boundary condition (2).

$$\begin{aligned} f(x, \xi) &= \exp(-M_t(x, \xi; \tau_-(x, \xi))) f_0(P(x, \xi), \xi) \\ &\quad + \int_0^{\tau_-(x, \xi)} \mu_s(x - s\xi) \exp(-M_t(x, \xi; s)) \\ &\quad \times \int_{S^{d-1}} p(x - s\xi, \xi, \xi') f(x - s\xi, \xi') d\sigma_{\xi'} ds. \end{aligned} \quad (5)$$

- $\tau_-(x, \xi) = \inf\{t > 0 | x - t\xi \notin \Omega\}$
- $M_t(x, \xi; s) := \int_0^s \mu_t(x - r\xi) dr$
- $P(x, \xi) = x - \tau_-(x, \xi)\xi$

Costruction of the solution

$$f^{(0)}(x, \xi) := \exp(-M_t(x, \xi; \tau_-(x, \xi))) f_0(P(x, \xi), \xi) \quad (6)$$

$$f^{(n+1)}(x, \xi) := \int_0^{\tau_-(x, \xi)} \mu_s(x - s\xi) \exp(-M_t(x, \xi; s)) \\ \times \int_{S^{d-1}} p(x - s\xi, \xi, \xi') f^{(n)}(x - s\xi, \xi') d\sigma_{\xi'} ds. \quad (7)$$

Then, $f(x, \xi) := \sum_{n=0}^{\infty} f^{(n)}(x, \xi)$ is the unique solution.

Lemma

$$\sup_{(x, \xi) \in D} |f^{(n+1)}(x, \xi)| \leq M \sup_{(x, \xi) \in D} |f^{(n)}(x, \xi)|, \quad \forall n \geq 0.$$

- $M_t(x, \xi; s) := \int_0^s \mu_t(x - r\xi) dr$
- $M := \sup_{(x, \xi) \in D} (1 - \exp(-M_t(x, \xi; \tau_-(x, \xi)))) < 1$
- $P(x, \xi) = x - \tau_-(x, \xi)\xi$

$$f(x, \xi) = F_0(x, \xi) + F_1(x, \xi)$$

- $F_0 := f^{(0)}$: discontinuous on D ,

$$\text{disc}(F_0) = \{(x_* + t\xi_*, \xi_*) \mid (x_*, \xi_*) \in \text{disc}(f_0), 0 \leq t < \tau_+(x_*, \xi_*)\}.$$

- $F_1 := \sum_{n=1}^{\infty} f^{(n)}$: continuous on D

$$f^{(0)}(x, \xi) := \exp(-M_t(x, \xi; \tau_-(x, \xi))) f_0(P(x, \xi), \xi)$$

$$f^{(n+1)}(x, \xi) := \int_0^{\tau_-(x, \xi)} \mu_s(x - s\xi) \exp(-M_t(x, \xi; s)) \\ \times \int_{S^{d-1}} p(x - s\xi, \xi, \xi') f^{(n)}(x - s\xi, \xi') d\sigma_{\xi'} ds.$$

Discontinuity of F_0

$$F_0(x, \xi) = f^{(0)}(x, \xi) = \exp(-M_t(x, \xi; \tau_-(x, \xi))) f_0(x - \tau_-(x, \xi)\xi, \xi)$$

Proposition 1

$$\text{disc}(F_0) = \{(x_* + t\xi_*, \xi_*) \mid (x_*, \xi_*) \in \text{disc}(f_0), 0 \leq t < \tau_+(x_*, \xi_*)\},$$

where $\text{disc}(f)$ is the set of discontinuity points for a function f .

Lemma

$M_t(x, \xi; \tau_-(x, \xi))$ is continuous on $\Omega \times S^{d-1}$.

$$(x, \xi) \in \text{disc}(F_0) \Leftrightarrow (x - \tau_-(x, \xi)\xi, \xi) \in \text{disc}(f_0),$$

- $\tau_{\pm}(x, \xi) := \inf\{t > 0 \mid x \pm t\xi \notin \Omega\}$
- $M_t(x, \xi; s) := \int_0^s \mu_t(x - r\xi) dr$

$$f^{(n+1)}(x, \xi) := \int_0^{\tau_-(x, \xi)} \mu_s(x - s\xi) \exp(-M_t(x, \xi; s)) \\ \times \int_{S^{d-1}} p(x - s\xi, \xi, \xi') f^{(n)}(x - s\xi, \xi') d\sigma_{\xi'} ds.$$

Proposition 2

$$f^{(n)} \in C_b(D) \Rightarrow f^{(n+1)} \in C_b(D)$$

Lemma

$M_t(x, \xi; s)$ is continuous on $\Omega \times S^{d-1}$ for all $s \geq 0$.

- $\tau_-(x, \xi) := \inf\{t > 0 \mid x - t\xi \notin \Omega\}$
- $M_t(x, \xi; s) := \int_0^s \mu_t(x - r\xi) dr$
- $C_b(D)$: the function space of all bounded functions on D

$$f_0 \rightarrow f^{(0)} \rightarrow f^{(1)} \rightarrow f^{(2)} \rightarrow f^{(3)} \rightarrow \dots$$

$$f_0 \rightarrow f^{(0)} \rightarrow f^{(1)} \rightarrow f^{(2)} \rightarrow f^{(3)} \rightarrow \dots$$

Q. $f^{(1)} \in C_b(D)$?

$$\begin{aligned} f^{(1)}(x, \xi) &= \int_0^{\tau_-(x, \xi)} \mu_s(x - s\xi) \exp(-M_t(x, \xi; s)) \\ &\quad \times \int_{S^{d-1}} p(x - s\xi, \xi, \xi') f^{(0)}(x - s\xi, \xi') d\sigma_{\xi'} ds \\ &= \int_0^{\tau_-(x, \xi)} \mu_s(x - s\xi) \exp(-M_t(x, \xi; s)) G(x - s\xi, \xi) ds. \end{aligned}$$

- $G(x, \xi) = \int_{S^{d-1}} p(x, \xi, \xi') \exp(-M_t(x, \xi'; \tau_-(x, \xi'))) \times f_0(P(x, \xi'), \xi') d\sigma_{\xi'}$
- $f^{(0)}(x, \xi) := \exp(-M_t(x, \xi; \tau_-(x, \xi))) f_0(P(x, \xi), \xi)$
- $P(x, \xi) = x - \tau_-(x, \xi)\xi$

Proposition 3

Under the assumption in Theorem 1, $G \in C_b(\Omega_0 \times S^{d-1})$.

Case 1. $f_0(\cdot, \xi)$ is continuous on $\Gamma_{-, \xi}$ for almost all $\xi \in S^{d-1}$.

$$G(x, \xi) = \int_{S^{d-1}} p(x, \xi, \xi') \exp(-M_t(x, \xi'; \tau_-(x, \xi'))) \\ \times f_0(P(x, \xi'), \xi') d\sigma_{\xi'}.$$

- τ_- is continuous on $\Omega \times S^{d-1}$. (Guo, 2010)
- $|p(x, \xi, \xi') \exp(-M_t(x, \xi'; \tau_-(x, \xi'))) f_0(x - \tau_-(x, \xi')\xi', \xi')| \\ \leq \sup_{(x, \xi, \xi') \in \Omega \times S^{d-1} \times S^{d-1}} |p(x, \xi, \xi')| \sup_{(x, \xi) \in \Gamma_-} |f_0(x, \xi)|$
- p is continuous on $\Omega_0 \times S^{d-1} \times S^{d-1}$

$\Rightarrow G$ is continuous on $\Omega_0 \times S^{d-1}$.

(by the dominated convergence theorem)

Case 2. $f_0(x, \cdot)$ is continuous on $\Gamma_{-,x}$ for almost all $x \in \partial\Omega$.

Lemma

$$d\sigma_{\xi'} = \frac{|n(y) \cdot (x - y)|}{|x - y|^d} d\sigma_y \text{ via } y = P(x, \xi') = x - \tau_-(x, \xi')\xi'$$

$$\begin{aligned} G(x, \xi) &= \int_{S^{d-1}} p(x, \xi, \xi') \exp(-M_t(x, \xi'; \tau_-(x, \xi'))) \\ &\quad \times f_0(P(x, \xi'), \xi') d\sigma_{\xi'} \\ &= \int_{\partial\Omega} p\left(x, \xi, \frac{x - y}{|x - y|}\right) \exp\left(-M_t\left(x, \frac{x - y}{|x - y|}; |x - y|\right)\right) \\ &\quad \times f_0\left(y, \frac{x - y}{|x - y|}\right) \frac{|n(y) \cdot (x - y)|}{|x - y|^d} d\sigma_y. \end{aligned}$$

Proposition 3

Under the assumption in Theorem 1, $G \in C_b(\Omega_0 \times S^{d-1})$.

Case 2. $f_0(x, \cdot)$ is continuous on $\Gamma_{-,x}$ for almost all $x \in \partial\Omega$.

Fix $\bar{x} \in \Omega_0$.

- $p\left(x, \xi, \frac{x-y}{|x-y|}\right) \exp\left(-M_t\left(x, \frac{x-y}{|x-y|}; |x-y|\right)\right) f_0\left(y, \frac{x-y}{|x-y|}\right) \frac{|n(y) \cdot (x-y)|}{|x-y|^d}$ is continuous at $(\bar{x}, \xi) \in \Omega_0 \times S^{d-1}$.
- $$\left| p\left(x, \xi, \frac{x-y}{|x-y|}\right) \exp\left(-M_t\left(x, \frac{x-y}{|x-y|}; |x-y|\right)\right) f_0\left(y, \frac{x-y}{|x-y|}\right) \frac{|n(y) \cdot (x-y)|}{|x-y|^d} \right|$$
$$\leq \frac{\sup_{(x, \xi, \xi') \in \Omega_0 \times S^{d-1} \times S^{d-1}} |p(x, \xi, \xi')| \sup_{(x, \xi) \in \Gamma_-} |f_0(x, \xi)|}{(|\bar{x} - y| - \epsilon/2)^d}$$
for all $x \in B_{\epsilon/2}(\bar{x})$, with $\epsilon = d(\bar{x}, \partial\Omega_0)$.

$\Rightarrow G$ is continuous on $\Omega_0 \times S^{d-1}$.

(by the dominated convergence theorem)

- $G \in C_b(\Omega_0 \times S^{d-1})$
- $f^{(1)}(x, \xi) = \int_0^{\tau_-(x, \xi)} \mu_s(x - s\xi) \exp(-M_t(x, \xi; s)) G(x - s\xi, \xi) ds.$

$$\Rightarrow f^{(1)} \in C_b(D)$$

$$f(x, \xi) = F_0(x, \xi) + F_1(x, \xi).$$

- $F_0 = f^{(0)}$: discontinuous on D ,

$$\text{disc}(F_0) = \{(x_* + t\xi_*, \xi_*) \mid (x_*, \xi_*) \in \text{disc}(f_0), 0 \leq t < \tau_+(x_*, \xi_*)\}.$$

- $F_1 = \sum_{n=1}^{\infty} f^{(n)}$: continuous on D

$$\text{disc}(f) = \text{disc}(F_0)$$

$$= \{(x_* + t\xi_*, \xi_*) \mid (x_*, \xi_*) \in \text{disc}(f_0), 0 \leq t < \tau_+(x_*, \xi_*)\}.$$

Lemma

For all $(x, \xi) \in \Gamma_+$, the trace

$$\bar{f}(x, \xi) := \lim_{t \downarrow 0} f(x - t\xi, \xi)$$

exists.

By the fundamental theorem of calculus,

$$f(x, \xi) = f_0(x - \tau_-(x, \xi)\xi, \xi) - \int_0^{\tau_-(x, \xi)} \xi \cdot \nabla_x f(x - s\xi, \xi) ds.$$

$$\begin{aligned} |f(x, \xi) - f(x - t\xi, \xi)| &= \left| \int_t^{\tau_-(x, \xi)} \xi \cdot \nabla_x f(x - s\xi, \xi) ds \right. \\ &\quad \left. - \int_0^{\tau_-(x, \xi)} \xi \cdot \nabla_x f(x - s\xi, \xi) ds \right| \\ &= \left| \int_0^t \xi \cdot \nabla_x f(x - s\xi, \xi) ds \right| \\ &\leq \left(\sup_{(x, \xi) \in \Omega \times S^{d-1}} |\xi \cdot \nabla_x f(x, \xi)| \right) t. \end{aligned}$$

- $\tau_-(x - t\xi, \xi) = \tau_-(x, \xi) - t$

Trace theorem

- $\{\bar{f}^{(n)}\}$: extended functions of $\{f^{(n)}\}$ upto Γ_+
- $\bar{F}_0(x, \xi) := \bar{f}^{(0)}(x, \xi)$
- $\bar{F}_1(x, \xi) := \sum_{n=1}^{\infty} \bar{f}^{(n)}$
- $\bar{D} := D \cup \Gamma_+$

Proposition 4

$$\text{disc}(\bar{F}_0) = \{(x_* + t\xi_*, \xi_*) \mid (x_*, \xi_*) \in \text{disc}(f_0), 0 \leq t \leq \tau_+(x_*, \xi_*)\}.$$

Proposition 5

Under the assumption in Theorem 1, \bar{F}_1 is bounded continuous on \bar{D} .

Lemma

For $(x^*, \xi^*) \in \text{disc}(\bar{f}|_{\Gamma_+})$,

$$[\bar{F}_0](x^*, \xi^*) = \exp\left(-M_t(x^*, \xi^*; \tau_-(x^*, \xi^*))\right).$$

- $\bar{F}_0(x, \xi^*) = \exp\left(-M_t(x, \xi^*; \tau_-(x, \xi^*))\right)$, $x \in \overline{\Omega_{A, \xi^*}}$.
 $\overline{\Omega_{A, \xi^*}} = \{x \in \overline{\Omega} \mid P(x, \xi^*) \in (A \cup \gamma) \cap \Gamma_{-, \xi^*}\}.$
- $\bar{F}_0(x, \xi^*) = 0$, $x \in \overline{\Omega_{B, \xi^*}}$.
 $\overline{\Omega_{B, \xi^*}} = \{x \in \overline{\Omega} \mid P(x, \xi^*) \in B \cap \Gamma_{-, \xi^*}\}.$

Decay of jump discontinuity

Lemma

For $(x^*, \xi^*) \in \text{disc}(\bar{f}|_{\Gamma_+})$,

$$[\bar{F}_1](x^*, \xi^*) = 0.$$

$$\begin{aligned} \therefore [\bar{f}](x^*, \xi^*) &= [F_0](x^*, \xi^*) + [F_1](x^*, \xi^*) \\ &= \exp\left(-M_t(x^*, \xi^*; \tau_-(x^*, \xi^*))\right). \\ &= \exp\left(-X\mu_t(x^*, \xi^*)\right). \end{aligned}$$

Albedo operator

$$\mathcal{A} : L^1(\Gamma_-, |n(x) \cdot \xi| d\sigma_x d\sigma_\xi) \rightarrow L^1(\Gamma_+, |n(x) \cdot \xi| d\sigma_x d\sigma_\xi)$$

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Proposition 6

For each $\alpha \in \mathbb{R}$, there exist positive constants $c(\alpha, d)$, $C(\alpha, d)$ such that for $f \in C_0^\infty(B_R)$,

$$c(\alpha, d) \|f\|_{H_0^\alpha(B_R)} \leq \|Xf\|_{H^{\alpha+1/2}(T)} \leq C(\alpha, d) \|f\|_{H_0^\alpha(B_R)}.$$

- B_R : the ball in \mathbb{R}^d with its center at the origin and the radius R .
- $\xi^\perp := \{x \in \mathbb{R}^d \mid x \cdot \xi = 0\}$.
- $T := \{(x, \xi) \in \mathbb{R}^d \times \mathcal{S}^{d-1} \mid x \in \xi^\perp\}$.
- $\|f\|_{H^\alpha(T)}^2 := \int_{\mathcal{S}^{d-1}} \int_{\xi^\perp} (1 + |\eta|^2)^\alpha |\hat{f}(\eta)|^2 d\eta d\sigma_\xi$.
- $\hat{f}(\eta) := (2\pi)^{-d/2} \int_{\mathbb{R}^d} e^{-ix \cdot \eta} f(x) dx$.

Uniqueness of solutions to the integral equation

Proposition 7

The solution to the integral equation (5) bounded on D is unique, if it exists.

- f_1, f_2 : two solutions.
- $\tilde{f} := f_1 - f_2$
-

$$\begin{aligned}\tilde{f}(x, \xi) = & \int_0^{\tau_-(x, \xi)} \mu_s(x - s\xi) \exp(-M_t(x, \xi; s)) \\ & \times \int_{S^{d-1}} p(x - s\xi, \xi, \xi') \tilde{f}(x - s\xi, \xi') d\sigma_{\xi'} ds\end{aligned}$$

- $|\tilde{f}(x, \xi)| \leq M \sup_{(x, \xi) \in D} |\tilde{f}(x, \xi)|$
- $M := \sup_{(x, \xi) \in D} (1 - \exp(-M_t(x, \xi; \tau_-(x, \xi)))) < 1$
- $\therefore \tilde{f}(x, \xi) = 0$ for all $(x, \xi) \in X$. ($f_1 = f_2$)

Directional Differentiability

- $\xi \cdot \nabla_x f^{(0)}(x, \xi) = -\mu_t(x) f^{(0)}(x, \xi).$

$$f^{(0)}(x, \xi) = \exp(-M_t(x, \xi; \tau_-(x, \xi))) f_0(P(x, \xi), \xi)$$

- $G \in C_b(\Omega_0 \times S^{d-1}) \Rightarrow$

$$\xi \cdot \nabla_x f^{(1)}(x, \xi) = -\mu_t(x) f^{(1)}(x, \xi) + \mu_s(x) G(x, \xi)$$

$$= -\mu_t(x) f^{(1)}(x, \xi)$$

$$+ \mu_s(x) \int_{S^{d-1}} p(x, \xi, \xi') f^{(0)}(x, \xi') d\sigma_{\xi'}.$$

- $f^{(n)} \in C_b(D) \Rightarrow$

$$\xi \cdot \nabla_x f^{(n+1)}(x, \xi) = -\mu_t(x) f^{(n+1)}(x, \xi)$$

$$+ \mu_s(x) \int_{S^{d-1}} p(x, \xi, \xi') f^{(n)}(x, \xi') d\sigma_{\xi'}.$$