1. INTRODUCTION

Process tomography (PT) involves using tomographic imaging methods to manipulate measurement data from sensors in order to obtain precise quantitative information on the inaccessible regions. The region may be for example, a furnace, a mixing chamber or a pipeline, and the tomography imaging can be based on electromagnetic or acoustic sounding or radioscopic imaging. In essence, the goal is to estimate computationally the multidimensional distribution of some physical parameter based on indirect observations from the boundary of the object [10].

Typical features of industrial processes are a high noise level and rapid changes in the object. Thus, the imaging modality has to be sufficiently fast and robust for proper dynamical change of the target.

We consider the problem of imaging the concentration distribution of a given substance in a fluid moving in a pipeline based on static or low frequency measurements on the surface of the pipe. Set of contact electrodes are attached to the surface of the pipe, and are electronically insulated from the pipe. Electric currents are injected through these electrodes and the corresponding voltages needed to maintain the currents are recorded. Hence the imaging modality used in this case is Electrical Impedance Tomography (EIT).

As compared to the traditional EIT, in the present case, the object is very rapidly changing during the data acquisition; hence a reasonable spatiotemporal resolution is desirable. Rather than considering the inverse problem as a traditional tomography reconstruction problem, we view the problem as state estimation problem. The concentration distribution is considered as a stochastic process, or a state of the system, that satisfies a stochastic differential equation. This equation is referred to as state evolution equation. We model the concentration distribution by the convection-diffusion equation, which allows an approximation of the velocity field.

We consider here approximating a fast flow with a laminar flow and compute the velocity field by solving the Navier-Stokes equations numerically. Conventionally, the state estimation is performed by using Kalman filter, fixed-lag Kalman smoother or extended Kalman filter (EKF) algorithm. In our case we have used nonlinear-compensation extended Kalman filter (NLCEKF). The work flow is explained in Fig. 1.

**Abstract:** The objective of this paper is to estimate the concentration distribution in flow field inside the pipeline based on electrical impedance tomography. Special emphasis is given to the development of dynamic imaging technique for two-phase field undergoing a rapid transient change. Nonlinearity-compensation extended Kalman filter is employed to cope with unexpected measurement uncertainty. The nonlinearity-compensation extended Kalman filter compensates for the influence of measurement uncertainty and solves the instability of extended Kalman filter. Extensive computer simulations are carried out to show that nonlinearity-compensation extended Kalman filter has enhanced estimation performance especially in the unexpected measurement environment.

**Keywords:** Nonlinearity-Compensation Extended Kalman Filter, Extended Kalman Filter, Electrical Impedance Tomography, Dynamic Image Reconstruction, Process Tomography, Root Mean Square Error.
uncertainty can be any external short-living perturbation in the measurement data. Usually such perturbations cause the conventional EKF to diverge and estimation performance is deteriorated drastically. The instability of EKF in such cases is a major bottle neck for such perturbed systems. In order to tackle this problem, NLCEKF is employed in Inverse Solver which has already proved its might compared to EKF in optimization problems related to other walks of life, especially Target Motion Analysis. See [11].

The rest of the paper is organized as follows. In section 2, we have explained the discrete state-space dynamic model considering convection-diffusion model. For the brevity of discussion, we have kept our discussion short. Further details on PT can be found in [6-11]. Section 3 deals with EIT applied to PT. Only the Observation model is discussed. Section 4 deals with ins and outs of NLCEKF. Section 5 deals with the simulation and comparison of results.

2. DISCRETE STATE-SPACE DYNAMIC MODEL

In the case of moving fluids into the straight pipe the concentration distribution \( c = c(x,t) \) can be modeled by the stochastic convection-diffusion equation as follows

\[
\frac{\partial c}{\partial t} = \kappa \Delta c - \vec{V} \cdot \nabla c + \mu
\]  

(1)

where \( \kappa = \kappa(x) \) is the diffusion coefficient, \( \vec{V} = \vec{V}(x) \) is the velocity of the flow and \( \mu = \mu(x,t) \) is the modeling errors.

Incompressibility is defined as

\[
\vec{V} \cdot \vec{V} = 0
\]  

(2)

Which represents that density of fluid is same throughout the field and it does not change with time.

Boundary condition is defined as

\[
\frac{\partial c}{\partial n} = 0 \quad \text{at} \quad x \in (\partial \Omega \setminus \partial \Omega_{\text{wall}})
\]  

(3)

which means that there is no diffusion through the pipe walls and the input boundary, so that the outward unit normal is orthogonal to the velocity of the flow in the wall.

Initial conditions are

\[
c(x,0) = c_0(x) \quad \text{at} \quad x \in \partial \Omega
\]  

(4)

\[
c(x,t) = c_m(t) \quad \text{at} \quad x \in \partial \Omega_m
\]  

(5)

(4) represents the initial value at \( t = 0 \) and (5) represents the Dirichlet condition which can be taken into account by using the Petrov-Galerkin method.

(1) can be solved in discrete form using the Petrov-Galerkin method and the backward (implicit) Euler method as

\[
c_{t+1} = \overline{F} c_t + \overline{s}_{t+1} + \overline{w}_{t+1}
\]  

(6)

where \( \overline{F} \in \mathbb{R}^{N \times N} \) is the state transition matrix, \( \overline{s}_{t+1} \in \mathbb{R}^{N \times 1} \) is the input vector and \( \overline{w}_{t+1} \in \mathbb{R}^{N \times 1} \) is the disturbance vector.

Here, we assume a linear model satisfying

\[
\sigma(x,t) = \lambda c(x,t)
\]  

(7)

The reason for this assumption of concentration \( c(x,t) \) is to estimate it by electrical impedance tomography. Since there is a direct linear relationship between conductivity and concentration, hence by using EIT, we can reconstruct conductivity and then can map concentration against it. This is the main reason why EIT is used as imaging modality.

We can obtain the discrete state-space model as follows

\[
\sigma_{t+1} = \overline{F}^* \sigma_t + \overline{s}_{t+1} + \overline{w}_{t+1}^*
\]  

(8)

where \( \overline{F}^* \in \mathbb{R}^{N \times N} \), \( \overline{s}_{t+1} \in \mathbb{R}^{N \times 1} \) and \( \overline{w}_{t+1} \in \mathbb{R}^{N \times 1} \) are functions to relate between the resistivity \( \sigma(x,t) \) and \( c(x,t) \) linearly.

Now, let us consider the case in which the time step is too large in comparison to the velocity of fluid, for that case, the backward Euler method is inaccurate while solving the convection-diffusion equation numerically by the evolution model.

Assume the time step \( \Delta t/\Delta t \) is small enough to obtain a feasible numerical solution for the stochastic convection-diffusion equation. Here, the state equation corresponding to the time step \( \Delta t/\Delta t \) is used as follows. [8]

\[
\sigma_{t+1} = F \sigma_t + s_{t+1} + w_{t+1}
\]  

(9)

Where \( \Delta t \) is the time step used in the evolution model.

We can obtain the next step as

\[
\sigma_{t+2} = F \sigma_{t+1} + s_{t+1} + w_{t+1}
\]

\[
= F\left(F \sigma_t + s_{t+1} + w_{t+1}\right) + s_{t+2} + w_{t+2}
\]

\[
= F^2 \sigma_t + \left(Fs_{t+1} + s_{t+2}\right) + \left(Fw_{t+1} + w_{t+2}\right)
\]  

(10)

Similarly,

\[
\sigma_{t+3} = F^3 \sigma_t + \left(F^2 s_{t+1} + Fs_{t+2} + s_{t+3}\right)
\]

\[
+ \left(F^2 w_{t+1} + Fw_{t+2} + w_{t+3}\right)
\]  

(11)

Furthermore,

\[
\sigma_{t+n} = F^n \sigma_t + \left(F^{n-1} s_{t+1} + \cdots + F^0 s_{t+n}\right)
\]

\[
+ \left(F^{n-1} w_{t+1} + \cdots + F^0 w_{t+n}\right)
\]  

(12)

where \( \Gamma_{t+n} \in \mathbb{R}^{N \times N} \) is \( \left(F^{n-1} + \cdots + F^0\right) \).
In EKF the state estimation is optimized as minimizing the cost functional as follows

\[
J(\sigma_k) = \frac{1}{2} E\{e_k^T e_k\} = \frac{1}{2} \left( \left( z_k - h_k(\sigma_k) \right)^T R_k^{-1} (z_k - h_k(\sigma_k)) + (\sigma_k - \sigma_{k-1})^T P_{k-1}^{-1} (\sigma_k - \sigma_{k-1}) \right)
\]

4. INVERSE SOLVER BASED ON NONLINEARITY-COMPENSATION EXTENDED KALMAN FILTER

4.1 NonLinear-Compensation Extended Kalman Filter algorithm

From (13) and (22), we can obtain the dynamic equations as followings

\[
\sigma_k = F_k \sigma_{k-1} + \Gamma_k (s_k + w_k)
\]

\[
U_k = V_k (\sigma_k) + v_k
\]
where $E[.]$ is the expectation, $\sigma_{\hat{x}_{k-1}}$ is the latest predicted state and $\mathbb{R} \in \mathbb{R}^{N \times L}$ is $E\{n_i^j, n_i^j\}$, so that the measurement noise covariance. $P_{\hat{x}_{k-1}} \in \mathbb{R}^{N \times N}$ is the time-updated error covariance matrix, which is defined by

$$P_{\hat{x}_{k-1}} = E[(\sigma_{\hat{x}_{k-1}} - \sigma_{\hat{x}_{k-1}})(\sigma_{\hat{x}_{k-1}} - \sigma_{\hat{x}_{k-1}})^T]$$

(26)

Linearizing (8) about the current predicted state $\sigma_{\hat{x}_{k-1}}$ we obtain

$$U_k = V_k (\sigma_{\hat{x}_{k-1}}) + H \sigma_{\hat{x}_{k-1}} (\sigma_{\hat{x}_{k-1}} - \sigma_{\hat{x}_{k-1}}) + H \cdot O . T . S + V_k$$

(27)

where $H \cdot O . T . S$ represent the higher-order terms which will be considered as additional noise. $H \sigma_{\hat{x}_{k-1}} \in \mathbb{R}^{L \times N}$ is the Jacobian matrix defined by

$$H \sigma_{\hat{x}_{k-1}} = \frac{\partial V_k}{\partial \rho} |_{\rho = \sigma_{\hat{x}_{k-1}}}$$

(28)

where $\rho$ is the resistivity i.e. $1/\sigma$. Now we define the pseudo-measurement as

$$y_k = U_k - V_k (\sigma_{\hat{x}_{k-1}}) + H \sigma_{\hat{x}_{k-1}} (\sigma_{\hat{x}_{k-1}} - \sigma_{\hat{x}_{k-1}})$$

(29)

And hence, we can develop the linearized observation equation as following

$$y_k = H \sigma_{\hat{x}_{k-1}} + V_k$$

(30)

In comparison to the cost functional defined for image reconstruction for EKF, the cost functional for NLCEKF is computed as follows

$$J(\hat{\sigma}_{\hat{x}_{k-1}}) = \frac{1}{2} \{(z_k - H \hat{x}_{\hat{x}_{k-1}})^T R_k^{-1} (z_k - H \hat{x}_{\hat{x}_{k-1}})$$

$$+ (\hat{\sigma}_{\hat{x}_{k-1}} - \hat{\sigma}_{\hat{x}_{k-1}})^T P_{\hat{x}_{k-1}}^{-1} (\hat{\sigma}_{\hat{x}_{k-1}} - \hat{\sigma}_{\hat{x}_{k-1}})\}$$

(31)

By minimizing the cost functional and solving for the updates of the associated covariance matrices, we obtain the NLCEKF algorithm which consists of the following two steps similar to EKF.

(i) Measurement Update Step (Filtering)

$$K_k = P_{\hat{x}_{k-1}} H^T [H_k P_{\hat{x}_{k-1}} H_k^T + R_k]^{-1}$$

(32)

$$\sigma_{\hat{x}_{k}} = \sigma_{\hat{x}_{k-1}} + \alpha K_k (y_k - H_k \sigma_{\hat{x}_{k-1}})$$

(33)

$$C_{\hat{x}_{k}} = (I - \beta^2 K_k H_k) P_{\hat{x}_{k-1}}$$

(34)

(ii) Time Update Step (Prediction)

$$P_{\hat{x}_{k+1}} = F_k P_{\hat{x}_{k}} F_k^T + \Gamma_k Q_k \Gamma_k^T$$

(35)

$$\sigma_{\hat{x}_{k+1}} = F_k \sigma_{\hat{x}_{k}} + s_k$$

(36)

where $F_k = F_k \mathbb{R}^{N \times N}$ is the evolution matrix and $s_k \mathbb{R}^{N \times 1}$ is the input vector. $\alpha$ is used to adjust the Kalman gain $K_k$ in equation (33), the range of $\alpha$ is $0 \sim 2$ and $\beta$ is determined by

$$\beta = \begin{cases} 
\alpha : 0 \leq \alpha \leq 1 \\
2 - \alpha : 1 < \alpha \leq 2 
\end{cases}$$

(37)

Here, the coefficient $\alpha$ adjusts an optimization value of the Kalman gain according to the uncertainty of a measurement value.

When $\alpha = 1$, the results obtained from state estimation problem are equal to the result of conventional EKF. This means that NLCEKF is working like conventional EKF.

When $\alpha = 0$, the state is not updated. So, a predicted state is used instead of a filtered state. This means that when the system is estimated by the uncertain measurement noise the predicted state is not updated.

Since $\beta$ is a parameter adjusting the error covariance matrix of equation (34) depending on $\alpha$ so the more $\alpha$ is far from 1 the more $\beta$ is decreased.

Also, the process error covariance $Q_k \mathbb{R}^{N \times N}$ and the measurement error $R_k \mathbb{R}^{1 \times N}$ is determined by

$$Q_k = E\{w_k w_k^T\}$$

(38)

$$R_k = E\{v_k v_k^T\}$$

(39)

Where $w_k$ is the White Gaussian Noise for the process at $k$ time step and $v_k$ is the White Gaussian Noise for measurement data at $k$ time step.

4.2 Temporal Regularization

Because the dynamic reconstruction is dependent on time, so for reconstruction we just need temporal regularization, not spatial regularization. Temporal regularization is considered in three components as follows

$$Q_{\mu_k} = \beta_{\mu} I$$

(40)

$$Q_{\nu_k} = \beta_{\nu} I$$

(41)

$$Q_{\alpha_k} = \beta_{\alpha} I$$

(42)

(40) is the stochastic nature of the diffusion, we assume the noise $\mu_k$ is uncorrelated and having constant variance in all
parts of the phantom. (41) represents an uncertain oscillatory component in the pipe inlet and (42) means the input stream is assumed to be very slowly varying in the time scale. Hence, process error covariance is represented as follows

\[ Q_k = YQ_{\mu_k}Y^T + DQ_{\eta_k}D^T + HQ_{\eta_k}H^T \]  \hspace{1cm} (43)

where the matrices \( Y, D \) and \( H \) are the finite element matrices mapping the random vectors \( \mu_k, \eta_k \) and \( \eta_k \), respectively. [8,10] Here, \( \beta_{\mu_k}, \beta_{\eta} \) and \( \beta_{\eta} \) is obtained empirically.

### 5. SIMULATION RESULTS

We have carried out the computer simulations on synthetic data to evaluate the reconstruction performance of NLCEKF. The computer simulation was carried out on a straight pipe including varying measurement noise. Parabolic velocity field are also considered.

![Fig. 2. Straight pipe-type FEM mesh(Mesh for inverse problem) and electrodes.](image1)

The FEM meshes used for the inverse solvers are shown in Fig. 2. We have used the straight pipe-type model with a mesh size of 394 elements and 250 nodes. We have used a fine mesh near the boundaries in order to make a good sensitivity analysis considering the complications involved in measurement. Electrodes are located on each side of pipe as a set of 8, the total numbers being 16.

![Fig. 3. Computed velocity field inside straight pipe.](image2)

The velocity field is assumed to satisfy the conditions of parabolic flow as shown in Fig 3. Here, the equation with respect to the flow across \( x \)-direction is developed as follows

\[ V_x(x,y) = V_{x,\text{mean}} \left[ 1 - \left( \frac{y - y_0}{R} \right)^2 \right] \]  \hspace{1cm} (44)

Where \( V_{x,\text{mean}} \) is the spatial average velocity in \( x \)-direction. \( y_0 \) is the index of \( y \) as distance from center of the pipe and \( R \) is the inner radius of the pipe.

It is also assumed that the initial average velocity in \( x \)-direction, \( V_{x,\text{mean}} \) is 450 \( \text{cms}^{-1} \). The initial setting for parameters used in the simulation is as following. The contact impedance \( z \) used in the simulation is 0.001 \( \Omega \). The convection coefficient \( \chi \) is \( 5 \times 10^3 \). Number of frames for current injection is 5. The minimum value of conductivity distribution is set to \( 1/400 \ \Omega^{-1}\text{cm}^{-1} \). The injection pattern uses the “opposite” method. The time to measure voltages of a pattern is set to \( 5 \text{ms} \).

Next, simulations were carried out to analyze effects on the image reconstruction by the uncertain measurement noise on the following data. Initial assumed conductivity is \( \sigma_0 = 0.0043 \ \Omega^{-1}\text{cm}^{-1} \), initial assumed covariance for the initial state vector is \( C_{00} = (0.1 + \sigma_0)^2 I \), the average velocity in \( x \)-direction is assumed constant for given time. The covariances with respect to the temporal regularization are \( \beta_{\mu} = 5 \times 10^{-3} \) and \( \beta_{\eta} = 2 \times 10^{-4} \), \( \beta_{\eta} = 0 \). The measurement noise \( n_k \) is set to 0.1% of the difference between the maximum and the minimum value of the voltage without the noise. The unexpected measurement uncertainty noise consisted of White-Gaussian Noise that occurs for 5 time steps from 30th step onward.

For the sake of comparison of performance of the reconstruction algorithm, root mean square error (RMSE) is defined as following

\[
\text{RMSE}(V(\sigma)) = \sqrt{\frac{(U_{\text{true}} - V(\sigma)) \cdot (U_{\text{true}} - V(\sigma))}{U_{\text{true}} \cdot U_{\text{true}}}}
\]  \hspace{1cm} (45)

We have considered two cases: 3% and 10% of unexpected measurement uncertainty noise of the difference between the maximum and the minimum value of the voltage without the noise.

### 5.1 Simulation Results : Analysis of unexpected measurement uncertainty

![Fig. 4. (a) and (c) represent RMSE for \( V(\sigma) \) with the uncertain measurement noise 3% and 10% respectively. (b) and (d) represent the variation in \( \alpha \) cases for the two cases](image3)
Fig. 5. Image reconstructed according to each uncertain measurement noise (between the interval of 28th and 51th time steps). (a) True Image Frame. (b) and (c) Image reconstructed with 3% uncertain measurement noise. (d) and (e) Image reconstructed with 10% uncertain measurement noise.

In Fig. 4 and Fig. 5, we can see that when unexpected measurement uncertainty occurs, there is a little fluctuation in RMSE with NLCEKF as compared to EKF since EKF algorithm just selects the Kalman gain that optimizes linearly and can not optimize against the nonlinearity phenomenon. On the contrary, NLCEKF modifies the Kalman gain by $\alpha$, and estimation quality is better than EKF in case of nonlinearity.

6. CONCLUSIONS

A dynamic impedance imaging technique is applied to the visualization of two-phase flow field undergoing rapid transient. In this paper, nonlinear-compensation extended Kalman filter is employed to cope with the unexpected measurement uncertainty. We have pointed out the enhancements in the estimation for the cases when uncertain noise exists in the system. In those cases, nonlinear-compensation extended Kalman filter is far more effective than conventional extended Kalman filter in terms of spatial resolution of reconstructed image. For the verification of our hypothesis, we have simulated a bubbly flow and a slug flow and reconstructed the pipe-type images with synthesized data and have compared the result based on root mean square error. The reconstructed images indicate a good possibility of dynamic process tomography system with integrated nonlinear-compensation extended Kalman filter to the visualization of rapid transient two-phase system undergoing sudden perturbation.

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8. REFERENCES