

Contents

Introduction	1
I Probabilistic interpretation of EIT	9
1 Mathematical setting	11
1.1 Preliminaries	11
1.2 Electrical impedance tomography	13
1.2.1 Calderón’s problem	14
1.2.2 Electrode models	15
1.3 A stochastic anomaly detection problem	18
1.3.1 Random heterogeneous media	19
1.3.2 Stochastic forward and inverse problem	21
2 Feynman-Kac formulae	23
2.1 Reflecting diffusion processes	24
2.2 Skorohod decompositions	31
2.3 Derivation of the Feynman-Kac formulae	35
2.3.1 Continuum model	38
2.3.2 Complete electrode model	42
2.3.3 Anomaly detection mixed boundary value problem	50
II Anomaly detection in heterogeneous media	53
3 Stochastic homogenization: Theory and numerics	55
3.1 Preliminaries	56
3.2 Homogenization of the stochastic forward problem	57
3.3 A continuum micro-scale Monte Carlo method	62
3.3.1 A note on discrete random walk methods	63
3.3.2 Path simulation in digitized random media	64
3.3.3 Convergence analysis	75

3.4	Numerical experiments	81
3.4.1	Benchmark tests	81
3.4.2	Results and discussion	84
4	Statistical inversion	91
4.1	The Bayesian framework	91
4.1.1	Estimates from the posterior distribution	94
4.2	Error modeling	95
4.2.1	Homogenization error	95
4.2.2	Approximation errors	98
4.3	Reconstruction method	99
4.3.1	First stage: MAP estimate	99
4.3.2	Second stage: MCMC bootstrap	100
4.4	Numerical experiments	101
4.4.1	Synthetic measurement data	102
4.4.2	Precomputations	103
4.4.3	Results and discussion	104
Appendix A	Basic Dirichlet form theory	113
Appendix B	Random field models	127
Appendix C	FEM discretization of the forward problem	133
Bibliography		137

Anomaly Detection in Random Heterogeneous Media
Feynman-Kac Formulae, Stochastic Homogenization and
Statistical Inversion

Simon, M.

2015, XIV, 150 p. 27 illus., Softcover

ISBN: 978-3-658-10992-9