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Journal Title: SIAM Journal on Scientific Computing
Volume: Volume 39, Number 5
Publisher: Society for Industrial and Applied Mathematics | 2017-01-01, Pages B860-B885
Type of Work: Article | Final Publisher PDF
Publisher DOI: 10.1137/17M1114132
Permanent URL: https://pid.emory.edu/ark:/25593/tdvbm

Final published version: http://dx.doi.org/10.1137/17M1114132

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Accessed February 28, 2020 3:43 PM EST
A LAGRANGIAN GAUSS–NEWTON–KRYLOV SOLVER FOR
MASS- AND INTENSITY-PRESERVING DIFFEOMORPHIC
IMAGE REGISTRATION

ANDREAS MANG† AND LARS RUTHOTTO‡

Abstract. We present an efficient solver for diffeomorphic image registration problems in the
framework of large deformation diffeomorphic metric mapping (LDDMM). We use an optimal con-
trol formulation, in which the velocity field of a hyperbolic PDE needs to be found such that the
distance between the final state of the system (the transformed/transported template image) and the
observation (the reference image) is minimized. Our solver supports both stationary and nonstation-
ary (i.e., transient or time-dependent) velocity fields. As transformation models, we consider both
the transport equation (assuming intensities are preserved during the deformation) and the contin-
uity equation (assuming masses are preserved). We consider the reduced form of the optimal control
problem and solve the resulting unconstrained optimization problem using a discretize-then-optimize
approach. A key contribution is the elimination of the PDE constraint using a Lagrangian hyper-
bolic PDE solver. Lagrangian methods rely on the concept of characteristic curves. We approximate
these curves using a fourth-order Runge–Kutta method. We also present an efficient algorithm for
computing the derivatives of the final state of the system with respect to the velocity field. This
allows us to use fast Gauss–Newton-based methods. We present quickly converging iterative linear
solvers using spectral preconditioners that render the overall optimization efficient and scalable. Our
method is embedded into the image registration framework FAIR and, thus, supports the most com-
monly used similarity measures and regularization functionals. We demonstrate the potential of our
new approach using several synthetic and real-world test problems with up to 14.7 million degrees
of freedom.

Key words. diffeomorphic image registration, large deformation diffeomorphic metric mapping,
onimal control, PDE-constrained optimization, Lagrangian methods

AMS subject classifications. 68U10, 49J20, 35Q93, 65M32, 76D55, 65K10

DOI. 10.1137/17M1114132

1. Introduction. In this paper, we present efficient numerical methods for dif-
femorphic image registration in the framework of large deformation diffeomorphic metric mapping (LDDMM) [9, 65, 23]. We use an optimal control formulation similar
to that in [10, 11, 12, 48, 49, 50]. Here, the task is to find a smooth velocity field
v such that the distance between two images (or densities), T (the template image)
and R (the reference image), is minimized, subject to some regularization norm for v
and a transformation model given by a hyperbolic partial differential equation (PDE)
that models the deformation of T. We consider the transport equation (assuming
intensities are related at corresponding points) and the continuity equation (assum-
ing that mass is preserved) as constraints. The connection between this approach
and traditional image registration formulations [53, 54] is that a sufficiently smooth

*Submitted to the journal’s Computational Methods in Science and Engineering section January
30, 2017; accepted for publication (in revised form) June 26, 2017; published electronically September
26, 2017.


Funding: The work of the first author was supported by the U.S. Department of Energy, Office
of Science, Office of Advanced Scientific Computing Research, Applied Mathematics program under
awards DE-SC0010518 and DE-SC0009286, and by NIH grant 10042242. The second author’s work
was supported in part by National Science Foundation (NSF) award DMS 1522599.

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velocity field $v$ gives rise to a diffeomorphism $y$ via the method of characteristics. Conversely, representing diffeomorphisms through velocity fields has been used for efficient statistical analysis; see, e.g., [3].

Solving the variational problem associated with LDDMM is, in theory, known to yield a diffeomorphic transformation $y$ if $v$ is sufficiently smooth [9, 23, 65]. Although the theory of diffeomorphic registration using LDDMM has been well explored [52, 70, 71], efficient numerical optimization has not. Until recently [5, 39, 49, 50], mostly first-order optimization methods were used; see, e.g., [9, 17, 58, 67]. A key component in LDDMM is the numerical method for solving the hyperbolic PDE. Hyperbolic PDE solvers can be roughly divided into Eulerian (in which the density is discretized at the same locations for each time point) and Lagrangian (in which the grid moves over time along the characteristic curves) solvers; see also [25, 45, 46]. Intermediates are semi-Lagrangian (SL) methods, which follow the velocity for a short time step and then estimate the density at fixed points. In this work, we use a Lagrangian solver.

It is well known that explicit Eulerian methods for hyperbolic PDEs require that the size of the time step be sufficiently small to ensure numerical stability. The maximal admissible time step size depends on the accuracy of the spatial discretization and the magnitude of the velocities. In optimal control problems like ours, the velocity field $v$ is not known a priori, and thus, it is difficult to come up with an efficient and stable choice of the time step. SL and Lagrangian solvers are explicit methods that, unlike explicit Eulerian methods, are stable without a restriction on the maximal admissible time step size. One drawback of SL methods is their memory requirements. For efficient derivative (or sensitivity) computations in Gauss–Newton-type optimization schemes, we have to store intermediate images [51]. Further, SL methods require a repeated interpolation of the initial image and may therefore introduce severe dissipation if implemented naively.\footnote{We note that interpolation errors and numerical diffusion can be minimized by, e.g., applying high-order interpolation schemes and/or evaluating the interpolation on a finer grid; this is costly.} As we will see, Lagrangian methods require only one image interpolation at the final time. Additionally, derivatives of the Lagrangian solver can be obtained efficiently without storing intermediate variables. A feature of SL and Lagrangian methods is that they can be easily modified to solve intensity- and mass-preserving problems, since the characteristic curves coincide.

The key idea of our work is to use a discretize-then-optimize strategy based on a Lagrangian hyperbolic PDE solver to efficiently solve the reduced formulation of the PDE-constrained optimization problem arising in LDDMM. We show that Lagrangian methods lead to a finite dimensional optimization problem that can be solved using an inexact Gauss–Newton method. Our PDE solver requires numerical computation of the characteristic curves. We use a fourth-order Runge–Kutta (RK4) method to numerically approximate the transformation $y$ that is associated with a, in general nonstationary, velocity field $v$. As we show, derivatives of the transformation with respect to $v$ can be derived analytically and computed efficiently. Due to the hyperbolic nature of the PDE, the derivatives can be represented as sparse matrices, and the procedure can be parallelized: characteristics starting at different points can be computed independently. Given these characteristics, the hyperbolic PDEs can be solved by a single interpolation step (for the advection equation) or the particle-in-cell method (for the continuity equation).

1.1. Contributions.
- We propose a discretize-then-optimize method for solving LDDMM using a Lagrangian hyperbolic PDE solver. Our scheme is based on an RK4 method.
to approximate the characteristic curves, and we derive an efficient algorithm for computing the derivative of the solver with respect to the velocities.

- The storage requirement of our method is independent of the number of time steps used in the numerical solver. Also, the Hessian of the objective function can be built explicitly at moderate costs, which is useful, e.g., to accelerate matrix-vector products. In this work, we use and numerically study the convergence of spectral preconditioners to iteratively solve the Gauss–Newton system.

- We extend the LDDMM framework to mass-preserving registration, which has been proved to be an adequate model for many relevant biomedical applications involving density images, e.g., in [16, 21, 30, 59, 61].

- We derive a flexible framework supporting both stationary and nonstationary velocity fields. Our methods are embedded into the FAIR framework [54]. This allows us to consider different regularization norms and distance measures. Our implementation is freely available as an add-on to FAIR at https://github.com/C4IR/FAIR.m/tree/master/add-ons/LagLDDMM

- We provide detailed numerical experiments using four different data sets that demonstrate the flexibility and effectiveness of our method. We show that our prototype implementation is competitive with state-of-the-art packages for diffeomorphic image registration [15, 60]. We study registration quality for synthetic benchmark problems and real-world applications leading to an optimization problem with up to 14.7 million degrees of freedom.

1.2. Related work. We limit this review to work closely related to ours. For a general insight into the area of image registration, its applications, and its formulation we refer the reader to [53, 54, 63]. Our work builds upon the LDDMM framework described in [23, 65, 9], which is based on the pioneering work on velocity-based fluid registration described in [20]. We adopt an optimal control point of view; we also do not directly invert for the transformation $y$ but for its velocity $v$. We arrive at a hyperbolic PDE-constrained optimization problem. We refer to [13, 31, 41, 43] for a general introduction into optimal control theory and developments in PDE-constrained optimization. Related optimal control formulations for diffeomorphic image registration can be found, e.g., in [10, 11, 12, 17, 38, 48, 49, 50, 51]. Other formulations for velocity-based diffeomorphic image registration are described in [4, 5, 66]. Our work also shares characteristics with optical flow formulations [11, 12, 17]. Our formulation for mass-preserving registration problems is related to the Monge–Kantorovich functional arising in optimal mass transport [10, 35].

Most work on large deformation diffeomorphic image registration still considers first-order methods for numerical optimization (see, e.g., [6, 7, 8, 9, 11, 17, 38, 44, 67]); the exceptions are [5, 48, 50, 49, 66]. First-order schemes for numerical optimization do in general require a larger number of iterations than do Newton-type optimization schemes. The work in [5] uses geodesic shooting and estimates the initial value of a nonstationary velocity field that parameterizes the diffeomorphism $y$. Other approaches that reduce the size of the optimization problem are based on stationary velocity fields; see, e.g., [40, 47, 49, 50, 51].

PDE-constrained optimization commonly requires a repeated solution of the for-

\footnote{We note that in LDDMM most implementations use a gradient descent scheme in the Sobolev space induced by the regularization operator (dual space). This leads to a significant speedup compared to standard gradient descent approaches. However, it has been demonstrated experimentally that Gauss–Newton–Krylov methods are superior [48].}
Table 1.1

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>DCT</td>
<td>Discrete cosine transform</td>
</tr>
<tr>
<td>FAIR</td>
<td>Flexible algorithms for image registration [54]</td>
</tr>
<tr>
<td>LDDMM</td>
<td>Large deformation diffeomorphic metric mapping</td>
</tr>
<tr>
<td>MRI</td>
<td>Magnetic resonance imaging</td>
</tr>
<tr>
<td>PDE</td>
<td>Partial differential equation</td>
</tr>
<tr>
<td>PET</td>
<td>Positron emission tomography</td>
</tr>
<tr>
<td>PIC</td>
<td>Particle-in-cell (method)</td>
</tr>
<tr>
<td>SSD</td>
<td>Sum-of-squared-differences</td>
</tr>
</tbody>
</table>

- **R(x)**: Reference/fixed image
- **T(x)**: Template image (image to be registered)
- **C**: PDE constraint
- **D**: Distance or similarity measure
- **S**: Regularization model (smoother)
- **α**: Regularization weight
- **x**: Spatial coordinate; \( x \in \Omega \)
- **Ω**: Spatial domain; \( \Omega \subset \mathbb{R}^d \)
- **v(x,t)**: Velocity field
- **u(x,t)**: Transported image intensities
- **y(x)**: Transformation/mapping
- **N**: Number of time steps for computing the characteristic
- **n**: Number of unknowns (i.e., the dimension of the discretized velocity field)
- **n_t**: Number of cells in the space-time grid
- **I**: Interpolation operator
- **∇**: Gradient operator
- **∇·**: Divergence operator
- **δ_t**: Time derivative

Thus, the design of an efficient forward solver is critical. The approaches described in [10, 17, 38, 48, 49, 50] are based on an Eulerian formulation. They employ explicit high-order schemes [11, 12, 38, 48, 50, 58], which suffer from a restriction on a maximally admissible time step; implicit schemes [10]; or explicit SL schemes [17, 49, 51]. The last types were originally proposed in the context of weather prediction [64]. They are a hybrid between Lagrangian and Eulerian schemes and are unconditionally stable. SL schemes have been used in the context of Lagrangian formulations for diffeomorphic image registration (to compute the characteristics) [9, 40]. Conditionally stable schemes require small time steps, which can result in a significant amount of memory that needs to be allocated to store the time-space fields necessary for evaluating the gradient or Hessian. This makes a direct application of these types of methods to large-scale 3D problems challenging. One remedy is to turn to parallel architectures and use sophisticated checkpointing schemes in time to reduce the amount of memory that has to be allocated; see, e.g., [1]. Implicit schemes typically suffer from severe numerical diffusion. The same is true for straightforward implementations of SL schemes. Pure Lagrangian schemes for diffeomorphic image registration have been described in [6, 7, 8]. The time integration for computing the characteristics in [6, 7, 8] is based on a first-order explicit scheme.

What sets our work apart is the **numerical solver** and the generalization of our formulation to both the **transport** and the **continuity equations**. Most existing works on optimal control formulations for diffeomorphic image registration consider an optimize-then-discretize approach [17, 48, 49, 50, 51]. We use a discretize-then-
optimize strategy instead.\footnote{Advantages and disadvantages of these two techniques are discussed, e.g., in \cite{31}.} Much as in \cite{48}, we describe a method that can handle stationary and nonstationary velocity fields. Our numerical scheme is, similar to \cite{6, 7, 8}, based on a purely Lagrangian approach. We consider a reduced formulation of the PDE-constrained optimization problem arising in LDDMM; i.e., we eliminate the hyperbolic PDE constraint (state equation) from the variational problem. We use a Lagrangian solver to parameterize the final state in terms of the velocity. In doing so we avoid many of the complications reviewed above: Our method is unconditionally stable, limits numerical diffusion, and does not require the storage of multiple space-time fields for the evaluation of the gradient or Hessian operators. The work in \cite{6, 7, 8} uses first-order information for numerical optimization and a first-order accurate explicit time integrator to compute the characteristic. We use a fourth-order, explicit, RK scheme instead. We derive expressions for the exact derivative of the characteristics. We arrive at a Gauss–Newton–Krylov scheme that—combined with an efficient iterative linear solver—yields an approximate solution within a few iterations and has an overall algorithmic complexity of $O(n \log(n))$, where $n$ is the dimension of the discretized velocity field (i.e., the number of unknowns).

2. Mathematical formulation. We describe the variational optimal control formulation of the LDDMM problem next. We denote the image domain by $\Omega \subset \mathbb{R}^d$, where $d \in \{2, 3\}$ represents the spatial dimension. We assume that the template and the reference image, denoted by $\mathcal{T} : \Omega \to \mathbb{R}$ and $\mathcal{R} : \Omega \to \mathbb{R}$, respectively, are compactly supported on $\Omega$ and continuously differentiable. Given these two images, the task of image registration is to find a plausible transformation $y : \Omega \to \mathbb{R}^d$ so that the transformed template image $\mathcal{T} \circ y$ becomes similar to the reference image $\mathcal{R}$ \cite{54}. The definitions of plausibility, similarity, and the transformation model depend on the context; see \cite{53, 54, 63} for examples. Many relevant applications, e.g., in medical imaging, require that plausible transformations be diffeomorphic, i.e., smooth mappings with a smooth inverse. One framework that contains the most commonly used definitions of these three terms within the medical imaging application domain is LDDMM \cite{9, 23, 65}. The variational optimal control formulation of the LDDMM problem can, in general notation, be stated as follows:

\begin{equation}
\min_{v, u} \{ J(v, u) := D(u, \cdot, 1) + \alpha S(v) \} \quad \text{subject to} \quad C(v, u) = 0,
\end{equation}

where $D$ is a distance (or similarity) measure, $S$ is a regularizer (smoother), $v : \Omega \times [0, 1] \to \mathbb{R}^d$ is the velocity field being sought, and $u : \Omega \times [0, 1] \to \mathbb{R}$ is a time series of images. In an optimal control context, $v$ is commonly referred to as the control variable and $u$ as the state variable. Here, $\alpha > 0$ is a regularization parameter that balances between minimizing the image distance and the smoothness of the velocity field (and consequently controls the properties of the resulting transformation). In the current work, we assume that $\alpha$ is chosen by the user and refer the reader to \cite{34, 36, 68} for some works on automatic selection of the parameters.\footnote{Examples for an automatic selection of the regularization parameter in the context of image registration can, e.g., be found in \cite{33, 48}.}

In this work, we assume that the constraint $C$, which describes the transformation model, is given either by the advection (also called transport) equation

\begin{equation}
C(u, v) = \begin{cases} 
\partial_t u(x, t) + v(x, t) \cdot \nabla u(x, t) = 0, \\
u(x, 0) = T(x)
\end{cases}
\end{equation}
or the \textit{continuity} equation
\begin{equation}
C(u, v) = \begin{cases} 
\partial_t u(x, t) + \nabla \cdot (u(x, t)v(x, t)) = 0, \\
u(x, 0) = T(x).
\end{cases}
\end{equation}

The former assumes that intensity values are preserved during the transformation; the latter preserves the overall mass of the image. The choice of the transformation model depends on the application. Intensity-preservation is commonly used, e.g., for registration of medical images acquired from different subjects \cite{56}. Mass-preservation has been successfully used, e.g., for motion correction in positron emission tomography (PET) \cite{21, 30} or artifact correction of magnetic resonance imaging (MRI) \cite{16, 61}.

The models in (2.2) and (2.3) can be used to establish point-to-point correspondences between the template and the reference image. One way of showing this is the method of characteristics \cite{24, 46}. To better illustrate this, we consider the advection equation (2.2), for which the intensity \( u \) is constant along the characteristics. This means that, for all \( y_0 \in \Omega \) and \( t \in [0, 1] \), it holds that \( u(y(v, y_0, 0, t), t) = T(y_0) \), where the characteristic curve \( t \mapsto y(v, y_0, 0, t) \) satisfies
\begin{equation}
\partial_t y(v, y_0, 0, t) = v(y(v, y_0, 0, t), t) \quad \text{and} \quad y(v, y_0, 0, 0) = y_0.
\end{equation}

Similarly, the characteristics can be traced backwards in time to compute the state at some point \( y_1 \in \mathbb{R}^d \) at \( t = 1 \). The position of the point is given by \( t \mapsto y(v, y_1, 1, t) \), which satisfies (2.4) with final time condition \( y(v, y_1, 1, 1) = y_1 \). Clearly, both operations are inverse to one another. That is, for all \( x \in \mathbb{R}^n \) it holds that \( y(v, y(v, x, 0, 1), 1, 0) = x \); i.e., a composition of both maps yields identity.

Note that (2.2)–(2.4) involve a nonstationary (i.e., time-dependent) velocity field \( v \). This is a key assumption in the original LDDMM formulation \cite{9}. To make the problem computationally tractable it is, however, often assumed that \( v \) is stationary (\textit{stationary velocity field}–based registration) \cite{3, 4, 40, 50, 51, 57}.\footnote{Another strategy to reduce the computational burden is to invert for an initial momentum \cite{67} that encodes the trajectory of the diffeomorphism.} The numerical framework we propose in this paper can efficiently handle both stationary and nonstationary velocities. As demonstrated in our numerical experiments in section 4.2, the stationary model is less flexible in that we can invert only for a subset of the deformation maps living on the manifold of diffeomorphisms. Our experiments also suggest that stationary velocity fields are adequate for registration problems involving two topologically similar images, yielding little to no difference in the recovered deformation map \cite{4, 40, 48}. However, using nonstationary velocity fields may become critical in applications involving large and highly nonlinear transformations and/or the registration of time series of images with large motion between time frames (e.g., typically seen in tracking or optical flow problems).

\subsection*{2.1. Regularization functionals.} Due to the ill-posedness of the image registration problem, the literature on regularization in image registration is rich; see, e.g., \cite{27, 53, 54, 63} for extensive overviews. It is established that the existence and regularity of a diffeomorphic map \( y \) depends on the smoothness of the velocity field \( v \) as well as the smoothness of the images \( \mathcal{R} \) and \( \mathcal{T} \) \cite{17, 23, 50, 65}. Modeling the images as functions of bounded variation, \( H^3 \)-regularity \cite{17} is required (assuming that \( v \) is divergence-free). For continuous images we can relax the \( H^3 \)-regularity to an \( H^2 \)-regularity \cite{9} or—under additional assumptions on the divergence of \( v \)—even
to $H^1$-regularity [17]. Most implementations for LDDMM consider an $H^2$-norm for $S$ in (2.1) (or an approximation based on a Gaussian kernel within a gradient descent scheme in the Sobolev space induced by the regularization norm); see, e.g., [5, 9, 40].

In our framework, we regard the regularizer as a modular component that can be replaced or extended. In practical applications we control the regularization parameter by monitoring the Jacobian in an attempt to generate transformations that are diffeomorphic (in a discrete setting) and yield high-fidelity (low mismatch) results. In our numerical examples, we consider $H^1$- and $H^2$-seminorms as regularization models. These types of regularization models are also referred to as diffusive or curvature regularizers, respectively, in the context of traditional variational image registration formulations [26, 53, 54]. Assuming that $v$ is nonstationary, we have

$$S_{\text{diff}}(v) = \frac{1}{2} \int_0^1 \int_{\Omega} \sum_{k=1}^d |\nabla v^k(x,t)|^2 \, dx \, dt$$

and

$$S_{\text{curv}}(v) = \frac{1}{2} \int_0^1 \int_{\Omega} \sum_{k=1}^d |\Delta v^k(x,t)|^2 \, dx \, dt,$$

respectively. Regularization of stationary velocity fields follows along the same lines, by simply dropping the time integration in the above equations. Our formulation can also be extended to enforce smoothness in time, as done in [11].

3. Numerical methods. In this section, we describe a discretize-then-optimize approach for solving the variational problem (2.1). We eliminate the hyperbolic PDE constraints (2.2) and (2.3) using Lagrangian methods. We then describe the discretization of the objective functional itself. Following [54], we consider a multilevel Gauss–Newton method that allows us to efficiently solve the discrete optimization problem. Finally, we give some details about our implementation as an extension to the FAIR toolbox [54].

Assume, for simplicity, that the domain $\Omega = (0,1)^d$ is divided into a regular mesh of $m$ cells of edge length $h = 1/m$ along each coordinate direction. We use interpolation and padding of the discrete image data to obtain continuously differentiable and compactly supported functions. We approximate integrals in (2.1) by a midpoint quadrature rule, which requires evaluating the final state on the cell-centered points, $x_c \in \mathbb{R}^{d \cdot m^d}$, of the grid. Without loss of generality, we assume that the velocity field $v$ is discretized on the same mesh. However, the domain size and number of cells can be varied in practice. The discrete velocity field, denoted by $v \in \mathbb{R}^n$, is discretized in time at the nodes of a regular grid with $n_t$ cells, and in space at cell-centered grid points. The total number of unknowns is $n = (n_t + 1) \cdot d \cdot (m^d)$.

3.1. Lagrangian methods for hyperbolic PDEs. Lagrangian methods exploit the fact that solutions to hyperbolic PDEs evolve along characteristic curves [24, 46]. These methods are Lagrangian in the sense that the transport of the density is referred to in the moving coordinate system. Lagrangian methods typically consist of two steps: First, the characteristics are computed numerically. Then, in a second step, the final image (or density) is computed. While the characteristic curves are identical for the advection and the continuity equation, the computation of the second part is not.

---

6We use interpolation and padding of the discrete image data to obtain continuously differentiable and compactly supported functions (see section 3).
Algorithm 1. RK4 method for computing the characteristics $y$ and the derivative $d_y y$.

**Input:** Discrete (nonstationary) velocity field $v \in \mathbb{R}^n$, start points of characteristics $x \in \mathbb{R}^{d \cdot n_p}$, number of time steps $N$.

**Set:** $y \leftarrow x$, $d_y y \leftarrow 0$, $\Delta t \leftarrow 1/N$.

for $k = 0, 1, \ldots, N - 1$ do

Compute $v_1 \leftarrow I(v, y, 0, t_k)$ (spatio-temporal vector field interpolation), and set $y_1 \leftarrow y + (\Delta t/2)v_1$.

Compute $v_2 \leftarrow I(v, y_1, 0, t_{k+1/2})$, and set $y_2 \leftarrow y + (\Delta t/2)v_2$.

Compute $v_3 \leftarrow I(v, y_2, 0, t_{k+1/2})$, and set $y_3 \leftarrow y + (\Delta t/2)v_3$.

Compute $v_4 \leftarrow I(v, y_3, 0, t_{k+1})$.

if derivative required, then

$D_1 \leftarrow d_y I(v, y, 0, t_k) + d_y I(v, y, 0, t_k) d_y y$.

$D_2 \leftarrow d_y I(v, y_1, 0, t_{k+1/2}) + d_y I(v, y_1, 0, t_{k+1/2}) (d_y y + (\Delta t/2)D_1)$.

$D_3 \leftarrow d_y I(v, y_2, 0, t_{k+1/2}) + d_y I(v, y_2, 0, t_{k+1/2}) (d_y y + (\Delta t/2)D_2)$.

$D_4 \leftarrow d_y I(v, y_3, 0, t_{k+1}) + d_y I(v, y_3, 0, t_{k+1}) (d_y y + \Delta t D_3)$.

end if

$y \leftarrow y + (\Delta t/6)(v_1 + 2v_2 + 2v_3 + v_4)$

end for

**Output:** End of characteristics, $y \in \mathbb{R}^{d \cdot n_p}$, and (if required) gradient, $d_y y \in \mathbb{R}^{n \times d \cdot n_p}$.

**Step 1 (computing the characteristics).** Here, we describe our implementation for computing the characteristic curve passing through a given point. The velocity field $v : \Omega \times [0, 1] \rightarrow \mathbb{R}^d$ is known and represented by the coefficients $v \in \mathbb{R}^n$. We solve (2.4) using an RK4 method with $N$ equidistant time steps of size $\Delta t = \pm 1/N$; the sign of the time step depends on whether the characteristics are computed forward or backward in time. Note that the number of time steps $N$ for the RK4 method and the number of cells $n_t$ in the space-time grid do not necessarily have to be equal. The former is a parameter of the numerical solver and controls the accuracy of the characteristics. The latter is a modeling parameter and ultimately controls the search space for the transformation $y$.

Our choice of an RK4 scheme is motivated by accuracy considerations for computing the characteristics. For simplicity, we illustrate the concept of integrating $v$ based on a first-order forward Euler scheme. The derivation of our RK4 scheme proceeds along the same lines; it is outlined in Algorithm 1.

Let $x \in \mathbb{R}^{d \cdot n_p}$ be the coordinates of the start (or end) points of the characteristics, e.g., the cell-centers of a regular mesh. Introducing the (time-dependent) transformation $y : \mathbb{R}^n \times \mathbb{R}^{d \cdot n_p} \times [0, 1]^2 \rightarrow \mathbb{R}^{d \cdot n_p}$ and imposing the initial condition $y(v(x, 0, 0) = x$, we compute

$$y(v(x, 0, t_k) = y(v(x, 0, t_k)) + \Delta t I(v, y(v(x, 0, t_k), t_k)), \quad \forall k = 0, 1, \ldots, N-1,$$

where $t_k = k \Delta t$ are the time points and $I$ interpolates the velocity field $v$ at the transformed points $y$. In our experiments, we use a bi- or trilinear interpolation model in space and a linear interpolation model in time, applied separately to each component of the velocity field $v$. We found by experimentation that using low-order interpolation schemes for the (smoothness regularized) velocity fields is sufficiently accurate.
for our numerical scheme to yield high-fidelity results in practical applications. We note that the interpolation is a modular component; it can be replaced by (computationally more expensive) higher-order methods. Notice that the positions at previous time steps, \( y(v, x, 0, 0), \ldots, y(v, x, 0, t_{k-1}) \), do not enter the computation in (3.1); the memory requirements of our numerical scheme are independent of the number of time steps \( N \). The end points of the characteristics are then \( y(v, x, 0, 1) \), which, if \( x = x_c \), can also be interpreted and visualized as a deformed regular grid.

**Step 2 (solving the hyperbolic PDE).** While solutions to both the transport and the continuity equations evolve along the same characteristics, the steps for computing the transported quantity at \( t = 1 \) vary. Thus, we discuss the two cases separately. An illustration of both schemes can be found in Figure 3.1.

**Transport equation.** Considering the transport equation (2.2), we compute the intensities of the advected image \( T \) on the deformed cell-centered grid \( x_c \) by following the characteristics backwards in time. This yields

\[
(3.2) \quad u(x_c, 1) = T(y(v, x_c, 1, 0)).
\]

In general, \( y(v, x_c, 1, 0) \) does not coincide with a grid point; the intensity has to be computed by interpolation. In our numerical experiments we use a bi- or trilinear interpolation model and regularized cubic approximation methods provided in FAIR to obtain the intensity values of the deformed image; see [54] for implementation details and other common choices.

**Continuity equation.** To solve the continuity equation (2.3) we consider the particle-in-cell (PIC) method, which pushes mass along the characteristics forward in time; see, e.g., [18]. For a given grid point \( y_0 \in \mathbb{R}^d \), we introduce a particle with its mass given by the intensity value \( T(y_0) \). Then, we follow the trajectory of the particle along the characteristic to its final point \( y_1 := y(v, y_0, 0, 1) \). In general, \( y_1 \) does not coincide with a grid point. We obtain the value of the final state in a given cell by integrating the mass of all particles whose support intersects the cell. Equivalently, we compute the final density by splitting the mass of each particle among the cells
adjacent to its final location. Ideally, the particles are represented by Dirac delta functions. In practice, we consider bi- or trilinear hat functions of a certain isotropic width \( \delta > 0 \) as proposed in [18].

Using the push-forward matrix \( F \), which has also been used in [29], this process can be written as

\[
(3.3) \quad u(x_c, 1) = F(y(v, x_c, 0, 1))T(x_c).
\]

In the following, we construct the push-forward matrix in a way that ensures mass-preservation at the discrete level for any choice of \( \delta \) and \( h \). For ease of presentation, we describe the procedure for the 1D case \((d = 1)\). The derivation extends to tensor meshes in higher dimensions in a straightforward way under the assumption that the basis functions are piecewise polynomials in the coordinate directions. Let us assume that for \( j = 1, 2, \ldots, m \) the particles are located at the cell-centered points \( x_j = (j - \frac{1}{2})h \) and their respective mass is given by \( u_{0,j} = T(x_j) \). The particles are advected to the points \( y_j = y(v, x_j, 0, 1) \). For some \( \delta > 0 \) the particles are represented by the shifted basis functions

\[
b^\delta(x, y_j) = \begin{cases} 
1 - \frac{(y_j - x)}{\delta} & \text{for } y_j - \delta \leq x \leq y_j, \\
1 + \frac{(x - y_j)}{\delta} & \text{for } y_j < x \leq y_j + \delta, \\
0 & \text{else}
\end{cases}
\]

for each \( j = 1, 2, \ldots, n_p \). The mass of \( u(\cdot, 1) \) contained in the \( i \)th interval \([x_i, x_{i+1}]\) is given by

\[
(3.4) \quad u_i(v, 1) = \sum_{j=1}^{n_p} \int_{x_i}^{x_{i+1}} u_j b^\delta(x, y_j) dx = \sum_{j=1}^{n_p} u_j (B^\delta(x_i+1, y_j) - B^\delta(x_i, y_j)) = \sum_{j=1}^{n_p} u_j F_{ij},
\]

where \( B^\delta \) denotes an antiderivative of \( b^\delta \) and is given by

\[
B^\delta(x, y_j) = \begin{cases} 
0 & \text{for } x < y_j - \delta, \\
x - \frac{1}{2\delta} (2y_j - x^2) & \text{for } y_j - \delta \leq x \leq y_j, \\
x + \frac{1}{2\delta} (x^2 - 2y_j) & \text{for } y_j < x \leq y_j + \delta, \\
1 & \text{for } y_j + \delta < x.
\end{cases}
\]

Repeating the process outlined in (3.4) for all \( i = 1, 2, \ldots, m \) yields the discrete transformed density, which is summarized in (3.3). Note that our scheme is mass-preserving at the discrete level by design since exact integration is performed. In other words, the columns in \( F \) sum to 1 regardless of the choices for \( \delta \) and \( h \). Also note that \( F \) is sparse. The level of sparsity depends on the ratio between \( \delta \) and \( h \). If we choose \( n_p = m, \delta = h, \) and \( x_j = h(j + 1/2) \), it is easy to see that \( F \) is the transpose of the linear interpolation matrix [29]. Thus, the relation between (3.2) and (3.3) mirrors the adjoint relation between the continuity and the advection equation.

**3.2. Optimization.** Using the Lagrangian methods outlined above, we parametrize the final state in terms of the velocities, which we denote by \( u_1(v) \). We eliminate the state equation from the variational problem (2.1) and—upon discretization—obtain the finite dimensional unconstrained problem

\[
(3.5) \quad \min_v \{ J(v) := D(u_1(v), R) + \alpha S(v) \},
\]
where $D$ and $S$ are discrete versions of the distance measure $D$ and regularizer $S$ in (2.1). As an example, we consider the squared $L_2$-distance functional. We note that this is a modular building block of our formulation; for other choices we refer to [54]. Using a midpoint rule, the discrete distance measure—also known as the sum-of-squared-differences (SSD)—reads

\begin{equation}
D^{SSD}(u_1(v), R) = \frac{h^d}{2} \text{res}(v)^T \text{res}(v), \quad \text{where res}(v) := u_1(v) - R.
\end{equation}

To enable a Gauss–Newton optimization, we compute the derivative of the objective function. Using the chain rule, we obtain

\[ d_v J(v) = d_v u_1(v) d_{u_1} D(u_1(v), R) + \alpha d_v S, \]

where the derivative of the distance measure with respect to the final state $u_1$ for (3.6) is given by

\[ d_{u_1} D^{SSD}(u_1(v), R) = h^d \text{res}(v). \]

We again refer to [54] for the derivatives for other distance measures. The derivative of the regularizer can be written as

\[ d_v S(v) = \Delta th^d (B^T B)v. \]

Here, $B$ is a discretization of the spatial or spatio-temporal derivative operator. Similarly, the approximated Hessian is given by

\[ H(v) \approx d_2 J(v) = d_v u_1(v) d_2 D(u_1(v), R) d_v u_1(v)^T + \alpha \Delta th^d B^T B + \gamma I_n, \]

where $I_n \in \mathbb{R}^{n \times n}$ denotes the identity matrix and $\gamma > 0$ is a small constant to ensure positive semidefiniteness. In our numerical experiments we use $\gamma = 0.01$. The Hessian of the distance measure is given by

\[ d_2 D^{SSD} = h^3 I_n. \]

Next, we compute the derivative of the mapping $v \mapsto u_1(v)$. We first consider the advection equation. Using the chain rule to differentiate (3.2), we obtain

\[ d_v u_1(v) = d_v (F(y(v, x_c, 1, 0)) \nabla T(x_c)) = \nabla T(y(v, x_c, 1, 0)) d_v y(v, x_c, 1, 0). \]

The first term in the product is an image gradient evaluated at the end points of the characteristic curves. It is computed by differentiating the interpolation model; see [54] for details. The second term is the derivative of the end point of the characteristic curve with respect to $v$. How we compute this derivative is explained below. For the continuity equation (3.3) we obtain

\[ d_v u_1(v) = d_v (F(y(v, x_c, 0, 1)) T(x_c)) = d_y (F(y(v, x_c, 0, 1)) T(x_c)) d_v y(v, x_c, 0, 1). \]

The first term can be computed by differentiating the terms in (3.4), for which $F_{ij} > 0$, with respect to the end points of the characteristic curves. Notice that this also implies that $d_y (F(y(v, x_c, 0, 1)))$ is at least as sparse as the push-forward matrix.

We now present an efficient way to compute the derivative of the end point of the characteristics with respect to the velocity field. Since we use explicit time stepping schemes, the derivative can be computed recursively alongside the computation of the
characteristics. For example, if we use the forward Euler method in (3.1), we have
\[ d_v y(v, x_c, 1, 0) = 0; \]
we obtain
\[
d_v y(v, x_c, 1, t_{k+1}) = d_v y(v, x_c, 1, t_k) + \Delta t \ d_v I(v, y(v, x_c, 1, t_k), t_k) + \cdots + \Delta t \ d_v I(v, y(v, x_c, 1, t_k), t_k) \ d_v y(v, x_c, 1, t_k)
\]
for all \( k = 0, 1, \ldots, N - 1 \). The derivatives of the interpolation scheme, \( d_v I \) and \( d_y I \), are computed as described in [54]. Notice that we do not need \( d_v y(v, x, 1, t_k) \) in subsequent time steps. Thus, in practice, we update it directly. It is straightforward to extend this procedure to other explicit methods, such as the RK4 scheme used in our experiments; see Algorithm 1 for details. We emphasize that neither intermediate transformations nor intermediate state variables need to be stored to compute the derivative. Therefore, the storage requirement is essentially independent of the number of time steps \( N \) used to compute the characteristics. This is different from the methods described in [9, 48, 50, 51], which require storing at least one time-dependent scalar field to evaluate the gradient or Hessian operator.

We use a standard inexact Gauss–Newton–Krylov method for solving the finite dimensional optimization problem. We also use the implementation and stopping conditions described in [54]. As expected, the computationally most challenging task is the computation of the search direction. Let \( v^i \) denote the velocity field at the \( i \)th iteration. Given \( v^i \), we obtain the search direction \( \delta v \) by solving
\[
H(v^i) \delta v = -d_v J(v^i).
\]
The next iterate \( v^{i+1} \) is computed via \( v^{i+1} = v^i + \mu \delta v \); an Armijo linesearch is performed to determine the step size \( \mu \) (see, e.g., [55]).

We solve the symmetric and positive definite linear system in (3.7) via a Cholesky factorization or, for large-scale problems, via iterative methods such as the conjugate gradient (CG) method [42]. The convergence of iterative methods depends on the clustering of the eigenvalues of \( H \), which can be improved by appropriate preconditioning [62], yielding a preconditioned CG (PCG) method. For the examples considered in this paper, the Hessian of the regularizer is block diagonal with \( d \) blocks corresponding to a discretized second- or fourth-order differential operator. Since the Hessian of the regularizer is of higher order than the Hessian of the distance term, we exploit the structure of \( A = B^T B \) for preconditioning. Given that the velocity is discretized on a regular mesh in space and time, \( A \) is a structured matrix and can be written as a sum of Kronecker products of Toeplitz-plus-Hankel matrices. Thus, its pseudo-inverse can be computed efficiently using the discrete cosine transform (DCT) [37]. In addition to the preconditioners available in FAIR (such as multigrid or Jacobi) we also provide an option to use \( A + \gamma I_n \) as preconditioner, a common choice in PDE-constrained optimization problems [2, 48].

The optimization problem in (3.5) is known to be nonconvex. To limit the risk of being trapped in a local minimum, we use a multilevel strategy similar to that described in [54]. First, we solve (3.5) with a coarse discretization for the distance, regularizer, and velocities, and then we refine the solution and use it as a starting guess for the optimization problem obtained on the next level. We continue this procedure until we reach a sufficiently fine discretization level, which depends on the application at hand. In addition to improving robustness, the scheme often leads to an overall reduction of computation time.

3.3. Implementation. We have implemented our method in MATLAB as an extension to the 2011 version of the FAIR toolbox described in [54]. This allows us to
exploit all distance measures, interpolation kernels, and numerical schemes provided in FAIR. A pseudocode of the RK4 method used to compute the characteristics and the derivative of the end point with respect to the velocity field \( \mathbf{v} \) is given in Algorithm 1. It can be seen that both the characteristics and the gradient are computed in one sweep over all time points. The characteristic and the gradient can be updated in each step. This makes the memory requirements independent of the number of time steps \( N \) used to compute the characteristics; the size of \( d_{\nu_1}(\mathbf{v}) \) is \( n \times m^d \). The gradient matrix is sparse. Its columns will have nonzero entries only in rows associated with discrete velocities in close proximity to the characteristic curve; we will demonstrate this experimentally (see Figure 4.2 below).

The reduced memory requirement is a significant improvement over existing Eulerian or SL methods, which require storing (or recomputing) the transported images or characteristics for each time step [9, 48, 50, 51]. The Lagrangian method proposed here requires only the allocation of the transformed grid, which is independent of the number of time steps for the forward or adjoint solves. Further, it is possible to adapt the time step used for computing the characteristics, e.g., depending on the complexity of the trajectory.

4. Numerical experiments. In this section, we demonstrate the potential of our solver based on 2D and 3D synthetic and real-world problems of varying complexity. We compare our prototype implementation to tailored and highly optimized state-of-the-art packages for diffeomorphic image registration. For mass-preserving registration we consider the VAMPIRE package [30]. For large deformation diffeomorphic registration we consider the hyperelastic registration model originally described in [15, 60].

4.1. General setup. As stopping criteria for the Gauss–Newton optimization, we use standard settings provided in FAIR. The maximum number of inner iterations for the PCG method is set to 50; the tolerance for the relative residual is set to 0.1. We use a spectral preconditioner. The benchmark methods employ a hyperelastic regularization model, for which effective preconditioning is more challenging; see, e.g., [15, 60]. Here, we use a matrix-free implementation of a Jacobi-PCG solver. Problem-specific parameters, such as the number of time points to represent velocity fields, times steps in the RK4 method, the image domain, the number of multilevel steps, or the padding of the domain used to represent the velocity field, are described in the respective subsections. We perform all our experiments on an x86 compute node with 40 Intel(R) Xeon(R) CPU E5-2660 processors running at 2.60 GHz with a total of 256 GB of memory.

We consider \( H^1 \) (diffusive) and/or \( H^2 \) (curvature) regularization models throughout our experiments. We emphasize that, as we have already pointed out in section 2.1, theoretical considerations require imposing \( H^2 \)-regularity on \( \mathbf{v} \) in order to guarantee that \( \mathbf{v} \) gives rise to a diffeomorphic map \( y \) (see, e.g., [9]). Our argument for also considering an \( H^1 \) regularization model is that, in practice, we can control the weight \( \alpha \) by monitoring \( \det \nabla y \) to ensure that the discretized map \( y \) is indeed a diffeomorphism. We also note that the regularization is a modular block of our formulation. If theoretical requirements are of concern, one can switch to \( H^2 \) regularity.

\(^{7}\)Since the regularization operator corresponds to a block diagonal matrix whose \( 4 \times 2 \) blocks are discretizations of a 2D Laplacian, its pseudoinverse can be computed efficiently using DCTs (see section 3.2).
4.2. 2D C-shape. We consider the classical test case of registering a C-shaped object to a disc as initially proposed by Christensen [20]. We study registration quality and performance. We compare our results to the hyperelastic registration method described in [15, 60]. We also study the convergence for different types of preconditioners for this problem.

**Experimental setup.** The test data is taken from FAIR and consists of two binary image data with $128 \times 128$ pixels on the image domain $\Omega = (0, 1)^2$. To build a continuously differentiable image model from the binary image data, we use the moments-regularized cubic B-spline interpolation with an experimentally tuned smoothing parameter of $\theta = 0.1$; see [54] for details. Since the image modality is comparable in both images, we use the SSD distance measure in (3.6) to assess image similarity.

- **LDDMM:** We model the velocity field on a padded domain $(-0.5, 1.5)^2$ to reduce boundary effects. We use the diffusion regularizer with an empirically determined weight of $\alpha = 400$; we set $\gamma = 0.01$. We compare results for a stationary velocity model to those obtained for a nonstationary velocity model with $n_t = 2$ time intervals. We use a three-step multilevel strategy and discretize the domain for the velocities using regular meshes with $32^2, 64^2,$ and $128^2$ cells, respectively. The characteristics are computed using an RK4 method with $N = 3$ time steps. We assess registration quality and the impact of different preconditioning techniques (no preconditioning, Jacobi preconditioning, symmetric Gauss–Seidel, and spectral) on the convergence of the PCG method used to approximately solve (3.7). For the convergence study, we only consider the coarsest discretization level ($32 \times 32$ cells). The structure of the Hessian depends on the current velocity estimate. We compare the convergence of the PCG method at the first and final Gauss–Newton iterations. We consider an $H^1$ regularization model. We report results for a stationary and a nonstationary velocity field ($n_t = 2$). In each case, we aim to solve the linear system up to a relative error of $10^{-10}$ and set the maximum number of iterations to 250.

- **Hyperelastic registration [15]:** We use the default parameters provided in FAIR to solve this problem. The values for the regularization are empirically chosen and set to $\alpha_1 = 100$ for the length, $\alpha_2 = 0$ for the area, and $\alpha_3 = 18$ for the volume regularizer. We employ a five-step multilevel strategy, where the transformation is discretized on meshes with $8^2, 16^2, 32^2, 64^2,$ and $128^2$ cells.

**Observations.** For the proposed method with a stationary velocity model we require 16, 4, and 4 Gauss–Newton iterations per level with a total runtime of roughly 6 seconds. Using the nonstationary velocity model, we require 25, 3, and 3 iterations per level and a runtime of about 12 seconds. For the hyperelastic registration approach 30, 17, 6, 7, and 3 iterations are performed on each resolution level. The total computational time is about 35 seconds.

We visualize the results in Figure 4.1. As can be seen in Figure 4.1, the proposed methods deliver transformed template images that are qualitatively similar to the reference image (small residual). Both methods result in diffeomorphic transformations as judged by the values of the determinant of the Jacobian. As expected, the range of the relative volume change is considerably larger for the proposed methods ($\det \nabla y(v, x, 1, 0) \in [0.05, 20.58]$ and $\det \nabla y(v, x, 1, 0) \in [0.16, 14.25]$ for the stationary and nonstationary fields, respectively) than for the hyperelastic registration ($\det \nabla y \in [0.34, 5.88]$). This is due to the fact that the hyperelastic registration model explicitly controls and penalizes volume change. Comparing the estimated stationary
Fig. 4.1. 2D registration results for an academic benchmark problem also considered in [20]. The first column visualizes the test data, and the remaining images visualize registration results for hyperelastic registration [15] (first row) and the proposed method with $H^1$-regularization and either stationary (second row) and nonstationary (third row) velocity models. It can be seen that the proposed method improves the similarity between the reference and the transformed template image without foldings of the grid. However, the range of the relative volume change is considerably larger. It is also evident that the nonstationary velocity model improves the registration result, and comparing the estimated velocity fields (right column) shows substantial differences of the velocity estimates.

and nonstationary velocity fields shows that for the latter the estimate changes considerably in time. Also, it should be noted that the registration quality is slightly better for the nonstationary approach (smaller range for the Jacobians and a reduction of the distance measure of 99.48% versus 97.85%, respectively).

We show the results of the experimental evaluation of different preconditioning techniques in Figure 4.2. The number of nonzero elements in the Hessian increases from the first to the final iteration for both regularizers. This is due to the fact that particles travel a longer distance through the domain. The performance of the preconditioner deteriorates in the final iteration for all preconditioners. We observe similar behavior for the hyperelastic formulation (see [60]). We can observe that we need fewer iterations for the stationary case to reach the tolerance; we invert for fewer unknowns, which results in a smaller linear system that needs to be solved. The proposed spectral preconditioner displays the best rate of convergence amongst the considered schemes for preconditioning the Hessian; we use it for all our experiments. We note that we have performed the same study for the curvature regularization (results not included in this study); we observed similar behavior.

4.3. 2D mass-preserving registration. We consider an academic test problem for mass-preserving registration. We compare our new mass-preserving LDDMM (MP-LDDMM) method against the VAMPIRE toolbox for mass-preserving registration [30].

Experimental setup. The test data is designed to mimic the contraction of a tissue containing a fixed amount of tracer. The data is obtained by subtracting two Gaussians with different standard deviations. The mass is exactly equal, but in the reference image it is concentrated in a smaller region so that the image overall appears
brighter. The image domain is $(-5, 5)^2$, and the full resolution is $256 \times 256$. For all experiments we use a multilevel strategy with resolutions $32^2$, $64^2$, $128^2$, and $256^2$, respectively. A continuous image model is built using bilinear interpolation, and the SSD distance measure is used to quantify image similarity.

- **MP-LDDMM**: As in the previous example, the velocity field is modeled on a padded spatial domain $(-5.4, 5.4)^2$ to reduce boundary effects. We use $n_t = 1$ for the spatial discretization of the velocity. The characteristics are approximated using $N = 2$ time steps for the RK4 method. The push-forward matrices are built from bilinear basis functions whose width equals the cell size. We use the diffusion regularizer with weight $\alpha = 1000$ and $\gamma = 1E^{-2}$. We compare results for a stationary and a nonstationary velocity field.

- **VAMPIRE**: We use the default parameters for the hyperelastic regularizer ($\alpha_1 = 10,000$ for the length-, $\alpha_2 = 0$ for the area-, and $\alpha_3 = 100$ for the volume regularizer).

**Observations.** Registration results are visualized in Figure 4.3. For the MP-LDDMM using a stationary velocity model, we perform 4, 2, 1, and 1 iterations per resolution level. The total computation time is about 4 seconds. Using the nonstationary velocity model, we require 5, 2, 2, and 2 iterations and a computation time of about 8 seconds. For VAMPIRE we perform 5, 2, 2, and 1 iterations on the respective levels; the time-to-solution is approximately 12 seconds.

Both methods also yield comparable results in terms of data misfit as well as the final transformation. This is not only confirmed qualitatively by visual inspection of the transformed template image and the deformed grids, but also quantitatively: The volume change introduced by the transformation obtained using the proposed methods ($\det \nabla y(v, x, 1, 0) \in [0.89, 2.33]$ and $\det \nabla y(v, x, 1, 0) \in [0.67, 2.54]$ for a stationary and a nonstationary velocity model, respectively) is comparable to that obtained using VAMPIRE ($\det \nabla y \in [0.76, 2.40]$). The largest improvement in image similarity (with respect to the SSD) is achieved for the MP-LDDMM method with a nonstationary velocity (distance reduction of 99.98% versus 97.43%), although—in contrast to the previous experiment—it should be noted that the estimated velocities are very similar for both approaches.
4.3. 2D mass-preserving registration for an academic test problem. The image data is generated by subtracting two Gaussian kernels with different standard deviations; the data is designed to have equal mass. The reference image (top) and the template image (bottom) are shown in the left column. We compare the VAMPIRE method (first row) \cite{30} to the proposed mass-preserving LDDMM with a stationary (middle row) or a nonstationary (bottom row) velocity model. For all three methods, we visualize the transformation, the transformed template, and the relative volume change. For the LDDMM methods we also visualize the velocity. Comparing the results in the middle and bottom row, it can be seen that the underlying transformation is rather simple; it can be well represented using a stationary velocity field.

4.4. 3D cardiac PET. We consider a 3D mass-preserving registration problem of registering systolic and diastolic cardiac PET data for a mouse heart. The data is provided in FAIR.\textsuperscript{8} The image domain is $\Omega = (0, 32)^3$ with a resolution of $40^3$ grid points. The results are illustrated in Figure 4.4. We use a multilevel strategy with resolutions $10^3$, $20^3$, and $40^3$, respectively, for all approaches. On the finest level, the number of unknowns is 384,000.

Experimental setup.

- **MP-LDDMM:** The velocity field is modeled on the same domain as the image data, and the same number of cells is used for spatial discretization. We will consider only the nonstationary case. We use $n_t = 1$ time intervals for the velocity (which results in two discretization points for the velocity $v$). We use an RK4 method to compute the characteristics with $N = 2$ time steps. The push-forward matrix is built using trilinear hat functions, with a width that corresponds to the voxel size of the image data. We use the diffusion regularizer with regularization weight $\alpha = 100$ and $\gamma = 1 \times 10^{-2}$.

- **VAMPIRE:** We use $\alpha_1 = 100$ for the length regularizer, $\alpha_2 = 10$ for the area regularizer, and $\alpha_3 = 100$ for the volume regularizer.

Observations. For MP-LDDMM the optimization scheme performs 9, 3, and 3 iterations on the respective levels. The time-to-solution is about 36 seconds. For VAMPIRE we require 5, 4, and 3 iterations on the respective levels. The total runtime is roughly 74 seconds. Both schemes yield qualitatively almost identical results. The residual difference between the transformed template image and the reference image is small. Overall, our current prototype implementation of a Gauss–Newton–Krylov

\textsuperscript{8}We thank the European Institute for Molecular Imaging (EIMI) and SFB 656, University of Münster, Germany, for contributing the image data.
method for LDDMM is competitive with VAMPIRE in terms of the runtime. We expect to be able to drastically reduce the runtime in near future. For the hyperelastic registration most time is spent on determining the search direction, which requires solving an ill-conditioned linear system (see also [60]); a reduction in runtime for this scheme is much more difficult.

4.5. 3D brain registration.

Experimental setup. The data is taken from the NIREP repository [19]. We consider the datasets na02 (template image) and na01 (reference image) for our experiments. The grid size for these images is $256 \times 300 \times 256$. We downsample these images to a size of $128 \times 150 \times 128$ voxels to make the problem computationally tractable for our prototype and the reference implementation. The image domain is defined to be $\Omega = (0, 20) \times (0, 23.4375) \times (0, 20)$. We use SSD as the distance measure and a multilevel strategy with three resolution levels ($32 \times 38 \times 32$, $64 \times 75 \times 64$, and $128 \times 150 \times 128$). The number of unknowns is $7,372,800$ for the finest level.

We evaluate registration performance based on overlap measures evaluated for the label maps associated with the images. The data comes with 32 labels for gray matter regions [19]. We simplify the presentation of our results by considering only the union of these labels to evaluate the performance of our method. We use the Dice coefficient as a measure for registration quality, which has an optimal value of $1$. We use a nearest-neighbor interpolation model to transform the label maps with the computed $y$ to avoid any additional thresholding.

We limit the evaluation of the determinant of the Jacobian to the foreground (i.e., the brain) in the reference image. We identify this foreground by thresholding: we consider intensities with a value of 0.05 or larger as foreground. We slightly extend this mask by smoothing it with a Gaussian kernel of width $2h$. A second thresholding step defines the final brain mask used for the evaluation of the Jacobians.

\begin{itemize}
  \item Proposed (LDDMM) method: The velocity field is modeled on a slightly larger domain than the image domain to reduce boundary effects; we choose $\Omega^v = (-1, 21) \times (-1, 24.4375) \times (-1, 21)$. We consider stationary and non-stationary velocities $v$. We use $n_t = 1$ time intervals for the nonstationary case (which results in two discretization points for the velocity $v$). We use
Fig. 4.5. Exemplary results for a 3D intensity-preserving registration problem based on MRI datasets of the human brain. The data is taken from the NIREP repository. In the top row we show (from left to right) an axial, coronal, and sagittal views of the reference image (dataset na01); the template image (dataset na02); and the residual differences between these two images. The results correspond to those reported in Table 4.1. We report results for a map-based approach with a hyperelastic regularization model (second row: run #1 in Table 4.1; $\alpha_1 = 100$ (length regularizer), $\alpha_2 = 10$ (surface regularizer), and $\alpha_3 = 100$ (volume regularizer)) [15], and for the proposed method for a nonstationary velocity field (third row: curvature regularization model; $\alpha = 10$; run #10 in Table 4.1; bottom row: diffusive regularization model; $\alpha = 300$; run #13 in Table 4.1). For each of these methods we show (from left to right) an axial, a coronal, and a sagittal view of the deformed template image; a map for the relative volume change; and the residual differences between the transformed template image and the reference image after registration. We also display the color bar and the maximal and minimal values for the maps for the relative volume changes.

an RK4 method with $N = 5$ time steps to compute the characteristics. The push-forward matrix is built using trilinear hat functions, with a width that corresponds to the voxel size of the image data. We consider the curvature ($H^2$) and the diffusive ($H^1$) regularization model. We study registration performance (data mismatch and extremal values of the Jacobians $\det \nabla y$) as a function of the regularization weight $\alpha$. Once we have found the velocity $v$, we compute the transformation $y$ that we use to evaluate the performance of our method using $N = 20$ time steps. We experimentally found that a shift of $\gamma = 0$ and $\gamma = 1E^{-2}$ yields the optimal rate of convergence for the diffusive and the curvature regularization models, respectively. We set the tolerance for the optimization to $\text{tol}_J = 5E^{-2}$. We use a relative tolerance of $1E^{-1}$ for the PCG method; we limit the number of Krylov iterations to 50.

• Hyperelastic registration: We experimentally found that a regularization weight of $\alpha_1 = 100$ (length regularizer), $\alpha_2 = 10$ (surface regularizer), and $\alpha_3 = 100$ (volume regularizer) yields high data fidelity (good mismatch) and well-behaved Jacobians. We use this setting throughout our experiments. We set the tolerance for the optimization to $\text{tol}_J = 1E^{-3}$.

Observations. We show example results for the registration in Figure 4.5. We report results for the quantitative evaluation in Table 4.1. An illustration of the velocities can be found in Figure 4.6.

All methods yield high-fidelity results with diffeomorphic transformations and well-behaved Jacobians. We achieve the best Dice score for a diffusive regularization model for $\alpha = 300$ (run #13 in Table 4.1) and a nonstationary velocity field. This is the only run for which we outperform the hyperelastic approach. The results for
Registration quality. We report registration results as a function of the regularization weight \( \alpha \) for the first two datasets of the NIREP repository. We compare the proposed method considering stationary and nonstationary velocity fields. We report results for the curvature (\( H^2 \)) regularization model (theoretically required to guarantee the existence of a diffeomorphic deformation map) and a diffusive (\( H^1 \)) regularization model. We compare the proposed method to a formulation for diffeomorphic image registration based on a hyperelastic regularization method [15]. We use the experimentally determined regularization weights \( \alpha_1 = 100 \) (length regularizer), \( \alpha_2 = 10 \) (surface regularizer), and \( \alpha_3 = 100 \) (volume regularizer). We report values (from left to right) for the Dice coefficient after registration and the extremal values for the Jacobian (min and max). The initial value for the Dice coefficient for the considered datasets is \( 5.54 \times 10^{-1} \).

<table>
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<th>Method</th>
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<th>Dice</th>
<th>( \min(\nabla y) )</th>
<th>( \max(\nabla y) )</th>
<th>Time</th>
<th>Speedup</th>
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<td>1.43</td>
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</table>

Table 4.1

Fig. 4.6. Illustration of the obtained velocity fields for the registration of 3D brain imaging data. We show the velocities for the curvature (left; \( \alpha = 10 \); runs #2 and #10 in Table 4.1) and the diffusive regularization model (right; \( \alpha = 300 \); runs #6 and #13 in Table 4.1). We report the \( \ell^2 \)-norm of the velocity field below each individual figure.

the curvature regularization model do not vary significantly when switching from a stationary to a nonstationary formulation; we obtain similar extremal values for the Jacobians and similar Dice values. This is different for the diffusive regularization model. We obtain slightly better values for the Dice coefficient with similar extremal values for the Jacobian.

If we consider a stationary velocity field, we can reduce the time-to-solution by a factor of two compared to the hyperelastic approach. These findings are consistent for both regularization approaches (runs #2 to #8 in Table 4.1). If we turn to nonstationary velocity fields, our current implementation of the curvature regularization model is no longer competitive in terms of time-to-solution. For a diffusive regularization model we are, however, still slightly faster than the hyperelastic approach (runs #13 to #15 in Table 4.1) despite an increase in the number of unknowns by a factor of 2 (we use \( n_t = 1 \), which results in two discretization points for the velocity).
We need, for instance, 5, 3, and 3 iterations for the individual levels for the stationary case and a diffusive regularization model ($\alpha = 400$; run #6 in Table 4.1). For each iteration we require 22, 23, 24, and 24 PCG iterations (level 1), 22, 25, and 27 PCG iterations (level 2), and 27, 29, and 29 PCG iterations (level 3), respectively. The stationary case and a curvature regularization model ($\alpha = 50$; run #4 in Table 4.1) requires 5, 3, and 2 iterations, with 7, 11, 17, 16, and 16 PCG iterations (level 1), 20, 36, and 50 PCG iterations (level 2), and 50 and 50 PCG iterations (level 3), respectively. The hyperelastic regularization approach converges after 7, 6, and 5 iterations per level.

The results in Figure 4.5 suggest that all methods yield comparable residual differences after registration. However, we can, similarly to the former experiments, observe drastic differences in the Jacobians. The hyperelastic regularization allows us to better control the Jacobians (the values range from 4.51E−1 to 1.86). Whether this control is indeed of importance in practical applications remains to be seen. Notice that we can add either hard constraints on the divergence of the velocity to our formulation [48, 50] or constraints on $\det \nabla y$ to enable such control.

The projections of the velocity fields in Figure 4.6 show significant differences between the stationary and the nonstationary cases for the curvature regularization model. We can also observe large differences in the appearance of the velocity fields in time for the nonstationary case. This is different for the diffusive regularization model. The stationary and nonstationary velocities do not differ significantly. The differences in time for the nonstationary case are also less pronounced. We can also observe that the energy for both components of the nonstationary velocity field is quite similar (as judged by the values for the $\ell^2$-norm reported in Figure 4.6). This is true for both regularization models. As expected, we obtain much smoother velocities for the curvature regularization model.

5. **Summary and conclusion.** In this paper, we propose efficient numerical algorithms based on Lagrangian hyperbolic PDE solvers to efficiently solve the reduced formulation of the PDE-constrained optimization problem arising in LDDMM. Our formulation can be used for classical, intensity-preserving, registration but also extends the LDDMM framework to mass-preserving registration problems. We consider an optimal control formulation and propose an efficient discretize-then-optimize approach amendable for standard Gauss–Newton methods. The key idea of our approach is to eliminate the hyperbolic PDE constraint using a Lagrangian method with an explicit time integration of the characteristics. Our formulation can handle both stationary and nonstationary velocity fields efficiently. We present economical schemes for analytically computing its derivatives. A main advantage of our method over existing solvers is that derivatives of the solution to the hyperbolic PDE with respect to the velocity field can be explicitly constructed. This leads to an overall memory requirement that is independent of the number of time steps used for solving the PDE. This is a significant advantage over most existing work, which in general requires the storage (or re-computing) of spatio-temporal states and adjoint fields of the transformation.

We studied registration performance considering different synthetic and real-world problems. We made the following observations:

- Our results are competitive in terms of both time-to-solution and inversion quality (mismatch) compared to state-of-the-art packages for diffeomorphic image registration across a wide range of applications, which includes mass-preserving and intensity-preserving registration problems.
- Our spectral preconditioner yields a good performance. However, the rate
of convergence deteriorates when switching from stationary to nonstationary velocities. Designing a more effective preconditioner for these cases is a focus of future work.

- We could observe differences between the stationary and nonstationary formulations in terms of the reconstruction accuracy. This especially becomes apparent for the classical problem of registering a C-shaped object to a disc [20]. In this example a considerable improvement can be achieved using a small number of time discretization points for the velocity. In general, increasing the number of time points enriches the space of transformations; however, it also increases the complexity of the optimization problem.

- Since \( y \) appears explicitly in our formulation, we can control \( \det \nabla y \) by adjusting the regularization weight \( \alpha \) (additional comments can be found below). We have considered \( H^1 \)- and \( H^2 \)-regularization norms. While theoretical considerations do require (more than) \( H^2 \)-regularity on \( v \) to guarantee that a diffeomorphic map \( y \) exists [9], we could demonstrate that our numerical scheme allows us to ensure that the final map \( y \) is diffeomorphic at a discrete level, even for \( H^1 \)-regularity. However, we note that we consider the regularization as a modular building block. If theoretical requirements are of concern, one can switch to \( H^2 \)-regularity.

In theory, solutions to the variational optimal control problem are guaranteed to be diffeomorphic (under the assumption of sufficient regularity of \( v \)). However, as compared to other diffeomorphic registration approaches that control and guarantee invertibility of the discrete transformation, such as [15, 32], it is more difficult to ensure this for discrete solutions to the optimal control problems. An inaccurate approximation of the characteristics may cause characteristics to cross and thus lead to nondiffeomorphic transformations. This problem is also inherent in other numerical implementations of LDDMM. Therefore, we recommend monitoring volume changes induced by the transformation to adapt the number of time steps and/or smoothness parameter. In our method, the end points of the characteristics correspond to a deformed grid, which can be analyzed or even regularized using techniques described in [15, 32]. Monitoring volume changes via Jacobian determinants can also be done in Eulerian or SL methods, in which the transformation is generally not computed [48, 50].

In this paper, we optimize over the velocity field \( v \) instead of optimizing over the final transformation \( y \), a strategy that has become predominantly used in many practical applications. Optimizing for the velocity allows us to use a fairly simple quadratic regularization model while still (in theory) ensuring invertibility of the resulting transformation. In the discrete setting, the grid might have foldings, depending on the regularization parameter and/or the accuracy of the time integration. This can be seen as a drawback compared to image registration methods that use invertibility constraints or nonlinear regularizers directly acting on the transformation. However, these regularizers are very challenging both in theory and in practice; see, e.g., [60]. Another feature of more complicated regularization models, such as the elastic regularization proposed in [14, 15, 22, 28, 69], is that they are motivated based on physical principles. The notion of plausibility of a transformation \( y \) is for these type of regularization models not only limited to the prerequisite that \( y \) is a diffeomorphism; it is based on bio-mechanical considerations. Thus, while achieving a very good similarity of the final images, the obtained transformation might not be plausible in all applications. However, a similar argument can be made for elasticity-based regularizers unless true material properties are known and incorporated into the regularization.
Another approach to integrate bio-physical priors into diffeomorphic registration is to include more complicated state equations that model the bio-physics of a system under investigation; an example in the context of large deformation diffeomorphic image registration is the incorporation of incompressibility constraints [48, 50]. This, like more sophisticated regularization norms, introduces additional parameters, and as such makes an automated calibration of the method to unseen data more difficult.

Some limitations of the current method will be addressed in future work. First, for mass-preserving registration, the width of the particle kernels may be adjusted locally depending on the spacing of particles after transformation [18]. Computing the distance to the closest neighbor is expensive; however, in our framework the Jacobian determinant is available and can be used to detect relative changes in the density of particles. Second, we will investigate locally adaptive time stepping schemes for computing the characteristics that account for the complexity of the velocity fields.

REFERENCES

A LAGRANGIAN SOLVER FOR LDDMM


