Imaging through random media by speckle intensity correlations

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Sensor array imaging and (some of) its main limitations

• Sensor array imaging (echography in medical imaging, sonar, non-destructive testing, seismic exploration, etc) has two steps:

data acquisition: an unknown medium is probed with waves; waves are emitted by a source (or a source array) and recorded by a receiver array.
data processing: the recorded signals are processed to identify the quantities of interest (source locations, reflector locations, etc).

• Example: Ultrasound echography





- Standard imaging techniques require:
- suitable conditions for wave propagation (ideally, homogeneous medium),
- controlled and known sources.

Ultrasound echography in concrete



Experimental set-up



Acquisition geometry (top view)

Concrete: highly scattering medium for ultrasonic waves.

Ultrasound echography in concrete



The recorded signals are very "noisy" due to scattering. \hookrightarrow Standard imaging techniques fail.

Ultrasound echography in concrete



Reciprocity: $u(t, \vec{x}_r; \vec{x}_s) = u(t, \vec{x}_s; \vec{x}_r)$ for (almost) all pairs (\vec{x}_r, \vec{x}_s) . \hookrightarrow The data set is good !

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Wave propagation in random media

• Wave equation:

$$\frac{1}{c^2(\vec{\boldsymbol{x}})}\frac{\partial^2 u}{\partial t^2}(t,\vec{\boldsymbol{x}}) - \Delta_{\vec{\boldsymbol{x}}}u(t,\vec{\boldsymbol{x}}) = F(t,\vec{\boldsymbol{x}})$$

- Time-harmonic source in the plane z = 0: $F(t, \vec{x}) = \delta(z) f(x) e^{-i\omega t}$ (with $\vec{x} = (x, z)$).
- Random medium model: $\frac{1}{c^2(\vec{x})} = \frac{1}{c_o^2} (1 + \mu(\vec{x}))$ c_o is a reference speed, $\mu(\vec{x})$ is a zero-mean random process.



Wave propagation in the random paraxial regime

• Consider the time-harmonic wave equation (with $\vec{x} = (x, z), \Delta = \Delta_{\perp} + \partial_z^2$)

$$(\Delta_{\perp} + \partial_z^2)\hat{u} + \frac{\omega^2}{c_o^2} (1 + \mu(\boldsymbol{x}, z))\hat{u} = -\delta(z)f(\boldsymbol{x}).$$

• Consider the paraxial regime " $\lambda \ll l_c, r_o \ll L$ ":

$$\omega \to \frac{\omega}{\varepsilon^4}, \qquad \mu(\boldsymbol{x}, z) \to \varepsilon^3 \mu(\frac{\boldsymbol{x}}{\varepsilon^2}, \frac{z}{\varepsilon^2}), \qquad f(\boldsymbol{x}) \to f(\frac{\boldsymbol{x}}{\varepsilon^2}).$$

The function $\hat{u}^{\varepsilon}(\omega, \boldsymbol{x}, z)$ is solution of

$$(\Delta_{\perp} + \partial_z^2)\hat{u}^{\varepsilon} + \frac{\omega^2}{c_o^2\varepsilon^8} \left(1 + \varepsilon^3 \mu\left(\frac{\boldsymbol{x}}{\varepsilon^2}, \frac{z}{\varepsilon^2}\right)\right)\hat{u}^{\varepsilon} = -\delta(z)f\left(\frac{\boldsymbol{x}}{\varepsilon^2}\right).$$

• The function $\hat{\phi}^{\varepsilon}$ (slowly-varying envelope of a plane wave) defined by

$$\hat{u}^{\varepsilon}(\omega, \boldsymbol{x}, z) = \frac{i\varepsilon^4 c_o}{2\omega} \exp\left(i\frac{\omega z}{\varepsilon^4 c_o}\right) \hat{\phi}^{\varepsilon}\left(\omega, \frac{\boldsymbol{x}}{\varepsilon^2}, z\right)$$

satisfies

$$\boldsymbol{\varepsilon}^{4}\partial_{z}^{2}\hat{\phi}^{\varepsilon} + \left(2i\frac{\omega}{c_{o}}\partial_{z}\hat{\phi}^{\varepsilon} + \Delta_{\perp}\hat{\phi}^{\varepsilon} + \frac{\omega^{2}}{c_{o}^{2}}\frac{1}{\varepsilon}\mu(\boldsymbol{x},\frac{z}{\varepsilon^{2}})\hat{\phi}^{\varepsilon}\right) = 2i\frac{\omega}{c_{o}}\delta(z)f(\boldsymbol{x}).$$

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Wave propagation in the random paraxial regime

The function $\hat{\phi}^{\varepsilon}$ (slowly-varying envelope of a plane wave) defined by

$$\hat{u}^{\varepsilon}(\omega, \boldsymbol{x}, z) = \frac{i\varepsilon^4 c_o}{2\omega} \exp\left(i\frac{\omega z}{\varepsilon^4 c_o}\right) \hat{\phi}^{\varepsilon}\left(\omega, \frac{\boldsymbol{x}}{\varepsilon^2}, z\right)$$

satisfies

$$\boldsymbol{\varepsilon}^{4}\partial_{z}^{2}\hat{\phi}^{\varepsilon} + \left(2i\frac{\omega}{c_{o}}\partial_{z}\hat{\phi}^{\varepsilon} + \Delta_{\perp}\hat{\phi}^{\varepsilon} + \frac{\omega^{2}}{c_{o}^{2}}\frac{1}{\varepsilon}\mu(\boldsymbol{x},\frac{z}{\varepsilon^{2}})\hat{\phi}^{\varepsilon}\right) = 2i\frac{\omega}{c_{o}}\delta(z)f(\boldsymbol{x}).$$

• $\hat{\phi}^{\varepsilon}$ converges in distribution in $C^0([0, L], L^2(\mathbb{R}^2))$ (or $C^0([0, L], H^k(\mathbb{R}^2))$) to $\hat{\phi}$ that is the unique solution of the Itô-Schrödinger equation [1]

$$d\hat{\phi} = \frac{ic_o}{2\omega} \Delta_{\perp} \hat{\phi} dz + \frac{i\omega}{2c_o} \hat{\phi} \circ dB(\boldsymbol{x}, z)$$

with $B(\boldsymbol{x}, z)$ Brownian field $\mathbb{E}[B(\boldsymbol{x}, z)B(\boldsymbol{x}', z')] = \gamma(\boldsymbol{x} - \boldsymbol{x}') \min(z, z'),$ $\gamma(\boldsymbol{x}) = \int_{-\infty}^{\infty} \mathbb{E}[\mu(\boldsymbol{0}, 0)\mu(\boldsymbol{x}, z)]dz, \text{ and } \hat{\phi}(z = 0, \boldsymbol{x}) = f(\boldsymbol{x}).$

[1] J. Garnier and K. Sølna, Ann. Appl. Probab. 19, 318 (2009).

Moment calculations in the random paraxial regime

Consider

$$d\hat{\phi} = \frac{ic_o}{2\omega} \Delta_{\perp} \hat{\phi} dz + \frac{i\omega}{2c_o} \hat{\phi} \circ dB(\boldsymbol{x}, z)$$

starting from $\hat{\phi}(\boldsymbol{x}, z = 0) = f(\boldsymbol{x})$.

• By Itô's formula,

$$\frac{d}{dz}\mathbb{E}[\hat{\phi}] = \frac{ic_o}{2\omega}\Delta_{\perp}\mathbb{E}[\hat{\phi}] - \frac{\omega^2\gamma(\mathbf{0})}{8c_o^2}\mathbb{E}[\hat{\phi}]$$

and therefore

$$\mathbb{E}[\hat{\phi}(\boldsymbol{x},z)] = \hat{\phi}_{\text{hom}}(\boldsymbol{x},z) \exp\Big(-\frac{\gamma(\mathbf{0})\omega^2 z}{8c_o^2}\Big),$$

where $\gamma(\boldsymbol{x}) = \int_{-\infty}^{\infty} \mathbb{E}[\mu(\boldsymbol{0}, 0)\mu(\boldsymbol{x}, z)]dz$ and $\hat{\phi}_{\text{hom}}$ is the solution in the homogeneous medium.

• Strong damping of the coherent wave.

 \implies Identification of the scattering mean free path $Z_{\text{sca}} = \frac{8c_o^2}{\gamma(\mathbf{0})\omega^2}$.

 \implies Coherent imaging methods (such as Kirchhoff migration, Reverse-Time migration) fail.

Moment calculations in the random paraxial regime

• The mean Wigner transform defined by

$$W(\boldsymbol{r},\boldsymbol{\xi},z) = \int_{\mathbb{R}^2} \exp\left(-i\boldsymbol{\xi}\cdot\boldsymbol{q}\right) \mathbb{E}\left[\hat{\phi}\left(\boldsymbol{r}+\frac{\boldsymbol{q}}{2},z\right)\overline{\hat{\phi}}\left(\boldsymbol{r}-\frac{\boldsymbol{q}}{2},z\right)\right] d\boldsymbol{q},$$

is the angularly-resolved mean wave energy density.

By Itô's formula, it solves a radiative transport-like equation

$$\frac{\partial W}{\partial z} + \frac{c_o}{\omega} \boldsymbol{\xi} \cdot \nabla_{\boldsymbol{r}} W = \frac{\omega^2}{4(2\pi)^2 c_o^2} \int_{\mathbb{R}^2} \hat{\gamma}(\boldsymbol{\kappa}) \Big[W(\boldsymbol{\xi} - \boldsymbol{\kappa}) - W(\boldsymbol{\xi}) \Big] d\boldsymbol{\kappa},$$

starting from $W(\mathbf{r}, \boldsymbol{\xi}, z = 0) = W_0(\mathbf{r}, \boldsymbol{\xi})$, the Wigner transform of the initial field f.

• The fields at nearby points are correlated and their correlations contain information about the medium.

 \implies One should use (migrate) cross correlations for imaging in random media.

Beyond the second-order moments

- Fourth-order moments are useful to:
- quantify the statistical stability of correlation-based imaging methods.
- implement intensity-correlation-based imaging methods when only intensities can be measured (optics).

Moment calculations in the random paraxial regime

• Consider

$$d\hat{\phi} = \frac{ic_o}{2\omega} \Delta_{\perp} \hat{\phi} dz + \frac{i\omega}{2c_o} \hat{\phi} \circ dB(\boldsymbol{x}, z)$$

starting from $\hat{\phi}(\boldsymbol{x}, z = 0) = f(\boldsymbol{x})$.

• Let us consider the fourth-order moment:

$$M_{4}(\boldsymbol{r}_{1}, \boldsymbol{r}_{2}, \boldsymbol{q}_{1}, \boldsymbol{q}_{2}, z) = \mathbb{E} \Big[\hat{\phi} \Big(\frac{\boldsymbol{r}_{1} + \boldsymbol{r}_{2} + \boldsymbol{q}_{1} + \boldsymbol{q}_{2}}{2}, z \Big) \hat{\phi} \Big(\frac{\boldsymbol{r}_{1} - \boldsymbol{r}_{2} + \boldsymbol{q}_{1} - \boldsymbol{q}_{2}}{2}, z \Big) \\ \times \overline{\hat{\phi}} \Big(\frac{\boldsymbol{r}_{1} + \boldsymbol{r}_{2} - \boldsymbol{q}_{1} - \boldsymbol{q}_{2}}{2}, z \Big) \overline{\hat{\phi}} \Big(\frac{\boldsymbol{r}_{1} - \boldsymbol{r}_{2} - \boldsymbol{q}_{1} + \boldsymbol{q}_{2}}{2}, z \Big) \Big]$$

By Itô's formula,

$$\frac{\partial M_4}{\partial z} = \frac{ic_o}{\omega} \left(\nabla_{\boldsymbol{r}_1} \cdot \nabla_{\boldsymbol{q}_1} + \nabla_{\boldsymbol{r}_2} \cdot \nabla_{\boldsymbol{q}_2} \right) M_4 + \frac{\omega^2}{4c_o^2} U_4(\boldsymbol{q}_1, \boldsymbol{q}_2, \boldsymbol{r}_1, \boldsymbol{r}_2) M_4,$$

with the generalized potential

$$egin{aligned} U_4(m{q}_1,m{q}_2,m{r}_1,m{r}_2) &=& \gamma(m{q}_2+m{q}_1)+\gamma(m{q}_2-m{q}_1)+\gamma(m{r}_2+m{q}_1)+\gamma(m{r}_2-m{q}_1)\ &-\gamma(m{q}_2+m{r}_2)-\gamma(m{q}_2-m{r}_2)-2\gamma(m{0}). \end{aligned}$$

 \implies One can get a general (but complicated) characterization of the fourth-order moment [1].

[1] J. Garnier and K. Sølna, ARMA **220** (2016) 37.

Stability of the Wigner transform of the field

$$W(\boldsymbol{r},\boldsymbol{\xi},z) := \int_{\mathbb{R}^2} \exp\big(-i\boldsymbol{\xi}\cdot\boldsymbol{q}\big)\hat{\phi}\big(\boldsymbol{r}+\frac{\boldsymbol{q}}{2},z\big)\overline{\hat{\phi}}\big(\boldsymbol{r}-\frac{\boldsymbol{q}}{2},z\big)d\boldsymbol{q}.$$

Let us consider two positive parameters r_s and ξ_s and define the smoothed Wigner transform:

$$W_{\rm s}(\boldsymbol{r},\boldsymbol{\xi},z) = \frac{1}{(2\pi)^2 r_{\rm s}^2 \xi_{\rm s}^2} \iint_{\mathbb{R}^2 \times \mathbb{R}^2} W(\boldsymbol{r}-\boldsymbol{r}',\boldsymbol{\xi}-\boldsymbol{\xi}',z) \exp\Big(-\frac{|\boldsymbol{r}'|^2}{2r_{\rm s}^2} - \frac{|\boldsymbol{\xi}'|^2}{2\xi_{\rm s}^2}\Big) d\boldsymbol{r}' d\boldsymbol{\xi}'.$$

• The coefficient of variation $C_{\rm s}$ of the smoothed Wigner transform is defined by:

$$C_{\rm s}(\boldsymbol{r},\boldsymbol{\xi},z) := \frac{\sqrt{\mathbb{E}[W_{\rm s}(\boldsymbol{r},\boldsymbol{\xi},z)^2] - \mathbb{E}[W_{\rm s}(\boldsymbol{r},\boldsymbol{\xi},z)]^2}}{\mathbb{E}[W_{\rm s}(\boldsymbol{r},\boldsymbol{\xi},z)]}$$

satisfies

$$C_{\rm s}(\boldsymbol{r},\boldsymbol{\xi},z) \simeq \left(\frac{\frac{1}{\xi_{\rm s}^2 \rho_z^2} + 1}{\frac{4r_{\rm s}^2}{\rho_z^2} + 1}\right)^{1/2}, \qquad \rho_z^2 = \frac{\ell_{\rm c}^2}{4Z_{\rm sca} z} \frac{r_o^2 + \frac{8c_o^2 z^3}{3\omega^2 \ell_{\rm c}^2 Z_{\rm sca}}}{r_o^2 + \frac{2c_o^2 z^3}{3\omega^2 \ell_{\rm c}^2 Z_{\rm sca}}},$$

when

$$\gamma(\boldsymbol{x}) = \gamma(\boldsymbol{0}) \Big[1 - \frac{|\boldsymbol{x}|^2}{\ell_c^2} + o\Big(\frac{|\boldsymbol{x}|^2}{\ell_c^2}\Big) \Big], \qquad z \gg Z_{\text{sca}} = \frac{8c_o^2}{\gamma(\boldsymbol{0})\omega^2}.$$

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Stability of the Wigner transform of the field



Contour levels of the coefficient of variation of the smoothed Wigner transform. Here $\overline{r}_{s} = r_{s}/\rho_{z}$ and $\overline{\xi}_{s} = \xi_{s}\rho_{z}$.

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Application: Ultrasound echography in concrete



Experimental set-up



Acquisition geometry (top view)

Concrete: highly scattering medium for ultrasonic waves.

Application: Ultrasound echography in concrete



Real configuration

Image (2D slice)

Image obtained by travel-time migration of *well-chosen* cross correlations of data.

Beyond acoustics

• In optics: only intensities are measured (square moduli of complex amplitudes).



Experimental set-up [1]

- The light source is a time-harmonic plane wave.
- The object to be imaged is a mask that can be shifted transversally.
- For each position of the object the spatial intensity of the transmitted field (speckle pattern) can be recorded by the camera.

[1] J. A. Newmann and K. J. Webb, PRL **113**, 263903 (2014).



• The field just after the object is of the form

$$U_{\boldsymbol{r}}(\boldsymbol{x}) = U(\boldsymbol{x} - \boldsymbol{r}),$$

for some function U (typically, the indicator function of the mask).

• The field in the plane of the camera is denoted by $E_{\boldsymbol{r}}(\boldsymbol{x})$.

The measured intensity correlation is

$$egin{aligned} C_{m{r},m{r}'} &=& rac{1}{|A_0|} \int_{A_0} |E_{m{r}}(m{x})|^2 |E_{m{r}'}(m{x})|^2 dm{x} \ && - \Bigl(rac{1}{|A_0|} \int_{A_0} |E_{m{r}}(m{x})|^2 dm{x} \Bigr) \Bigl(rac{1}{|A_0|} \int_{A_0} |E_{m{r}'}(m{x})|^2 dm{x} \Bigr) igg(rac{1}{|A_0|} \int_{A_0} |E_{m{r}'}(m{x})|^2 dm{x} \Bigr), \end{aligned}$$

where A_0 is the spatial support of the camera.



• Result:

$$\begin{split} \mathbb{E}[\mathcal{C}_{\boldsymbol{r},\boldsymbol{r}'}] &= \int_{A_0} d\boldsymbol{X} \int d\boldsymbol{Y} \Big| \frac{1}{(2\pi)^2} \int \Big(\int U(\boldsymbol{x} + \frac{\boldsymbol{r}' - \boldsymbol{r}}{2}) \overline{U}(\boldsymbol{x} - \frac{\boldsymbol{r}' - \boldsymbol{r}}{2}) \exp\left(-i\boldsymbol{\zeta} \cdot \boldsymbol{x}\right) d\boldsymbol{x} \Big| \\ & \times \exp\left(i\boldsymbol{\zeta} \cdot \left(\boldsymbol{X} - \frac{\boldsymbol{r} + \boldsymbol{r}'}{2}\right)\right) \exp\left(\frac{\omega^2}{4c_o^2} \int_0^L \gamma(\frac{c_o\boldsymbol{\zeta}}{\omega} z - \boldsymbol{Y}) - \gamma(\boldsymbol{0}) dz \right) d\boldsymbol{\zeta} \Big|^2 \\ & - \Big| \frac{1}{(2\pi)^2} \int_{A_0} d\boldsymbol{X} \Big(\int U(\boldsymbol{x} + \frac{\boldsymbol{r}' - \boldsymbol{r}}{2}) \overline{U}(\boldsymbol{x} - \frac{\boldsymbol{r}' - \boldsymbol{r}}{2}) \exp\left(-i\boldsymbol{\zeta} \cdot \boldsymbol{x}\right) d\boldsymbol{x} \Big) \\ & \times \exp\left(i\boldsymbol{\zeta} \cdot \left(\boldsymbol{X} - \frac{\boldsymbol{r} + \boldsymbol{r}'}{2}\right)\right) \exp\left(-\frac{\omega^2}{4c_o^2}\gamma(\boldsymbol{0})L\right) d\boldsymbol{\zeta} \Big|^2, \end{split}$$

with $\gamma(\boldsymbol{x}) = \int_{-\infty}^{\infty} \mathbb{E}[\mu(\boldsymbol{0}, 0)\mu(\boldsymbol{x}, z)]dz.$

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• Result: When
$$L \gg Z_{\text{sca}} = \frac{8c_o^2}{\gamma(\mathbf{0})\omega^2}$$
 and
 $\frac{c_o^2 L^3}{\omega^2 Z_{\text{sca}} \ell_c^2} \gg |A_0| (\sim \text{diam}(\text{camera})^2) \gg \frac{Z_{\text{sca}} \ell_c^2}{L}$

we have

$$C_{\boldsymbol{r},\boldsymbol{r}'} \simeq \mathbb{E}[\mathcal{C}_{\boldsymbol{r},\boldsymbol{r}'}] \approx \Big| \int |\hat{U}(\boldsymbol{\kappa})|^2 \exp\left(i\boldsymbol{\kappa}\cdot(\boldsymbol{r}'-\boldsymbol{r})\right) d\boldsymbol{\kappa} \Big|^2,$$

up to a multiplicative constant, where

$$\hat{U}(oldsymbol{\kappa}) = \int U(oldsymbol{x}) \expig(-ioldsymbol{\kappa}\cdotoldsymbol{x}ig) doldsymbol{x}.$$

 \hookrightarrow It is possible to reconstruct the incident field U.

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• We have

$$C_{\boldsymbol{r},\boldsymbol{r}'} \simeq \mathbb{E}[\mathcal{C}_{\boldsymbol{r},\boldsymbol{r}'}] \approx \left| \int |\hat{U}(\boldsymbol{\kappa})|^2 \exp\left(i\boldsymbol{\kappa}\cdot(\boldsymbol{r}'-\boldsymbol{r})\right) d\boldsymbol{\kappa} \right|^2$$

 \hookrightarrow It is possible to reconstruct the incident field U by a two-step phase retrieval algorithm (Gerchberg-Saxon-type).

1) Given $C_{\boldsymbol{r},\boldsymbol{r}'}$, we know the modulus of the (I)FT of $|\hat{U}(\boldsymbol{\kappa})|^2$, and we know the phase of $|\hat{U}(\boldsymbol{\kappa})|^2$ (zero) \rightarrow we can extract $|\hat{U}(\boldsymbol{\kappa})|^2$. 2) Given $|\hat{U}(\boldsymbol{\kappa})|^2$, we know the modulus of the FT of $U(\boldsymbol{x})$, and we know the phase of $U(\boldsymbol{x})$ (zero) \rightarrow we can extract $U(\boldsymbol{x})$.



Experimental set-up

- A laser beam with incident angle θ is shined on the scattering medium.
- The object to be imaged is a mask.
- The total intensity of the light that goes through the mask is collected by a bucket detector.
- \rightarrow For each incident angle θ the total transmitted intensity \mathcal{E}_{θ} is measured.



Consider:

$$\mathcal{C}(\Delta \boldsymbol{\theta}) \simeq \frac{1}{\Theta} \int_{\Theta} \mathcal{E}_{\boldsymbol{\theta}} \mathcal{E}_{\boldsymbol{\theta}+\Delta \boldsymbol{\theta}} d\boldsymbol{\theta} - \left(\frac{1}{\Theta} \int_{\Theta} \mathcal{E}_{\boldsymbol{\theta}} d\boldsymbol{\theta}\right)^2$$

• Result:

$$\mathbb{E}[\mathcal{C}(\Delta\boldsymbol{\theta})] = \frac{1}{(2\pi)^2} \iint \exp\left(\frac{\omega^2}{2c_o^2} \int_0^L \gamma\left(\boldsymbol{x} + \Delta\boldsymbol{\theta}(\boldsymbol{z} + L_o)\right) d\boldsymbol{z}\right) e^{-i\boldsymbol{x}\cdot\boldsymbol{\xi}} |\hat{U}(\boldsymbol{\xi})|^2 d\boldsymbol{\xi} d\boldsymbol{x}$$
$$\times \exp\left(-\frac{\omega^2\gamma(\mathbf{0})L}{2c_o^2}\right) - |\hat{U}(\mathbf{0})|^2 \exp\left(-\frac{\omega^2\gamma_o(\mathbf{0})L}{2c_o^2}\right),$$

with $\gamma(\boldsymbol{x}) = \int_{-\infty}^{\infty} \mathbb{E}[\mu(\boldsymbol{0}, 0)\mu(\boldsymbol{x}, z)]dz.$

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• Result: When
$$L \gg Z_{\text{sca}} = \frac{8c_o^2}{\gamma(\mathbf{0})\omega^2}$$
, then

$$\mathcal{C}(\Delta \boldsymbol{\theta}) \simeq \mathbb{E}[\mathcal{C}(\Delta \boldsymbol{\theta})] \approx \left(\mathcal{K}_{\rho_L} \star (U \star U)\right) \left(\Delta \boldsymbol{\theta} \ell_o\right) \exp\left(-\frac{L^2}{12\rho_L^2} |\Delta \boldsymbol{\theta}|^2\right),$$

up to a multiplicative constant, where $f \star g(\mathbf{x}) = \int f(\mathbf{x}')g(\mathbf{x} + \mathbf{x}')d\mathbf{x}'$,

$$\mathcal{K}_{\rho_L}(\boldsymbol{x}) = \frac{1}{\pi \rho_L^2} \exp\left(-\frac{|\boldsymbol{x}|^2}{\rho_L^2}\right), \qquad \rho_L := \frac{2c_o \ell_c}{\omega \sqrt{\gamma(\mathbf{0})L}},$$

 $(\rho_L \text{ is the correlation radius of the speckle pattern at <math>z = L$), and $\ell_o = L_o + \frac{L}{2}$. \rightarrow If ρ_L is small and L_o is large enough, then one can extract $|\hat{U}(\boldsymbol{\kappa})|^2$ and then $U(\boldsymbol{x})$ by a phase retrieval algorithm.

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Ghost imaging



Noise source (laser light passed through a rotating glass diffuser).
without object in path 1; a high-resolution detector measures the spatially-resolved intensity I₁(t, x).

• with object (mask) in path 2; a single-pixel detector measures the spatially-integrated intensity $I_2(t)$.

Experiment: the correlation of $I_1(\cdot, \mathbf{x})$ and $I_2(\cdot)$ is an image of the object [1,2].

[1] A. Valencia et al., *PRL* **94**, 063601 (2005); [2] J. H. Shapiro et al., *Quantum Inf. Process* **1**, 949 (2012).

Ghost imaging

• Wave equation in paths 1 and 2:

$$\frac{1}{c_j^2(\vec{x})}\frac{\partial^2 u_j}{\partial t^2} - \Delta_{\vec{x}} u_j = e^{-i\omega_o t} n(t, x) \delta(z) + c.c., \qquad \vec{x} = (x, z) \in \mathbb{R}^2 \times \mathbb{R}, \qquad j = 1, 2$$

• Noise source (with Gaussian statistics):

$$\left\langle n(t, \boldsymbol{x}) \overline{n(t, \boldsymbol{x}')} \right\rangle = F(t - t') \exp\left(-\frac{|\boldsymbol{x}|^2}{r_o^2}\right) \delta(\boldsymbol{x} - \boldsymbol{x}')$$

- Wave fields: $u_j(t, \vec{x}) = v_j(t, \vec{x})e^{-i\omega_o t} + c.c., \qquad j = 1, 2$
- Intensity measurements:

$$I_1(t, \boldsymbol{x}) = |v_1(t, (\boldsymbol{x}, L))|^2 \text{ in the plane of the high-resolution detector}$$
$$I_2(t) = \int_{\mathbb{R}^2} |v_2(t, (\boldsymbol{x}', L + L_0))|^2 d\boldsymbol{x}' \text{ in the plane of the bucket detector}$$

• Correlation:

$$C_T(\boldsymbol{x}) = \frac{1}{T} \int_0^T I_1(t, \boldsymbol{x}) I_2(t) dt - \left(\frac{1}{T} \int_0^T I_1(t, \boldsymbol{x}) dt\right) \left(\frac{1}{T} \int_0^T I_2(t) dt\right)$$

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Ghost imaging in homogeneous media

- Resolution analysis in homogeneous media.
- Model for the object: Mask $\mathcal{T}(\boldsymbol{x})$ in the plane z = L.
- Result:

$$C_T(\boldsymbol{x}) \stackrel{T \to \infty}{\longrightarrow} C^{(1)}(\boldsymbol{x}) = \int_{\mathbb{R}^2} h(\boldsymbol{x} - \boldsymbol{z}) |\mathcal{T}(\boldsymbol{z})|^2 d\boldsymbol{z}$$

with

$$h(\boldsymbol{x}) = \frac{r_o^4}{2^8 \pi^2 L^2} \exp\left(-\frac{|\boldsymbol{x}|^2}{4\rho_{\rm gi0}^2}\right), \qquad \rho_{\rm gi0}^2 = \frac{c_o^2 L^2}{2\omega_o^2 r_o^2}$$

Resolution: $\rho_{\rm gi0} \sim \lambda_o L/r_o$ (Rayleigh resolution formula).

Sketch of ideal proof. Use the Gaussian summation rule (the fourth-order moments of Gaussian random fields can be expressed in terms of sums of products of second-order moments).

If $v(\boldsymbol{x})$ is a complex symmetric circular Gaussian random field, then

$$\operatorname{Cov}(|v(\boldsymbol{x})|^2, |v(\boldsymbol{x}')|^2) = |\operatorname{Cov}(v(\boldsymbol{x}), \overline{v(\boldsymbol{x}')})|^2$$

Ghost imaging in heterogeneous media



The medium in paths 1 and 2 is heterogeneous (for instance, turbulent atmosphere).

They are two independent realizations with the same distribution.

Ghost imaging in heterogeneous media

- Resolution analysis in randomly heterogeneous media.
- If the propagation distance is larger than the scattering mean free path, then

$$C^{(1)}(\boldsymbol{x}) = \int_{\mathbb{R}^2} \mathcal{H}(\boldsymbol{x} - \boldsymbol{y}) |\mathcal{T}(\boldsymbol{y})|^2 d\boldsymbol{y},$$

with

$$\mathcal{H}(\boldsymbol{x}) = \frac{r_o^4 \rho_{\rm gi0}^2}{2^8 \pi^2 L^4 \rho_{\rm gi2}^2} \exp\left(-\frac{|\boldsymbol{x}|^2}{4\rho_{\rm gi2}^2}\right), \qquad \rho_{\rm gi2}^2 = \rho_{\rm gi0}^2 + \frac{4c_o^2 L^3}{3\omega_o^2 Z_{\rm sca} \ell_{\rm c}^2}, \qquad \rho_{\rm gi0}^2 = \frac{c_o^2 L^2}{2\omega_o^2 r_o^2}$$

 \hookrightarrow Scattering only slightly reduces the resolution ! This imaging method is robust with respect to medium noise. It gives an image even when $L/Z_{\rm sca} \gg 1$.

Ghost imaging in heterogeneous identical media



The medium in paths 1 and 2 is heterogeneous. They are the *same realization*.

Ghost imaging in heterogeneous identical media

• Resolution analysis in randomly heterogeneous and identical media.

• If the propagation distance is larger than the scattering mean free path, then

$$C^{(1)}(\boldsymbol{x}) = \int_{\mathbb{R}^2} \mathcal{H}(\boldsymbol{x} - \boldsymbol{y}) |\mathcal{T}(\boldsymbol{y})|^2 d\boldsymbol{y},$$

with

$$\mathcal{H}(\boldsymbol{x}) = \frac{r_o^4}{2^8 \pi^2 L^4} \exp\left(-\frac{|\boldsymbol{x}|^2}{4\rho_{\rm gi3}^2}\right), \qquad \frac{1}{\rho_{\rm gi3}^2} = \frac{1}{\rho_{\rm gi0}^2} + \frac{16L}{Z_{\rm sca}\ell_{\rm c}^2}$$

 \hookrightarrow the radius of the convolution kernel is reduced by scattering and can even be smaller than the Rayleigh resolution formula: enhanced resolution compared to the homogeneous case (similar phenomenon observed in time-reversal experiments) !

Ghost imaging with a virtual high-resolution detector



- The medium in path 2 is randomly heterogeneous.
- There is no other measurement than $I_2(t)$.
- The realization of the source is known (use of a Spatial Light Modulator) and the medium is taken to be homogeneous in the "virtual path 1" \rightarrow one can *compute* the field (and therefore its intensity $I_1(t, \boldsymbol{x})$) in the "virtual" output plane of path 1.

 \hookrightarrow a *one-pixel camera* can give a high-resolution image of the object! Columbia

On the role of the random medium



Random medium in region 0 is good.

Random medium in regions 1 and 2 is *bad* (unless they are the same realization).

Random medium in region 3 plays no role.

Conclusion

- Correlation-based imaging allows for imaging in randomly scattering media.
- One needs to process *well-chosen* cross correlations of the data.
- Fourth-order moment of the wave field is useful.
- Application: Speckle intensity correlation-based imaging. Many modalities !