

A multiscale approach for inverse problems

Luca RONDÌ

Università di Milano



Joint work with Klas MODIN and Adrian NACHMAN

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Multiscale decomposition of images

Tadmor, Nezzar & Vese (2004)

The Rudin-Osher-Fatemi model for denoising

$\Omega \subset \mathbb{R}^2$ fixed bounded domain; $\partial\Omega$ Lipschitz

$f \in L^2(\Omega)$ noisy image

ROF model

$\lambda_0 > 0$ fixed parameter. Solve

$$\min \{ \lambda_0 \|f - u\|_{L^2(\Omega)}^2 + |u|_{BV(\Omega)} : u \in L^2(\Omega) \}$$

u_0 is the (unique) minimiser; $v_0 = f - u_0$ is the remainder

Remark:

$$|u|_{BV(\Omega)} = TV(u) = |Du|(\Omega); \quad \|u\|_{BV(\Omega)} = \|u\|_{L^1(\Omega)} + |u|_{BV(\Omega)}$$

The role of parameter λ_0

ROF model

$\lambda_0 > 0$ fixed parameter. Solve

$$\min \{ \lambda_0 \|f - u\|_{L^2(\Omega)}^2 + |u|_{BV(\Omega)} : u \in L^2(\Omega) \}$$

u_0 is the (unique) **minimiser**; $v_0 = f - u_0$ is the **remainder**

- λ_0 **small**: total variation of u_0 more penalised 
 u_0 has smaller total variation (blocky reconstruction); most noise but also more detailed features are removed
- λ_0 **big**: fidelity term $\|f - u_0\|$ more penalised 
 u_0 is closer to f ; more detailed features are preserved, less noise is removed

The T-N-V multiscale procedure: starting point

- Start with a (relatively) small $\lambda_0 > 0$. Solve

$$\min \{ \lambda_0 \|f - u\|^2 + |u| : u \in L^2(\Omega) \}$$

u_0 is the (unique) minimiser; $v_0 = f - u_0$ is the remainder

$$f = u_0 + v_0. \quad \text{Let } \sigma_0 = u_0, \text{ hence } f = \sigma_0 + v_0$$

Remark: here and in what follows

$$\| \cdot \| = \| \cdot \|_{L^2(\Omega)} \quad \text{and} \quad | \cdot | = | \cdot |_{BV(\Omega)}$$

The T-N-V multiscale procedure: second step

- We have

$$f = u_0 + v_0. \quad \text{Let } \sigma_0 = u_0, \text{ hence } f = \sigma_0 + v_0$$

- Raise the parameter λ . Take $\lambda_0 < \lambda_1$ and replace f by the remainder v_0 . Solve

$$\min \{ \lambda_1 \|v_0 - u\|^2 + |u| : u \in L^2(\Omega) \}$$

that is

$$\min \{ \lambda_1 \|f - (u_0 + u)\|^2 + |u| : u \in L^2(\Omega) \}$$

u_1 is the (unique) minimiser; $v_1 = v_0 - u_1$ is the remainder

The T-N-V multiscale procedure: second step

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u_1 is the (unique) minimiser; $v_1 = v_0 - u_1$ is the remainder

$$f = u_0 + u_1 + v_1. \quad \text{Let } \sigma_1 = u_0 + u_1, \text{ hence } f = \sigma_1 + v_1$$

The T-N-V multiscale procedure: iteration

- Take $0 < \lambda_0 < \lambda_1 < \dots < \lambda_n < \dots$. By induction, for any $n \geq 1$ define

$$\sigma_{n-1} = \sum_{i=0}^{n-1} u_i \quad \text{and} \quad v_{n-1} = f - \sigma_{n-1}, \quad \text{hence} \quad f = \sigma_{n-1} + v_{n-1},$$

and solve

$$\min \{ \lambda_n \|v_{n-1} - u\|^2 + |u| : u \in L^2(\Omega) \}$$

that is

$$\min \{ \lambda_n \|f - (\sigma_{n-1} + u)\|^2 + |u| : u \in L^2(\Omega) \}$$

u_n is the (unique) minimiser; $v_n = v_{n-1} - u_n$ is the remainder and

$$\sigma_n = \sum_{i=0}^n u_i \quad \text{and} \quad v_n = f - \sigma_n, \quad \text{hence} \quad f = \sigma_n + v_n$$

The T-N-V multiscale decomposition

Take $0 < \lambda_0 < \lambda_1 < \dots < \lambda_n < \dots$. For any $n \geq 0$ we have

$$f = u_0 + u_1 + \dots + u_n + v_n = \sigma_n + v_n.$$

Theorem — Tadmor, Nezzar & Vese (2004)

$\lambda_0 > 0$ fixed parameter. Let

$$\lambda_n = 2^n \lambda_0 \quad \text{for any } n \geq 0.$$

If $f \in BV(\Omega)$ then $\lim_n v_n = 0$ in $L^2(\Omega)$

that is, f has the following **multiscale decomposition**

$$f = \lim_n \sigma_n = \sum_{i=0}^{\infty} u_i \quad \text{in the } L^2(\Omega) \text{ sense}$$

Remark: it holds also for f in some **intermediate** space between $L^2(\Omega)$ and $BV(\Omega)$

Extension to nonlinear inverse problems

The Calderón inverse problem

Electrical Impedance Tomography: the conducting body

$\Omega \subset \mathbb{R}^N$ ($N \geq 2$) fixed bounded domain; $\partial\Omega$ Lipschitz

$0 < c_0 < c_1$ fixed constants

Classes of conductivity tensors

The anisotropic case:

$\mathcal{M}_{\text{sym}}(c_0, c_1)$ class of **symmetric conductivity tensors** σ , that is, $\sigma \in L^\infty(\Omega, \mathbb{M}_{\text{sym}}^{N \times N}(\mathbb{R}))$ satisfying the uniform ellipticity condition

$$0 < c_0 I_N \leq \sigma(x) \leq c_1 I_N \quad \text{for a.e. } x \in \Omega$$

The isotropic case:

$\mathcal{M}_{\text{scal}}(c_0, c_1)$ class of **scalar conductivities** σ , that is, $\sigma \in L^\infty(\Omega)$ satisfying the uniform ellipticity condition

$$0 < c_0 \leq \sigma(x) \leq c_1 \quad \text{for a.e. } x \in \Omega$$

The Neumann-to-Dirichlet map

- Conductivity in Ω : $\sigma \in \mathcal{M}_{\text{sym}}(c_0, c_1)$
- Prescribed current density on the boundary $\partial\Omega$:

$$g \in L_*^2(\partial\Omega) = \left\{ \psi \in L^2(\partial\Omega) : \int_{\partial\Omega} \psi = 0 \right\}$$

- Electrostatic potential in Ω : U solution to the Neumann problem

$$\begin{cases} \operatorname{div}(\sigma \nabla U) = 0 & \text{in } \Omega \\ \sigma \nabla U \cdot \nu = g & \text{on } \partial\Omega \\ \int_{\partial\Omega} U = 0 \end{cases}$$

Neumann-to-Dirichlet map

$\Lambda(\sigma) : L_*^2(\partial\Omega) \rightarrow L_*^2(\partial\Omega)$ where

$$\Lambda(\sigma)[g] = U|_{\partial\Omega} \in L_*^2(\partial\Omega) \quad \text{for any } g \in L_*^2(\partial\Omega)$$

Electrical Impedance Tomography: the inverse problem

Inverse conductivity problem — Calderón (1980)

Determine the conductivity tensor σ from electrostatic measurements on the boundary, that is, by measuring the Neumann-to-Dirichlet map $\Lambda(\sigma)$

The forward operator:

$$\begin{aligned}\Lambda : \mathcal{M} &\rightarrow \mathcal{L}(L_*^2(\partial\Omega), L_*^2(\partial\Omega)) \\ \sigma &\mapsto \Lambda(\sigma)\end{aligned}$$

where $\mathcal{M} = \mathcal{M}_{\text{sym}}$ or $\mathcal{M} = \mathcal{M}_{\text{scal}}$

Uniqueness issue

Does the Neumann-to-Dirichlet map $\Lambda(\sigma)$ uniquely determine the conductivity tensor σ ? Is the forward operator Λ injective?

Uniqueness for scalar conductivities

$N = 3; \sigma \in \mathcal{M}_{\text{scal}}$

Kohn & Vogelius (1984) — Sylvester & Uhlmann (1987) — Isakov (1988)

Haberman & Tataru (2013) — Caro & Rogers (2016)

Haberman (2015) $\sigma \in W^{1,3}$

$N = 2; \sigma \in \mathcal{M}_{\text{scal}}, \Omega$ simply connected

Nachman (1995)

Astala & Päivärinta (2006) $\sigma \in L^\infty$

$N = 2; \sigma \in \mathcal{M}_{\text{sym}}, \Omega$ simply connected

Astala, Päivärinta & Lassas (2005) $\sigma \in L^\infty$

If $\Lambda(\sigma) = \Lambda(\sigma_1)$ then $\exists \varphi$ quasiconformal mapping

with $\varphi = \text{Id}$ on $\partial\Omega$ such that $\sigma_1 = \varphi_*(\sigma)$.

Setup of the inverse problem: reconstruction

- Unknown: $\tilde{\sigma}_0 \in \mathcal{M}$, $\mathcal{M} = \mathcal{M}_{\text{sym}}(\mathbf{c}_0, \mathbf{c}_1)$ or $\mathcal{M} = \mathcal{M}_{\text{scal}}(\mathbf{c}_0, \mathbf{c}_1)$
- Exact data: $\Lambda_0 = \Lambda(\tilde{\sigma}_0)$

Reconstruction

Numerically reconstruct $\tilde{\sigma}_0$ from (an approximation of) $\Lambda(\tilde{\sigma}_0)$

- Available (measured) data: $\tilde{\Lambda} \in \mathcal{L}(L_*^2(\partial\Omega), L_*^2(\partial\Omega))$ with

$$\|\tilde{\Lambda} - \Lambda_0\| \leq \varepsilon, \quad \varepsilon > 0 \text{ is the noise level}$$

where $\|\cdot\| = \|\cdot\|_{L^2-L^2} = \|\cdot\|_{\mathcal{L}(L_*^2(\partial\Omega), L_*^2(\partial\Omega))}$

Main issues

- Nonlinearity
- Ill-posedness

Variational approach: regularised minimisation problem

Regularised variational problem

$\mu_0 > 0$ fixed parameter. Solve

$$\min \{ \|\tilde{\Lambda} - \Lambda(\sigma)\|^2 + \mu_0 R(\sigma) : \sigma \in \mathcal{M} \}$$

R regularisation operator; μ_0 regularisation coefficient

Choice of the regularisation operator: total variation penalisation

$$R(\sigma) = |\sigma|_{\text{BV}(\Omega)} = |\sigma|$$

Hence, for $\lambda_0 = 1/\mu_0$, solve

$$\min \{ \lambda_0 \|\tilde{\Lambda} - \Lambda(\sigma)\|^2 + |\sigma| : \sigma \in \mathcal{M} \}$$

$\sigma_0 = \sigma_0$ is a minimiser

Why the L^2 - L^2 -norm instead of the natural one?

Continuity with respect to G-convergence – R. (2015)

Let $\sigma_n, \sigma \in \mathcal{M}_{\text{sym}}(c_0, c_1)$ such that σ_n G-converges to σ . Then

$$\|\Lambda(\sigma_n) - \Lambda(\sigma)\|_{L^2-L^2} \rightarrow 0.$$

Hölder continuity with respect to the L^1 norm

For any $\sigma_1, \sigma_2 \in \mathcal{M}_{\text{sym}}(c_0, c_1)$, we have, for some $0 < \beta < 1$ and $C_0 > 0$,

$$\|\Lambda(\sigma_1) - \Lambda(\sigma_2)\|_{L^2-L^2} \leq C_0 \|\sigma_1 - \sigma_2\|_{L^1(\Omega)}^\beta.$$

Remark: the L^2 - L^2 norm controls the error on the so-called experimental measurements introduced by Somersalo, Cheney, & Isaacson (1992).

R. (2015): if $R(\sigma)$ is the **resistance matrix** associated to σ , we have

$$\|R(\sigma_1) - R(\sigma_2)\| \leq C \|\Lambda(\sigma_1) - \Lambda(\sigma_2)\|_{L^2-L^2}$$

Multiscale approach for nonlinear inverse problems

The Calderón inverse problem

Functional setting

- X Banach space with norm $\| \cdot \|_X$

$$X = L^1(\Omega, \mathbb{M}_{\text{sym}}^{N \times N}(\mathbb{R})) \text{ or } X = L^1(\Omega) \text{ with norm } \| \cdot \|_{L^1(\Omega)}$$

- $E \subset X$ suitable closed subset

$$E = \mathcal{M} \text{ with } \mathcal{M} = \mathcal{M}_{\text{sym}}(c_0, c_1) \text{ or } \mathcal{M} = \mathcal{M}_{\text{scal}}(c_0, c_1)$$

- Y metric space with distance d_Y

$$Y = \mathcal{L}(L_*^2(\partial\Omega), L_*^2(\partial\Omega))$$

with d_Y induced by its norm $\| \cdot \| = \| \cdot \|_{L^2-L^2}$

Functional setting and starting point

- $\Lambda : E \rightarrow Y$ continuous and $\tilde{\Lambda} \in Y$

$$\begin{aligned}\Lambda : \mathcal{M} &\rightarrow \mathcal{L}(L_*^2(\Omega), L_*^2(\Omega)) \\ \sigma &\mapsto \Lambda(\sigma)\end{aligned}$$

$\tilde{\Lambda} \in \mathcal{L}(L_*^2(\partial\Omega), L_*^2(\partial\Omega))$ is the **measured** Neumann-to-Dirichlet map

Regularisation operator

$$R = |\cdot| : X \rightarrow [0, +\infty]$$

$$R = |\cdot| = |\cdot|_{BV(\Omega)} : L^1(\Omega, \mathbb{M}_{\text{sym}}^{N \times N}(\mathbb{R})) \rightarrow [0, +\infty]$$

Solve, for $\lambda_0 > 0$ and $\alpha_0 \geq 0$,

$$\min \{ \lambda_0 [\|\tilde{\Lambda} - \Lambda(\sigma)\|^2 + \alpha_0 |\sigma|] + |\sigma| : \sigma \in \mathcal{M} \}$$

$\sigma_0 = u_0$ is a minimiser

Multiscale procedure: iteration

- Take $0 < \lambda_0 < \lambda_1 < \dots < \lambda_n < \dots$ and $0 \leq \dots \leq \alpha_n \leq \dots \leq \alpha_1 \leq \alpha_0$. By induction, for any $n \geq 1$ define

$$\sigma_{n-1} = \sum_{i=0}^{n-1} u_i$$

and solve

$$\min \left\{ \lambda_n \left[\|\tilde{\Lambda} - \Lambda(\sigma_{n-1} + u)\|^2 + \alpha_n |\sigma_{n-1} + u| \right] + |u| : (\sigma_{n-1} + u) \in \mathcal{M} \right\}$$

u_n is a minimiser

and

$$\sigma_n = \sum_{i=0}^n u_i$$

Main remark and notation

$$\min \left\{ \lambda_n \left[\|\tilde{\Lambda} - \Lambda(\sigma_{n-1} + \mathbf{u})\|^2 + \mathbf{a}_n |\sigma_{n-1} + \mathbf{u}| \right] + |\mathbf{u}| : (\sigma_{n-1} + \mathbf{u}) \in \mathcal{M} \right\}$$

By taking $\mathbf{u} = 0$ and using $\mathbf{a}_n \leq \mathbf{a}_{n-1}$, we observe that for any $n \geq 1$

$$\|\tilde{\Lambda} - \Lambda(\sigma_n)\|^2 + \mathbf{a}_n |\sigma_n| \leq \|\tilde{\Lambda} - \Lambda(\sigma_{n-1})\|^2 + \mathbf{a}_{n-1} |\sigma_{n-1}|$$

Let

$$\delta_0 = \lim_n \left[\|\tilde{\Lambda} - \Lambda(\sigma_n)\|^2 + \mathbf{a}_n |\sigma_n| \right]^{1/2}$$

and

$$\varepsilon_0 = \inf \left\{ \|\tilde{\Lambda} - \Lambda(\sigma)\| : \sigma \in \mathcal{M} \right\}$$

Clearly

$$\varepsilon_0 \leq \delta_0$$

Convergence in the data space

Theorem: convergence of $\Lambda(\sigma_n)$

Assume

$$a_n \leq a_{n-1} \text{ for any } n \geq 1, \quad \lim_n a_n = 0 \quad \text{and} \quad \limsup_n \frac{2^n}{\lambda_n} < +\infty.$$

Then

$$\varepsilon_0 = \delta_0$$

and

$$\lim_n \|\tilde{\Lambda} - \Lambda(\sigma_n)\| = \varepsilon_0 = \inf \left\{ \|\tilde{\Lambda} - \Lambda(\sigma)\| : \sigma \in \mathcal{M} \right\}$$

Remark: it is enough to take $\lambda_0 > 0$ fixed parameter and let

$$a_n = 0 \quad \text{and} \quad \lambda_n = 2^n \lambda_0 \quad \text{for any } n \geq 0$$

Multiscale decomposition in a general setting

Additive case

General abstract setting

- X Banach space with norm $\|\cdot\|_X$; $E \subset X$ suitable closed subset
- Y metric space with distance d_Y
- $\Lambda : E \rightarrow Y$ continuous and $\tilde{\Lambda} \in Y$

Regularisation operator

$R = |\cdot| : X \rightarrow [0, +\infty]$ such that

- $|0| = 0$ and $|-u| = |u| \quad \forall u \in X$
- $|u_1 + u_2| \leq |u_1| + |u_2| \quad \forall u_1, u_2 \in X$
- $\{u \in X : |u| < +\infty\}$ dense in X
- $|\cdot|$ sequentially lower semicontinuous on X , with respect to the convergence in X
- $\{u \in X : |u| \leq b\}$ sequentially compact in $X \quad \forall b \in \mathbb{R}$

Examples of admissible regularisations

$\Omega \subset \mathbb{R}^N$ ($N \geq 1$) fixed bounded domain; $\partial\Omega$ Lipschitz

- **BV regularisation:**

$X = L^1(\Omega)$, with norm $\|\cdot\|_{L^1(\Omega)}$; $E \subset X$ suitable **closed** subset

$$R(u) = |u| = \|u\|_{BV(\Omega)} \quad \forall u \in L^1(\Omega)$$

- **$W^{1,2}$ regularisation:**

$X = L^2(\Omega)$, with norm $\|\cdot\|_{L^2(\Omega)}$; $E \subset X$ suitable **closed** subset

$$R(u) = |u| = \|u\|_{W^{1,2}(\Omega)} = \|u\|_{L^2(\Omega)} + \|\nabla u\|_{L^2(\Omega)} \quad \forall u \in L^2(\Omega)$$

- **$C^{0,\alpha}$ regularisation, $0 < \alpha \leq 1$:**

$X = C^0(\overline{\Omega})$, with the **sup norm**; $E \subset X$ suitable **closed** subset

$$R(u) = |u| = \|u\|_{C^{0,\alpha}(\Omega)} = \|u\|_{L^\infty(\Omega)} + |u|_{C^{0,\alpha}(\Omega)} \quad \forall u \in C^0(\overline{\Omega})$$

Example: denoising of images or signals

Setting:

- X Banach space with norm $\|\cdot\|_X$; $E \subset X$ suitable closed subset
- Y metric space with distance d_Y
- $\Lambda : E \rightarrow Y$ continuous and $\tilde{\Lambda} \in Y$
- Regularisation $R = |\cdot| : X \rightarrow [0, +\infty]$

Denoising of images or signals:

$\Omega \subset \mathbb{R}^N$, $N \geq 1$, fixed bounded domain; $\partial\Omega$ Lipschitz

- $X = L^2(\Omega)$, with norm $\|\cdot\|_{L^2(\Omega)}$; $E = X = L^2(\Omega)$
- $Y = X = L^2(\Omega)$ with distance induced by its norm
- $\Lambda = \text{Id} : L^2(\Omega) \rightarrow L^2(\Omega)$ and $\tilde{\Lambda} = f \in L^2(\Omega)$
- As regularisation, with small modifications,

$$R = |\cdot| = |\cdot|_{BV(\Omega)} : L^2(\Omega) \rightarrow [0, +\infty]$$

The T-N-V multiscale decomposition: reprise

$\lambda_0 > 0$ fixed parameter. Let

$$\lambda_n = 2^n \lambda_0 \quad \text{and} \quad \alpha_n = 0 \quad \text{for any } n \geq 0.$$

For any $n \geq 0$ we have

$$f = u_0 + u_1 + \dots + u_n + v_n = \sigma_n + v_n.$$

Theorem — Modin, Nachman & R. (2019)

If $f \in L^2(\Omega)$ then $\lim_n v_n = 0$ in $L^2(\Omega)$,
that is, f has the following **multiscale decomposition**

$$f = \lim_n \sigma_n = \sum_{i=0}^{\infty} u_i \quad \text{in the } L^2(\Omega) \text{ sense}$$

Remark: it holds for any dimension $N \geq 1$

Multiscale approach for the Calderón problem

Convergence in the unknowns space

Convergence in the unknowns space

We know that

$$\lim_n \|\tilde{\Lambda} - \Lambda(\sigma_n)\| = \varepsilon_0 = \inf \left\{ \|\tilde{\Lambda} - \Lambda(\sigma)\| : \sigma \in \mathcal{M} \right\}$$

Remark: if $\lim_n \sigma_n = \sigma_\infty$ in L^1 or in the G-convergence sense, then

$$\|\tilde{\Lambda} - \Lambda(\sigma_\infty)\| = \varepsilon_0 = \min \left\{ \|\tilde{\Lambda} - \Lambda(\sigma)\| : \sigma \in \mathcal{M} \right\}$$

Necessary condition:

$$\exists \min \left\{ \|\tilde{\Lambda} - \Lambda(\sigma)\| : \sigma \in \mathcal{M} \right\}$$

Question: is this a **sufficient** condition?

Main properties of G-convergence

$$\mathcal{M} = \mathcal{M}_{\text{sym}} = \mathcal{M}_{\text{sym}}(c_0, c_1)$$

Properties of G-convergence

- \mathcal{M}_{sym} is (sequentially) **compact** with respect to G-convergence
- Λ is (sequentially) **continuous** with respect to G-convergence

Consequence: the necessary condition

$$\exists \min \left\{ \|\tilde{\Lambda} - \Lambda(\sigma)\| : \sigma \in \mathcal{M}_{\text{sym}} \right\}$$

is **satisfied**.

Remark: $\mathcal{M}_{\text{scal}}$ is **not** (sequentially) **compact** with respect to G-convergence

G-convergence result

Theorem: G-convergence of the decomposition

Let $\mathcal{M} = \mathcal{M}_{\text{sym}} = \mathcal{M}_{\text{sym}}(c_0, c_1)$.

Assume

$$a_n \leq a_{n-1} \text{ for any } n \geq 1, \quad \lim_n a_n = 0 \quad \text{and} \quad \limsup_n \frac{2^n}{\lambda_n} < +\infty.$$

By the multiscale procedure, we construct

$$\sigma_n = \sum_{i=0}^n u_i$$

Then \exists a subsequence $\{\sigma_{n_k}\}_k$ and $\exists \sigma_\infty \in \mathcal{M}_{\text{sym}}$ such that

σ_{n_k} G-converges to σ_∞ as $k \rightarrow \infty$ and

$$\Lambda(\sigma_\infty) = \min \left\{ \|\tilde{\Lambda} - \Lambda(\sigma)\| : \sigma \in \mathcal{M}_{\text{sym}} \right\}$$

Assumption for convergence in L^1

$$\mathcal{M} = \mathcal{M}_{\text{sca1}} = \mathcal{M}_{\text{sca1}}(c_0, c_1), \quad \mathbf{R} = |\cdot| = |\cdot|_{\text{BV}(\Omega)}$$

Remark: the necessary condition is **NOT** sufficient, we need a **stronger assumption**

Crucial assumptions

- Assume $\exists \tilde{\sigma} \in \mathcal{M}_{\text{sca1}} \cap \text{BV}(\Omega)$ (i.e. with $|\tilde{\sigma}|_{\text{BV}(\Omega)} < +\infty$) such that

$$\|\tilde{\Lambda} - \Lambda(\tilde{\sigma})\| = \min \left\{ \|\tilde{\Lambda} - \Lambda(\sigma)\| : \sigma \in \mathcal{M}_{\text{sca1}} \right\} = \varepsilon_0$$

that is

$$\exists \min \left\{ |\sigma|_{\text{BV}(\Omega)} : \sigma \in \mathcal{M}_{\text{sca1}} \text{ and } \|\tilde{\Lambda} - \Lambda(\sigma)\| = \varepsilon_0 \right\} = \mathbf{R}_0 < +\infty$$

- $a_n \leq a_{n-1}$ for $n \geq 1$, $\lim_n a_n = 0$ and $\limsup_n \frac{2^n}{a_n \lambda_n} < +\infty$.

The main theorem: convergence of σ_n

Let S be the set of **optimal solutions**

$$S = \{ \sigma \in \mathcal{M}_{\text{scal}} : \|\tilde{\Lambda} - \Lambda(\sigma)\| = \varepsilon_0 \text{ and } |\sigma|_{\text{BV}(\Omega)} = R_0 \}$$

Remark: S is **sequentially compact** in $L^1(\Omega)$

Theorem

Under the **crucial assumptions**, \exists a subsequence $\{\sigma_{n_k}\}_k$ and $\exists \sigma_\infty \in S$ such that

$$\sigma_\infty = \lim_k \sigma_{n_k} \quad \text{in } L^1(\Omega),$$

$$\lim_n |\sigma_n|_{\text{BV}(\Omega)} = |\sigma_\infty|_{\text{BV}(\Omega)} = R_0 \quad \text{and} \quad \lim_n \text{dist}(\sigma_n, S) = 0$$

Finally, if $S = \{ \tilde{\sigma} \}$ then

$$\tilde{\sigma} = \lim_n \sigma_n = \sum_{i=0}^{\infty} u_i \quad \text{in } L^1(\Omega)$$

(e.g. $N = 2$ and $\tilde{\Lambda} = \Lambda(\sigma_0)$ with $\sigma_0 = \tilde{\sigma} \in \mathcal{M}_{\text{scal}} \cap \text{BV}(\Omega)$)