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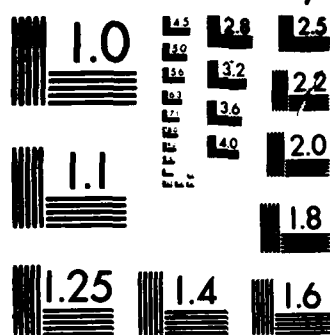
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TECHNICAL REPORT BRL-TR-2797

RECONSTRUCTION OF TOMOGRAPHIC IMAGES
FROM SPARSE DATA SETS BY A NEW FINITE
ELEMENT MAXIMUM ENTROPY APPROACH

R. T. SMITH
C. K. ZOLTANI
G. J. KLEM

APRIL 7, 1987

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19. ABSTRACT (Continue on reverse if necessary and identify by block number) A new algorithm for the reconstruction of tomographic images from sparse data sets is presented. A finite element technique was devised to solve the constrained optimization problem which resulted from the analysis using the maximum entropy formalism. the improvement in reconstruction image quality over conventional techniques is illustrated by several examples. <i>Key words</i>					
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I. INTRODUCTION

The quality of tomographic images reconstructed from sparse data sets usually suffers from the presence of artifacts, fuzziness and a loss of resolution. Sparse data problems arise typically in situations where only a few views are available, where there is an angular restriction in taking the data, or where the object of interest is partly obstructed.

Previous attempts at sparse data reconstructions¹ have met with varying degrees of success. Here we present a new algorithm based on the maximum entropy formalism² and formulated as a constrained optimization problem which is solved by a finite element method. The results show encouraging improvement over conventional sparse data reconstructions. In particular, the MENT algorithm of Minerbo² requires that the input density data "falls-off" to zero towards the edges of the target grid. The present method has no such restriction on the input data. Of course, in practice, the MENT restriction means that the x-ray sources and detector arrays must be pulled back, away from the object of interest, so that the object is surrounded by some medium of known density. This known background density may then be subtracted from the actual measured data, resulting in modified data indicating zero density near the edges. Naturally, there is a physical restriction resulting from this mathematical "edge condition". That is, given a fixed scanning installation, the MENT algorithm may only be used to reconstruct density profiles of objects whose size is somewhat smaller than that which the machinery itself would otherwise permit. This restriction becomes particularly severe, then, in the case of industrial tomography, where the objects of interest are already rather large.

Computational experience at this laboratory and elsewhere has demonstrated that in cases where data is sparse, i.e. where fewer than 180 views are available or where the number of detectors per view are less than 100, filtered backprojection, the algorithm of choice for modern CAT scanners, produces an image inferior in quality to that obtainable from maximum entropy. The explanation seems to revolve around the built-in smoothing of the entropy approach which was developed on ideas based on Shannon's information theory.

In this study the maximum entropy method is reformulated and coupled with a finite element approach. This new algorithm is described in the second chapter followed by several examples. An example of an object with nonzero density near the edge of the target grid has been included. We demonstrate both the MENT reconstruction of this image (which is thoroughly unrecognizable) and the reconstruction by our new algorithm, using the same measured input data. The concluding chapter discusses the results. The Appendix lists the computer program which was developed for this work.

¹A.K. Louis, "Approximation of the Radon Transform from Samples in Limited Range." in Lecture Notes in Medical Informatics, Vol. 8, pp.127-139, 1981.

²G. Minerbo, "A Maximum Entropy Algorithm for Reconstructing a Source from Projection Data." Comp. Graph. Image Proc. Vol. 10, pp.48-68, 1979.

II. THE ALGORITHM

A. Background

Computed tomography enables the determination of density cross-sections of slices of an object in the plane of a radiation source from the recorded absorption levels of the transmitted radiation. From the early work of Radon³ we know that the problem can be formulated mathematically as an inverse problem and a unique solution, i.e. a reconstructed image is guaranteed when data from an infinite number of views is available. If only a finite number of views are available, mathematically the problem becomes ill posed and small changes, i.e. discrepancies, are amplified leading to inaccurate image representation.

Techniques have been developed, however, to overcome this problem and to obtain excellent images. Of course, image quality also improves with an increase in the number of views. In this study we look at the case of 21 views with at least 50 detectors per view. The problem of well posedness, existence, uniqueness of our formulation are dealt with in an accompanying report⁴. Here we present a new algorithm for the reconstruction of the image which for sparse data sets yields fewer artifacts than conventional approaches.

B. General Formulation

Central to the idea of tomographic reconstruction, given a radiation source, a detection system and an object placed in the path of the radiation, (see Fig. 1a) is the fact that data is obtained as a set of integrals. Thus, let $f(x,y)$ be the x-ray attenuation at a point (x,y) in the plane. Measured data, G_{jm} , is available in the form

$$G_{jm} = S_{jm}(f) = \int_{S_{jm}}^{S_{jm+1}} \int_{-\infty}^{+\infty} f(s \cos \theta_j - t \sin \theta_j, s \sin \theta_j + t \cos \theta_j) dt ds$$
$$m = 1, \dots, m(j); j = 1, \dots, J, \quad (1)$$

where J is the number of projections and $m(j)$ the number of detectors for the j -th view and θ is the scan angle.

The object of interest lies in a finite region $\mathcal{D}$ contained in $\mathbb{R}^2$. The entropy of the image can be defined as

³J. Radon, "Ueber die Bestimmung von Funktionen durch ihre Integralwerte laengs gewisser Mannigfaltigkeiten." Ber. Verh. Saechs. Akad. Wiss. Leipzig, Math. Phys. Kl. Vol. 69, pp. 262-277, 1917.

⁴R.T. Smith, C.K. Zoltani, "An Application of the Finite Element Method to Maximum Entropy Tomographic Image Reconstruction." BRL Report (in preparation).

$$\eta(f) = - \int \int_{\mathcal{D}} |f(x,y)| \ln[|f(x,y)|A] \, dx dy \quad (2)$$

where A is the area of $\mathcal{D}$ and $f \in \mathcal{L}^2(\mathcal{D})$, the set of square integrable functions in $\mathcal{D}$, i.e.

$$\int \int_{\mathcal{D}} f^2 \, dA < \infty \text{ holds.} \quad (3)$$

Deviating from previous approaches, instead of maximizing the entropy with the measured values as constraints, we minimize minus the entropy plus a penalty term subject to some known, a priori bounds. That is, f can be determined as the solution of the constrained optimization problem

$$\inf_{f \in \mathcal{L}} E(f) = \inf_{f \in \mathcal{L}} -\eta(f) + \gamma \sum_{j,m} (G_{jm} - S_{jm}(f))^2 \quad (4)$$

where the constraints set $\mathcal{L}$ is defined as

$$\mathcal{L} = \{ f \in \mathcal{L}^2(\mathcal{D}) : a \leq f \leq b, \text{ and } f = 0 \text{ in } \mathbb{R}^2 \setminus \mathcal{D} \} \quad (5)$$

where we usually require $a > 0$ and $b < \infty$.

From the theory of penalty functions, we know that if we take $\mathcal{L} = \mathcal{L}^2(\mathcal{D})$, then as $\gamma \rightarrow \infty$, the solution of the unconstrained minimization problem converges to the solution of the equality constrained problem solved by Minerbo². By taking a sufficiently large value of the penalty parameter γ , the residual error, $\sum (G_{jm} - S_{jm}(f))^2$ can be made sufficiently small to achieve the desired fidelity in the reconstructed image. In practice, of course, the values of G_{jm} are degraded by noise and we wish only to obtain a total residual error within some tolerance determined by the known accuracy of the measurements. Also, we have included a priori information in the problem formulation, by choosing a and b so that the attenuation lies within some known physical limits.

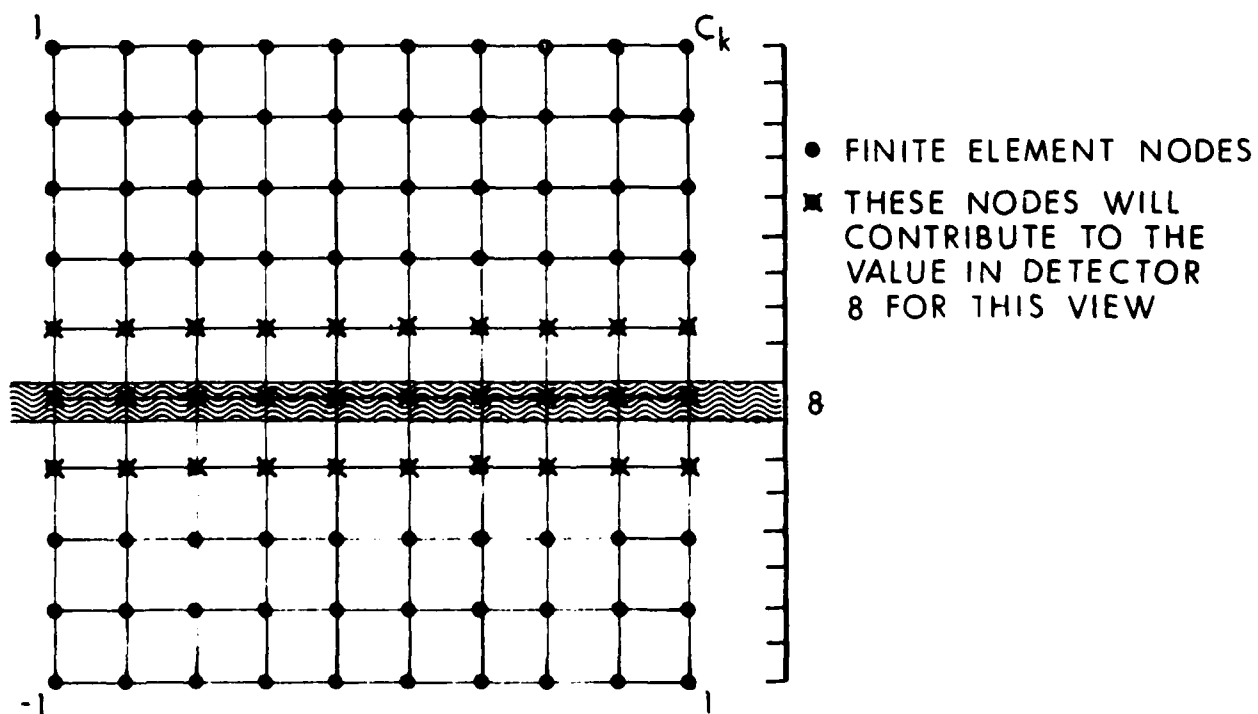
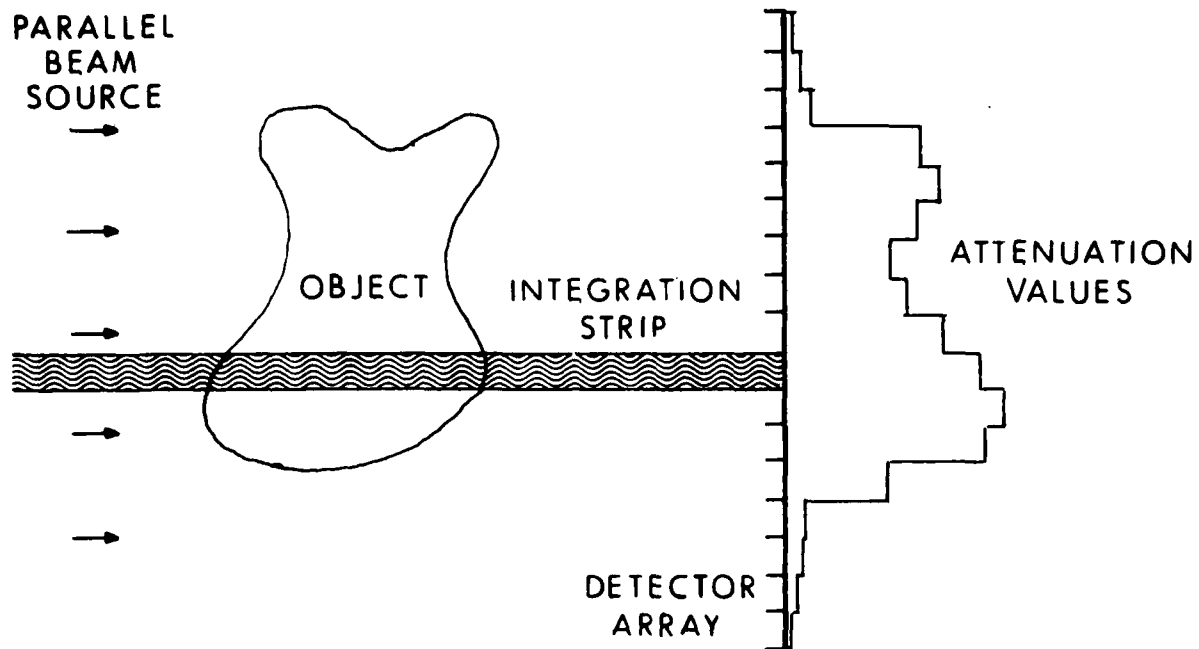


Figure 1. Scanning Geometry

The solution of (4) can be approximated by solving the problem in a finite dimensional subspace of $L^2(\mathcal{D})$, S^h . Let $\{\phi_1(x), \dots, \phi_n(x)\}$ be a basis for S^h and for any $c = (c_1, c_2, \dots, c_n)$ in $\mathbb{R}^n$ let

$$f_c(x) = \sum_{i=1}^n c_i \phi_i(x). \quad (6)$$

It is shown in [4] that, for a certain class of approximating subspaces (including the one used in the present work), the solution of (4) out of S^h converges to the solution of the infinite dimensional optimization problem, as h tends to zero. Precise estimates of the deviation of the reconstructed image from that of the true phantom are out of the question at this time, as an analytic relationship between the maximum entropy solution and the true image is unknown.

The finite dimensional constrained optimization problem then, is to determine f_c which minimizes

$$E(f_c) = -\eta \left(\sum_i c_i \phi_i \right) + \gamma \sum_{j,m} (G_{jm} - S_{jm} \left(\sum_i c_i \phi_i \right))^2 \quad (7)$$

subject to

$$a \leq \sum_i c_i \phi_i(x) \leq b, \text{ for all } x \in \mathcal{D} \text{ and } a > 0.$$

To solve this nonlinear, convex programming problem, a uniform mesh is superimposed on the region $\mathcal{D}$ with step size h in both coordinate directions. A product of piecewise linear functions, $\phi_{ij}(x, y)$,

$$\phi_{ij}(x, y) = \phi_i(x) \phi_j(y), \quad \begin{aligned} i &= 1, \dots, m_1 \\ j &= 1, \dots, m_2 \end{aligned} \quad (8)$$

is used as a basis for S^h . Here, ϕ_i denotes the usual linear finite element basis function

$$\begin{aligned} &0, \text{ if } x \leq x_{i-1} \text{ or } x \geq x_{i+1} \\ \phi_i(x) &= (x - x_{i-1})/h \text{ if } x_{i-1} \leq x \leq x_i \\ &(x_{i+1} - x)/h \text{ if } x_i \leq x \leq x_{i+1} \end{aligned} \quad (9)$$

where $x_i = ih$.

For convenience, we write

$$\phi_k(x, y) = \phi_i(x)\phi_j(y), \quad k = i + (j - 1)m_1 \quad (10)$$

then

$$f_c(x, y) = \sum_{k=1}^M c_k \phi_k(x, y)$$

where $M = m_1 m_2$.

Noting the compact support of the ϕ_k 's, it can be shown that

$$a \leq f_c(x, y) \leq b \text{ for all } (x, y) \in \mathcal{D}$$

if and only if $a \leq c_k \leq b$, for all $k = 1, \dots, M$.

The optimization problem reduces to one with linear inequality constraints, i.e. determine c which minimizes

$$E(f_c) = -\eta(f_c) + \nu \sum_{j,m} (G_{jm} - S_{jm}(f_c))^2 \quad (11)$$

subject to $a \leq c_k \leq b$, $k = 1, \dots, M$.

The problem then is to calculate the vector $c = (c_1, \dots, c_M)^T$ for given values of ν , a and b .

For the optimization step of the algorithm we used MINOS⁵, a FORTRAN code developed for constrained optimization problems. The user supplies the function to be optimized, the constraints and some ancillary files.

The calculation proceeds as follows: a preprocessor program (see Fig. 2a) reads the number of nodes in the mesh geometry, the number of projection angles

⁵B.A. Murtagh, M.A. Saunders, "MINOS 5.0 User's Guide." Systems Optimization Laboratory, Department of Operations Research, Technical Report SOL 83-20, Stanford University, Stanford, CA, December, 1983.

and their values (the ANG.DAT file), and the number of detectors for each projection angle (view). The preprocessor creates a weights file SJM.DAT, which indicates the contribution of each particular finite element (geometry cell) to each detector at each angle.

The main program is the optimizing routine MINOS (see Fig. 2b). A first guess at the coefficients c_k is read into MINOS. On the first pass through, the subroutine FUNOBJ reads the measurements file GJM.DAT, which contains the attenuation values indicating how much of the incident beam was absorbed by its traverse through the target. These measurements values are scaled such that the maximum attenuation is set to 1.0. On each successive iteration, FUNOBJ accesses the weights file SJM.DAT in its calculation of the entropy ENT for the present values of the coefficients c_k and the terms

$$EN(k) = \int \int_D \phi_k(x,y) \ln \left[\sum_{k=1}^M c_k \phi_k(x,y) \right] dx dy \quad (12)$$

which are used in computing the gradient of the object function. For the quadrature of the equation (12) the adaptive grid routine QUANC8⁶ was used.

With the value of ENT and EN(k), FUNOBJ will compute the values of the object function F(c) and the gradient function G where

$$F(c) = -\eta \left(\sum_{k=1}^M c_k \phi_k(x,y) \right) + \gamma \sum_{j,m} \left[G_{jm} - \sum_{k=1}^M c_k S_{jm}(\phi_k) \right]^2 \quad (13)$$

and

$$G(c) = \nabla F(c) = \sum_{k=1}^M e_k \{ h^2 + \int \int_{E^k} \phi_k(x,y) \ln \left[\sum_{k=1}^M c_k \phi_k(x,y) \right] dx dy \\ - 2\gamma \sum_{j,m} \left[G_{jm} - \sum_{k=1}^M c_k S_{jm}(\phi_k) \right] S_{jm}(\phi_k) \} \quad (14)$$

⁶G.E. Forsythe, M.A. Malcolm, C.B. Moler, Computer Methods for Mathematical Computations, Prentice Hall, 1977.

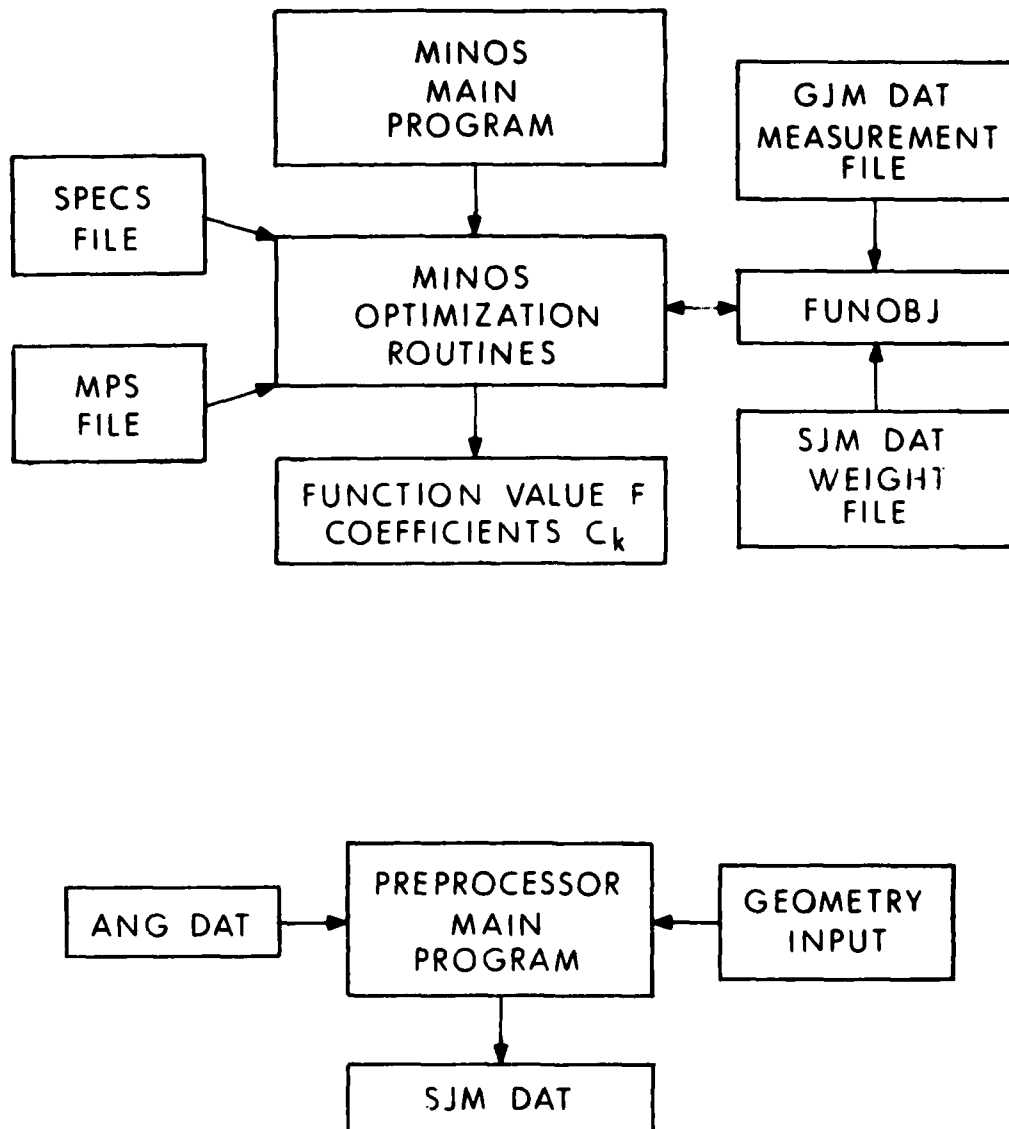


Figure 2. Flow Chart of the Algorithm

where e_k is the k-th unit vector, i.e. $e_k = (0, 0, \dots, 1, \dots, 0)^T$ and E^k is the support of the k-th basis function, $\phi_k(x, y)$. The values of F and G are then passed back to MINOS for the next step in the optimization. The value of the penalty parameter γ is problem dependent and some experimentation is needed to determine the best value.⁷

The solution can be made arbitrarily close to the optimal solution by choosing a large enough value for γ . An analytical method for determining the optimal penalty is not available. Also, some caution needs to be exercised in picking the value to avoid ill-conditioning or slow convergence. In this problem the penalty parameter was increased gradually and it was found that $\gamma = 75$ yielded the best result, i.e. the smallest error in the reconstruction.

III. IMPLEMENTATION OF THE TECHNIQUE

A. Mathematical Phantoms

The computer code GOLEM⁸ was used to generate the x-ray absorption data from mathematical phantoms for input to the reconstruction algorithms. For this study, three examples were generated, assuming a parallel mode of scanning, using a technique described in Ref. 8. Physically, the target objects are placed between a source of monochromatic parallel beam x-rays and a straight line of detectors perpendicular to the x-ray transmission. For each of the examples, the phantoms were set within a square target grid of 30 unit cells on each side. The x-ray source was placed 69 units from the center of the target grid. A line of 25 detectors was placed 16 units from the center of the target grid, opposite the x-ray source. Data was produced from five projection angles equally spaced around the target. A square reconstruction grid of 30 unit cells on each side spans the width of the 25 detector bins.

The first phantom consisted of a tube 6 units in diameter, with unit density on a 0.1 density background, whose center was placed on the axis of the field of scan. For the second sample problem, three identical, solid cylinders were placed at arbitrary positions within the target area. In the third problem, a solid cylinder was placed inside a thick-walled hollow cylinder, with both cylinders centered at the target origin. For all the examples, the cylinders were given a density of 1 while the remainder of the target grid was assigned a background density of 0.1. A cross-sectional view of the sample problems is given in Figure 1.

⁷ M.S. Bazaraa, C.M. Shetty, Nonlinear Programming, John Wiley, New York, 1979.

⁸ M.D. Altschuler, T. Chang, A. Chu, "Rapid Computer Generation of Three Dimensional Phantoms and Their Cone Beam X-Ray Projections." Medical Image Processing Group Technical Report No. MIPG 16, State University of New York at Buffalo, November 1978.

B. Results

The sample phantoms were reconstructed using our new algorithm and then compared with the results of the currently preferred sparse data technique MENT². Figure 4a shows the reconstructed density plot of the first example using the new technique, while the adjoining Figure 4b illustrates the MENT results for the same problem. These figures are both three-dimensional grid representations of the reconstructed density (with hidden lines removed). The 31x31 grid used for the reconstruction (the actual finite element grid for Figure 4a) is shown in the middle of the 51x51 grid, with points outside the 31x31 grid being given density zero. One should note the high degree of correspondence between the reconstructions of Figures 4a and 4b.

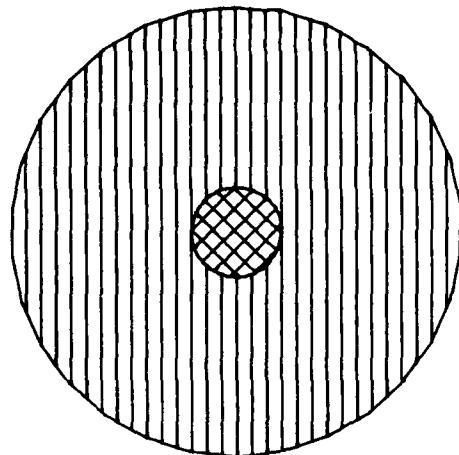
Figure 5a gives the reconstructed density plot of the second example. The three solid cylinders of unit density stand out vividly against an undulating background of density 0.1. The five projection angles can be picked out as the "ridges" or "humps" which stretch through the object space in Figure 5a. One should notice from Figure 3b that one of the three cylinders is rather close to the edge of the target grid. The MENT algorithm has difficulty with nonzero density near edges. In Figure 5b one can see the MENT reconstruction of the second sample problem using the same projection data as that used in Figure 5a. Of course, the reconstruction is completely unrecognizable. In Figure 5c we demonstrate the results of a MENT run in which the data from the three cylinder geometry case is reconstructed in a larger area (a 51 x 51 grid). Moving the cylinders away from the edge of the reconstruction grid allows the MENT code to smooth its results to zero at the boundaries of the reconstruction grid. In particular, the MENT algorithm artificially forces the density to zero near the edges of the target grid, while the new method correctly shows a nonzero density.

The results for the third sample problem are given in Figures 6 and 7. Figure 6 gives density surface plots, comparing the new algorithm with MENT. Finally in Figure 7, a vertical slice through the center of the density plot is shown for both methods. In this case, note that there is very good agreement between the two methods. However, as with the second example, MENT has forced the density to zero near the edges.

The new algorithm was run on the CRAY XMP/12 computer at the Naval Research Laboratory in Washington, DC. The results shown were obtained using approximately 100 iterations of the MINOS optimization code and required approximately 10 minutes of cpu time. The MENT algorithm was run on the CDC CYBER 70/76 computer at the Ballistic Research Laboratory, Aberdeen Proving Ground, MD. These results required only a few seconds of cpu time.

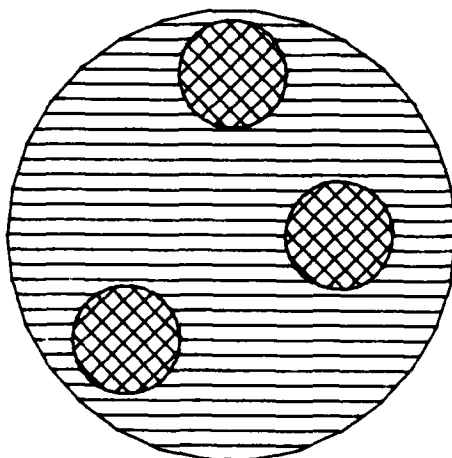
Although the new method requires substantially more computer time and memory than the MENT algorithm, we believe that it still represents a significant advance. Very sparse data is all that is available in many industrial applications. One can employ no mathematical trickery to change this fact. In some of these cases, where the data fails to fall off to zero near the edges, the currently preferred method MENT will not produce an even remotely recognizable reconstruction. Our new algorithm has removed this "edge condition" restriction and although a costly process (in terms of computer time), it will yield a reasonable reconstruction. We believe that the computer

time and memory requirements may be reduced by developing more efficient codes for the computation of the cost functional and gradient terms in (13) and (14) and possibly by the development of a customized optimization routine.



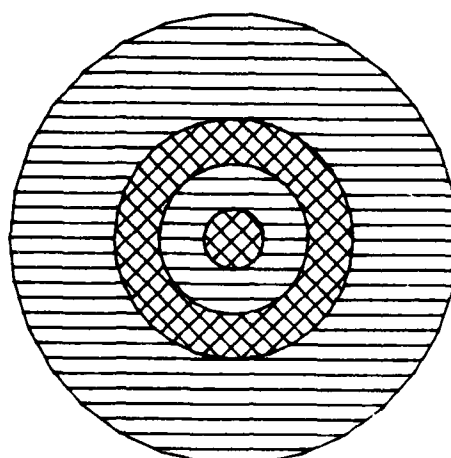
a. Sample Problem One.

	xc	yc	rad	density
background	0.0	0.0	15.0	0.1
1	0.0	0.0	3.0	1.0



b. Sample Problem Two

	xc	yc	rad	density
background	0.0	0.0	15.0	0.1
1	-7.0	-7.0	3.6	1.0
2	0.0	10.7	3.6	1.0
3	7.2	0.0	3.6	1.0

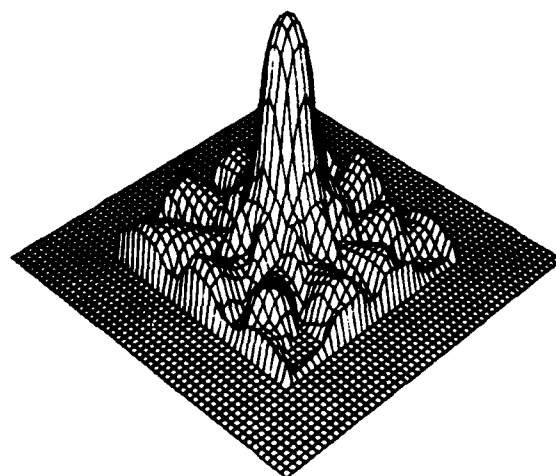


c. Sample Problem Three

	xc	yc	rad	density
background	0.0	0.0	15.0	0.1
1	0.0	0.0	2.0	1.0
2	0.0	0.0	5-8.0	1.0

Figure 3.a. Object Geometry Sample Problem One
b. Object Geometry Sample Problem Two
c. Object Geometry Sample Problem Three

a.



b.

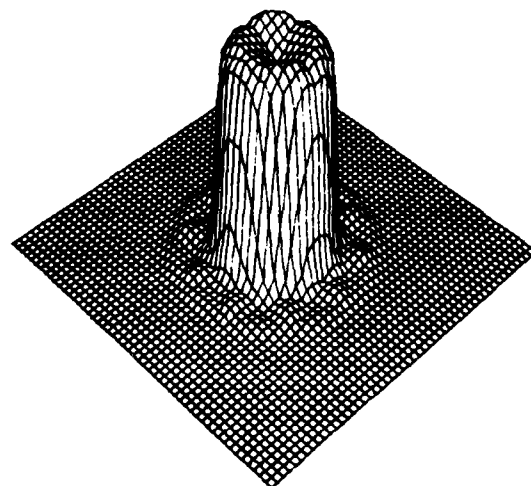
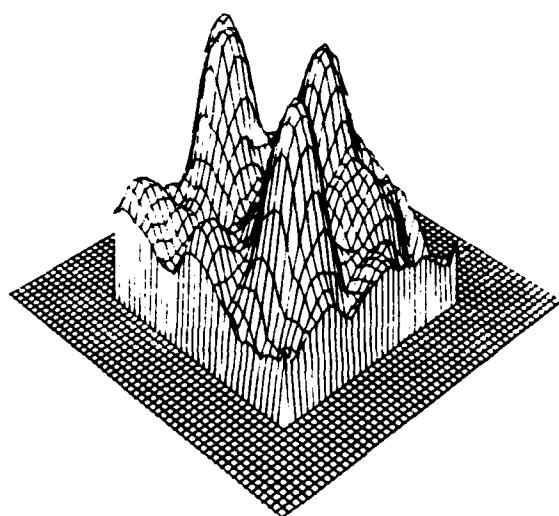
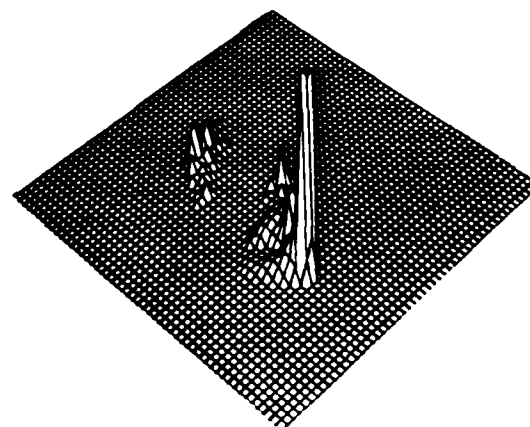


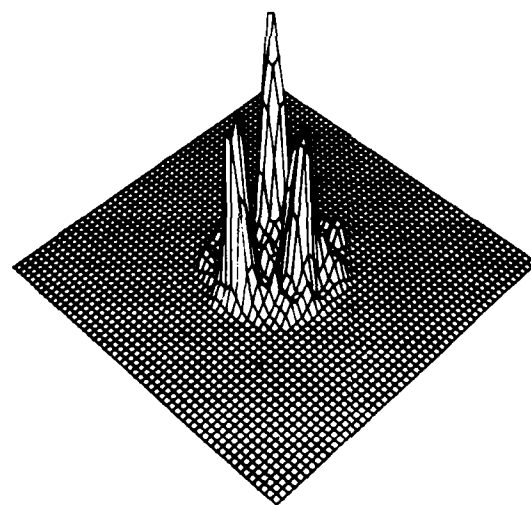
Figure 4. a. Sample Problem One: 3D Density Plot using FEME Code
b. MENT Results from the Same Data



a.

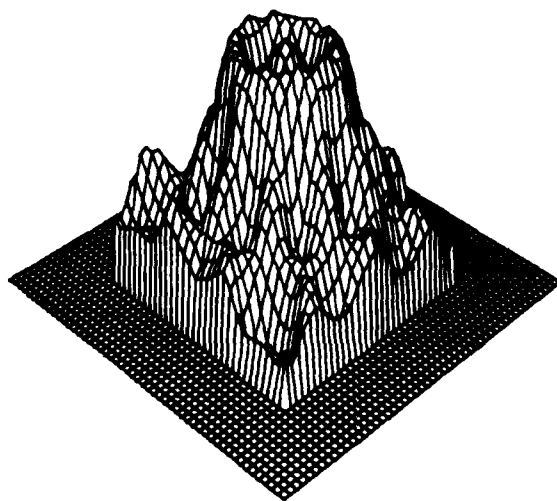


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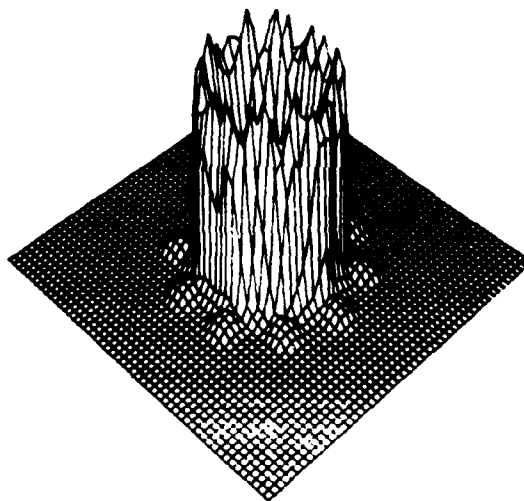


c.

Figure 5. a. Sample Problem Number Two: 3D Density Plot Using FEME Code
 b. MENT Results
 c. MENT Results with Edge of Object Displaced from Edge of Computational Grid



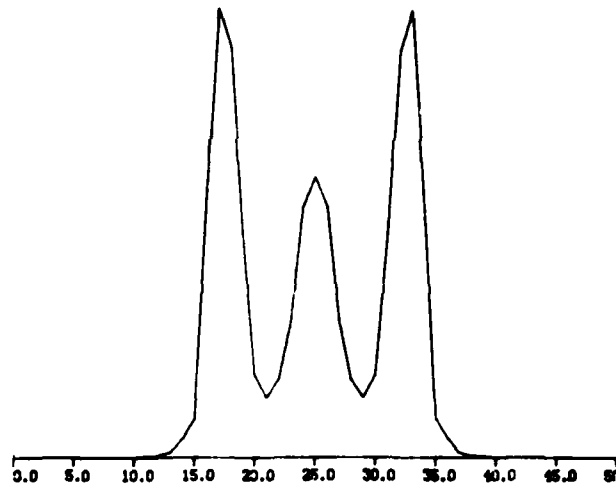
a.



b.

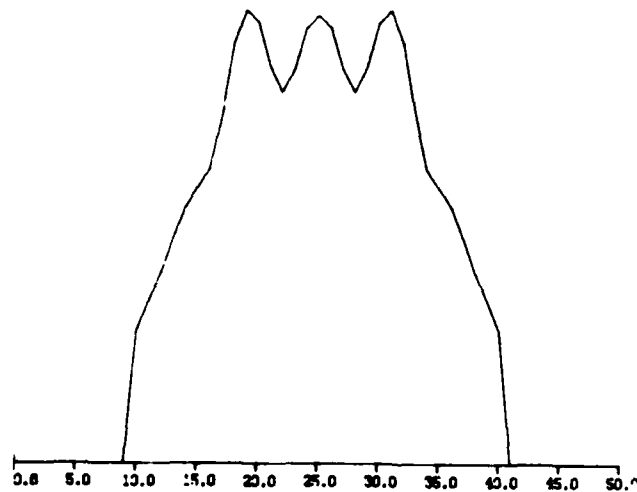
Figure 6.a. Density Surface Plot, Problem Three: FEME Results
 b. Density Surface Plot, Problem Three: MENT Results

GRID
LINE 25



a.

GRID
LINE 25



b.

Figure 7. a. Sample Problem Number Two: Center Slice, FEM Results
b. Sample Problem Number Two: Center Slice, MENT Results

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APPENDIX

A listing of the computer code follows. Note that the MINOS subroutines are not included.

```

SUBROUTINE FUNOBJ(MODE,NN,C,F,G,NSTATE,NPROB,Z,NWCORE)
C
C   THIS SUBPROGRAM WILL COMPUTE THE OBJECT FUNCTION (F)
C   AND ITS GRADIENT (G(K)) CORRESPONDING TO THE CURRENT
C   VALUES OF THE COEFFICIENTS, C(K) COMPUTED BY MINOS.
C
C   THESE VALUES ARE THEN PASSED BACK TO MINOS TO
C   CONTINUE THE OPTIMIZATION PROCESS.
C
C
C   DIMENSION C(NN),EN(289),G(NN),GJM(231), SJMDAT(20000)
C   LOGICAL FIRST
C   DATA FIRST/.TRUE./
C   WRITE(6,37)
37  FORMAT(' THE COEFFICIENTS C(K)')
C   WRITE(6,35) (C(INDEX),INDEX=1,289)
35  FORMAT(17F7.3)
C   IF (FIRST) THEN
C     WRITE(6,22)
22  FORMAT(' PERFORMING SET-UP OPERATIONS IN FUNOBJ')
C     OPEN (4,FILE='SJMDAT',ACCESS='SEQUENTIAL',FORM='UNFORMATTED')
C     READ (4) SJMDAT
C     OPEN (7,FILE='GJM.DAT')
C     REWIND(7)
C
C     N=6
C     M=11
C     JA=5
C     IND=(2*N+1)**2
C     H=1./N
C
C     N  = NUMBER OF GRID POINTS ON EITHER SIDE OF THE ORIGIN
C     M  = NUMBER OF PROJECTION STRIPS
C     JA = THE NUMBER OF PROJECTION ANGLES, I.E. # OF VIEWS
C     IND = NUMBER OF FINITE ELEMENTS
C     H  = MESH WIDTH
C
C     THE GJM(N)'S ARE THE MEASUREMENTS OF THE X-RAY INTENSITY.
C     THESE ARE STORED IN THE FILE GJM.DAT.
C
C     DO 492 JJA=1,JA
C     DO 492 MA=1,M
492  READ(7,493) GJM((JJA-1)*M+MA)
493  FORMAT(E15.3)
C     CLOSE(7,STATUS='DELETE')
C     WRITE(6,38)
38  FORMAT(' THE MEASUREMENTS FILE')
C     DO 33 MA=1,M
33  WRITE(6,495)(GJM((JJA-1)*M+MA),JJA=1,JA)
495  FORMAT(1P5E15.3)

```

```

C      RELERR AND ABSERR ARE THE RELATIVE AND ABSOLUTE
C      ERRORS ALLOWED IN THE NUMERICAL INTEGRATIONS
C
      RELERR=5E-6
      ABSERR=0.

C
C      GAMMA IS THE PENALTY PARAMETER.
C      FOR CONVERGENCE TO THE MAXIMUM ENTROPY SOLUTION,
C      WE NEED TO TAKE A SEQUENCE OF VALUES OF GAMMA
C      TENDING TO INFINITY, OR TAKE A SUFFICIENTLY LARGE VALUE
C      OF GAMMA SO THAT THE RESIDUAL, RES IS SUFFICIENTLY SMALL.
C
      GAMMA=50.0
      WRITE(6,39) GAMMA
39      FORMAT(' GAMMA=',F5.1)
      FIRST=.FALSE.
      WRITE(6,24)
24      FORMAT(' FINISHED WITH SET-UP PROCEDURES IN FUNOBJ')
      ENDIF

C
      CALL ENTR(EN,ENT,N,RELERR,ABSERR,C)

C
C      THE SUBROUTINE ENTR COMPUTES THE VALUES OF THE ENTROPY
C      TERMS EN(K) AND THE ENTROPY ENT FOR THE CURRENT VALUES OF C(K)
C
      RES=0.
      DO 420 JTA=1,JA
        DO 420 MI=1,M
          SUM=0.
          DO 410 K=1,IND
            JJ = (K-1)*M+(JTA-1)*IND*M+MI
32          FORMAT(' JJ=',I10)

C
C      MAINF.FOR COMPUTES THE VALUES OF SJM(K), BUT STORES THESE
C      VALUES IN SJM.DAT IN A DIFFERENT ORDER FROM THAT IN WHICH
C      THEY MUST BE ACCESSED BY FUN. JJ GIVES THE DESIRED RECORD
C      NUMBER IN THE DIRECT ACCESS FILE SJM.DAT.
C
410          SUM=SUM+C(K)*SJM(JJ)
420          RES=RES+(GJM((JTA-1)*M+MI)-SUM)**2
C
C      RES IS THE RESIDUAL ERROR IN MEETING THE MEASUREMENTS.
C
      F = -ENT + GAMMA*RES
      WRITE(6,34) F,ENT,RES
34      FORMAT(' F=',E14.5,' ENT=',E14.5,' RES=',E14.5)

```

```

C      THIS SECTION COMPUTES THE GRADIENT TERMS
C
DO 440 K=1, IND
  SU2=0.
  DO 460 JTA=1, JA
    DO 460 MI=1, M
      SUM=0.
      DO 450 KI=1, IND
        JJ=(KI-1)*M+(JTA-1)*IND*M+MI
        SUM=SUM+C(KI)*SJMDAT(JJ)
450      J2=(K-1)*M+(JTA-1)*IND*M+MI
460      SU2=SU2+(GJM((JTA-1)*M+MI)-SUM)*SJMDAT(J2)
440      G(K) =-H*H*(1.+ALOG(4.)) + EN(K)-2.*GAMMA*SU2
        RETURN
C
800 PRINT *, ' ERROR/FUNOBJ - EOF ON UNIT 4'
      STOP
810 PRINT *, ' ERROR/FUNOBJ - ERR ON UNIT 4'
      PRINT *, ' IOSTAT = ', IONUM
      STOP
END

C
C
C
SUBROUTINE ENTR(EN, ENT, N, RELERR, ABSERR, C)
C
C      NUMERICAL COMPUTATION OF ENTROPY TERMS
C
C      DIMENSION C(*), EN(*)
C      IND=(2*N+1)**2
C
C      IND GIVES THE NUMBER OF FINITE ELEMENTS IN THE GRID
C
DO 50 K=1, IND
  L=((K-1)/(2*N+1))-N
  I=K-(L+N)*(2*N+1)-N-1
C
C      I*H AND L*H GIVE THE X AND Y COORDINATES OF THE
C      CENTROID OF THE FINITE ELEMENT, RESPECTIVELY
C
C
C      COMPUTE ENTROPY QUADRANT-BY-QUADRANT
C
C      INITIALIZE ENTROPY
C
      EN(K) = 0.
      ENT = 0.
C
C      ENT IS THE ENTROPY. EN(K) IS THE CONTRIBUTION
C      TO THE ENTROPY FROM THE KTH FINITE ELEMENT
C

```

```

C      FIRST QUADRANT
C
      IF (I.EQ.N.OR.L.EQ.N) GOTO 60
      CALL QUAD(N,I,L,C,K,AN,RELEERR,ABSERR,1)
      EN(K) = EN(K)+AN
C
C      SECOND QUADRANT
C
      IF (I.EQ.-N.OR.L.EQ.N) GOTO 70
      CALL QUAD(N,I,L,C,K,AN,RELEERR,ABSERR,2)
      EN(K) = EN(K)+AN
C
C      THIRD QUADRANT
C
      IF (I.EQ.-N.OR.L.EQ.-N) GOTO 80
      CALL QUAD(N,I,L,C,K,AN,RELEERR,ABSERR,3)
      EN(K) = EN(K)+AN
C
C      FOURTH QUADRANT
C
      IF (I.EQ.N.OR.L.EQ.-N) GOTO 90
      CALL QUAD(N,I,L,C,K,AN,RELEERR,ABSERR,4)
      EN(K) = EN(K)+AN
90     ENT = ENT+C(K)*EN(K)
50     CONTINUE
      RETURN
      END
C
C      FUNCTION SUBPROGRAM FOR INTEGRAND
C
      FUNCTION FN(X,J,I,K,N,C,H)
      DIMENSION C(*)
      IF (J.EQ.1.OR.J.EQ.4) GOTO 210
      F=X-(I-1.)*H
      GOTO 220
210     F=(I+1.)*H-X
C
C      THE VALUE OF J WILL DETERMINE WHICH QUADRANT OF THE
C      FINITE ELEMENT WE ARE LOOKING AT.
C
220     IF (J.EQ.1) GOTO 230
      IF (J.EQ.2) GOTO 240
      IF (J.EQ.3) GOTO 250
      GOTO 260
230     AJ = (C(K+N+1)-C(K+1))*(X-I*H)+(C(K+N)-C(K))*((I+1.)*H-X)
      CJ = C(K+1)*(X-I*H)+C(K)*((I+1.)*H-X)

```

```

      GOTO 300
240      AJ = (C(K+N-1)-C(K-1))*(I*H-X)+(C(K+N)-C(K))*(X-(I-1.)*H)
      CJ = C(K-1)*(I*H-X)+C(K)*(X-(I-1.)*H)
      GOTO 300
250      AJ = (C(K-N-1)-C(K-1))*(I*H-X)+(C(K-N)-C(K))*(X-(I-1.)*H)
      CJ = C(K-1)*(I*H-X)+C(K)*(X-(I-1.)*H)
      GOTO 300
260      AJ = (C(K-N+1)-C(K+1))*(X-I*H)+(C(K-N)-C(K))*((I+1.)*H-X)
      CJ = C(K+1)*(X-I*H)+C(K)*((I+1.)*H-X)
300      IF (AJ.EQ.0.) GOTO 310
      IF (ABS(AJ).LT.1E-6) GOTO 310
      BJ=AJ+CJ
      G = BJ*BJ*LOG(BJ)/(2.*AJ*AJ)-CJ*(AJ+BJ)*LOG(CJ)/(2.*AJ*AJ)
      -CJ/(2.*AJ)
D      GOTO 320
310      G = .75 + .5*LOG(CJ)
320      FN = F * G
      RETURN
      END

C
C
      SUBROUTINE QUAD(N,I,L,C,K,AN,RELERR,ABSERR,J)
C
C      QUAD SETS UP THE PARAMETERS FOR THE NUMERICAL QUADRATURE
C      QUANC8 PERFORMS AN 8-POINT ADAPTIVE GRID QUADRATURE.
C
      DIMENSION C(*)
      H=1./N
      IF (J.EQ.1.OR.J.EQ.4) GOTO 110
      A = (I-1.)*H
      B = I*H
      GOTO 115
110      A = I*H
      B = (I+1.)*H
115      CALL QUANC8(A,B,ABSERR,RELERR,RESULT,ERREST,NOFUN,FLAG,
D      J,I,K,N,C,H)
      IF (FLAG.NE.0.) WRITE(*,2) FLAG
2      FORMAT (48H WARNING..RESULT MAY BE UNRELIABLE.      FLAG = ,F6.2)
      AN = RESULT+(H*H/4.)*(LOG(4.)-LOG(H))-3.*H*H/8.
      RETURN
      END

```

```

C      SUBPROGRAM FOR ADAPTIVE GRID QUADRATURE
C
C      SUBROUTINE QUANC8(A,B,ABSERR,RELERR,RESULT,ERREST,NOFUN,FLAG,
D      J,I,K,N,C,H)
C
C      DIMENSION QRIGHT(31),F(16),X(16),FSAVE(8,30),XSAVE(8,30),C(*)
C
C      LEVMIN=1
C      LEVMAX=30
C      LEVOUT=6
C      NOMAX=5000
C      NOFIN=NOMAX-8*(LEVMAX-LEVOUT+2*(LEVOUT+1))
C
C      W0=3956./14175.
C      W1=23552./14175.
C      W2=-3712./14175.
C      W3=41984./14175.
C      W4=-18160./14175.
C
C      FLAG=0.
C      RESULT=0.
C      COR11=0.
C      ERREST=0.
C      AREA=0.
C      NOFUN=0
C      IF (A.EQ.B) RETURN
C
C      LEV=0
C      NIM=1
C      X0=A
C      X(16)=B
C      QPREV=0.
C      F0=FN(X0,J,I,K,N,C,H)
C      STONE=(B-A)/16.
C      X(8)=(X0+X(16))/2.
C      X(4)=(X0+X(8))/2.
C      X(12)=(X(8)+X(16))/2.
C      X(2)=(X0+X(4))/2.
C      X(6)=(X(4)+X(8))/2.
C      X(10)=(X(8)+X(12))/2.
C      X(14)=(X(12)+X(16))/2.
C      DO 25 JT=2,16,2
25      F(JT)=FN(X(JT),J,I,K,N,C,H)
C      NOFUN=9
C

```

```

C
30      X(1)=(X0+X(2))/2.
      F(1)=FN(X(1),J,I,K,N,C,H)
      DO 35 JP=3,15,2
          X(JP) = (X(JP-1)+X(JP+1))/2.
35      F(JP)=FN(X(JP),J,I,K,N,C,H)
      NOFUN=NOFUN+8
      STEP=(X(16)-X0)/16.
      QLEFT=(W0*(F0+F(8))+W1*(F(1)+F(7))+W2*(F(2)+F(6))
D          +W3*(F(3)+F(5))+W4*(F(4))*STEP
      QRIGHT(LEV+1)=(W0*(F(8)+F(16))+W1*(F(9)+F(15))+W2*(F(10)+F(14))
D          +W3*(F(11)+F(13))+W4*(F(12))*STEP
      QNOW=QLEFT+QRIGHT(LEV+1)
      QDIFF=QNOW-QPREV
      AREA=AREA+QDIFF

C
C
      ESTERR=ABS(QDIFF)/1023.
      TOLERR=AMAX1(ABSERR,RELEERR*ABS(AREA))*(STEP/STONE)
      IF (LEV.LT.LEVMIN) GOTO 50
      IF (LEV.GE.LEVMAX) GOTO 62
      IF (NOFUN.GT.NOFIN) GOTO 60
      IF (ESTERR.LE.TOLERR) GOTO 70

C
C
50      NIM=2*NIM
      LEV=LEV+1

C
      DO 52 IT=1,8
          FSAVE(IT,LEV)=F(IT+8)
          XSAVE(IT,LEV)=X(IT+8)
52
C
      QPREV=QLEFT
      DO 55 IQ=1,8
          JQ=-IQ
          F(2*JQ+18)=F(JQ+9)
          X(2*JQ+18)=X(JQ+9)
55
      GOTO 30

C
60      NOFIN=2*NOFIN
      LEVMAX=LEVOUT
      FLAG=FLAG+(B-X0)/(B-A)
      GOTO 70

C
62      FLAG=FLAG+1.

C
70      RESULT=RESULT+QNOW
      ERREST=ERREST+ESTERR
      COR11=COR11+QDIFF/1023.

C

```



```

C
72      IF (NIM.EQ.2*(NIM/2)) GOTO 75
          NIM=NIM/2
          LEV=LEV-1
          GOTO 72
75      NIM=NIM+1
          IF (LEV.LE.0) GOTO 80
C
          QPREV=QRIGHT(LEV)
          X0=X(16)
          F0=F(16)
          DO 78 IL=1,8
              F(2*IL)=FSAVE(IL,LEV)
78      X(2*IL)=XSAVE(IL,LEV)
          GOTO 30
C
C
80      RESULT=RESULT+COR11
C
C
          IF (ERREST.EQ.0.) RETURN
          TEMP=ABS(RESULT)+ERREST
82      IF (TEMP.NE.ABS(RESULT)) RETURN
          ERREST=2.*ERREST
          GOTO 82
          END

```

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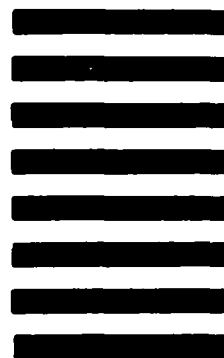


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