Convergence and Parameter Choice for Monte-Carlo Simulations of Diffusion MRI

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Abstract—This paper describes a general and flexible Monte-Carlo simulation framework for diffusing spins that generates realistic synthetic data for diffusion magnetic resonance imaging. Similar systems in the literature consider only simple substrates and their authors do not consider convergence and parameter optimization. We show how to run Monte-Carlo simulations within complex irregular substrates. We compare the results of the Monte-Carlo simulation to an analytical model of restricted diffusion to assess precision and accuracy of the generated results. We obtain an optimal combination of spins and updates for a given run time by trading off number of updates in favor of number of spins such that precision and accuracy of synthesized data are both optimized. Further experiments demonstrate the system using a tissue environment that current analytic models cannot capture. This tissue model incorporates swelling, abutting, and deformation. Swelling-induced restriction in the extracellular space due to the effects of abutting cylinders leads to large departures from the predictions of the analytical model, which does not capture these effects. This swelling-induced restriction may be an important mechanism in explaining the changes in apparent diffusion constant observed in the aftermath of acute ischemic stroke.

Index Terms—Data synthesis, diffusion magnetic resonance imaging (MRI), diffusion tensor imaging, Monte-Carlo simulation, validation.

I. INTRODUCTION

DIFFUSION-WEIGHTED magnetic resonance imaging (MRI) measures the diffusive motion of water in vivo in the direction of an applied magnetic field gradient. Particle scattering through diffusion depends on the tissue microstructure and diffusion MRI thus supports inferences about the underlying microstructure. For example, diffusion tensor imaging (DTI) fits a symmetric, positive-definite tensor to six or more diffusion-weighted images on the assumption of Gaussian-distributed water-molecule displacements. The principal direction of the diffusion tensor provides an estimate of white-matter fibre orientations. Tractography techniques follow the principle direction point-to-point through the image to reconstruct macroscopic fibre trajectories and infer brain connectivity. These techniques have emerged as powerful tools for probing both anatomy [1], [2] and pathology [3].

Diffusion MRI potentially provides more detailed information about tissues than merely the principal direction of white matter fibres since features like cell size, density and permeability all affect the dispersion of water in tissues. One approach is to fit a model to a set of diffusion-weighted measurements with parameters that describe how the microstructure affects diffusion. For example, the CHARMED model [4] of white matter is impermeable, nonabutting parallel cylinders with a gamma distribution of radii. Alexander [5] simplifies the model by assuming a single radius and cylindrically-symmetric extracellular diffusion. Sen and Basser [6] add thickness to cylinder walls (like myelin sheaths) and show that different parameter settings reflect the observations from brain tissue with various pathological conditions. These models potentially provide new biomarkers for diseases and new anatomical insights. However, significant questions remain as to how well fitted parameters reflect the actual tissue microstructure. This is a difficult question to answer, since ground-truth information from living tissue is hard to obtain.

Synthetic data provides a cheap and powerful tool to investigate the precision and accuracy of imaging techniques. With synthetic data, we can compare estimated parameters to the known parameters of the simulation and investigate the effects of noise and of breaking modeling assumptions in a controlled way. It is vital, however, that synthetic models are representative of in vivo systems.

Diffusion MR data synthesis falls into two broad categories: analytical models based on modeling the diffusion process in some geometry to obtain exact or approximate solutions to the diffusion equation, which then provide estimates of diffusion-weighted measurements, and numerical models which simulate the diffusion process either by numerical solution of the diffusion equation in a known environment (e.g., [7], [8]) or directly via a Monte-Carlo approach (e.g., [9], [10]). Although numerical solutions do not provide the same level of mathematical insight that analytic models do, numerical techniques are capable of investigating a much wider class of systems for which no analytical solutions exist and thus capture more biological complexity than analytical models.

Furthermore, Monte-Carlo simulations provide the ability to address quite subtle questions about which aspects of the measured dynamics have an impact on the measurement process. Within the Monte-Carlo framework, we are able to study not only diffusion in an arbitrary environment, but also different spin–barrier interaction mechanisms or step beyond the Brownian approximation and introduce spin–spin interactions. The extent to which either of these mechanisms effect the measurements is an open question that only Monte-Carlo modeling...
can address. For reasons of flexibility and generality, we pursue the Monte-Carlo modeling framework here. Although several authors have used the approach previously, as we discuss in Section II, existing systems use simple regular geometries for the simulation. Here, we describe and demonstrate a general and flexible system that is simple to adapt for arbitrary geometry and dynamics.

This paper performs a detailed optimization of simulation parameters to maximize accuracy and precision by comparison with an analytical model for a simple geometry. It then considers more complex irregular geometry. We provide algorithms for constructing such environments and show how to maintain integrity of the simulation within them. Specifically, we use the Monte-Carlo model to investigate tissue swelling which is a common effect in diseases such as stroke. We present a new model that includes abutting and deforming cylinders. Current analytical models cannot capture these kinds of effect. We observe that these mechanisms introduce significant differences between synthetic measurements from the Monte-Carlo and approximate analytical models. The experiment demonstrates the need for Monte-Carlo simulation and also provides a plausible explanation for well-known diffusion MRI signal changes that occur in the aftermath of stroke.

The rest of this paper is structured as follows. Section II contains background on diffusion-weighted MRI and the measurement process we emulate within the simulation. Section III describes the simulation procedure and its parameters. The analytical model is described in Sections IV. Section V describes two experiments. To find optimal settings within the simulation (Section V-A) we measure the standard deviation of the synthetic signal and the differences between the Monte-Carlo and analytical models while varying numbers of spins and number of updates. We then use the optimal settings to investigate the model of swelling tissue (Section V-B). All results are discussed in Section VI.

II. BACKGROUND

Diffusion-weighted MRI measures the local properties of water diffusion, often via a pulsed gradient spin-echo (PGSE) Stejskal–Tanner sequence. Fig. 1 illustrates a PGSE sequence and the timescales associated with it. An initial 90° pulse aligns spin phases perpendicular to the applied static field $B_0$. During the first half of the pulse sequence up to the 180° and time $\tau$, spin $j$ will experience a phase shift

$$\phi_j^{(1)}(G, \Delta, \delta) = \gamma B_0 \tau + \gamma \int_{t_1}^{t_2} G \cdot x_j(t) dt.$$  (1)

The first term is the phase shift due to the static field $B_0$ for echo time $2\tau$ and the second due to the gradient pulse switched on at time $t_1$ and off at time $t_2 = t_1 + \delta$ with gradient strength and orientation $G$. $\gamma$ is the gyromagnetic ratio for protons in water and $x_j(t)$ is the displacement of spin $j$ at time $t$. If we assume the gradient is constant during the pulse, we can take it out of the integral to give

$$\phi_j^{(1)}(G, \delta) = \gamma B_0 \tau + \gamma G \cdot [x_j(t)]_{t_1}^{t_2}.$$  (2)

A 180° pulse occurs after the end of the first gradient pulse. This flips the sign of the phase of all spins in the sample. At time $t_3 = t_1 + \Delta$ a second gradient pulse, identical to the first, starts. The second pulse is turned off at time $t_4 = t_3 + \delta$. The phase shift experienced by each spin in the second half of the pulse sequence is

$$\phi_j^{(2)}(G, \Delta, \delta) = \gamma B_0 \tau + \gamma G \cdot \int_{t_3}^{t_4} x_j(t) dt.$$  (3)

The net phase shift experienced by a spin is the difference between the two phase shifts

$$\phi_j(G, \Delta, \delta) = \phi_j^{(1)}(G, \delta) - \phi_j^{(2)}(G, \delta, \Delta).$$  (4)

For a stationary spin, the second pulse cancels out the first leaving no net effect on the phase. A moving spin, however, retains a residual phase offset that depends on its path during the sequence, i.e.,

$$\phi_j(G, \Delta, \delta) = \gamma G \cdot \left( \int_{t_1}^{t_2} x_j(t) dt - \int_{t_3}^{t_4} x_j(t') dt' \right).$$  (5)

The system contains an ensemble of spins, so the signal

$$S(G, \Delta, \delta) = S(0, \Delta, \delta) \int_{-\infty}^{+\infty} P(\phi) \exp(i\phi) d\phi$$  (6)

where $P$ is the spin phase distribution and $S(0, \Delta, \delta)$ is the “unweighted signal” acquired with zero diffusion-weighting gradients but the same echo time. The distribution of particle displacements $p$ and the scan parameters $G$, $\Delta$ and $\delta$ control the phase distribution $P$ [11].

Considering only the real component of this signal gives

$$S(G, \Delta, \delta) = S(0, \Delta, \delta) \int_{-\infty}^{+\infty} P(\phi) \cos(\phi) d\phi.$$  (7)

This is the quantity of interest in most diffusion MR analysis techniques.

A. Data Synthesis in Diffusion MRI

Validation and calibration techniques often make use of synthetic data. Two classes of techniques generate synthetic diffusion MRI data. The first uses analytic models of $p$ and the mea-
measurement process to approximate the signal. The second simulates particle scattering within geometric models of material microstructure and emulates the measurement process.

1) Analytic Models: The simplest and most common model for generating synthetic data is the Gaussian. For example, Alexander and Barker [12] run simulations with synthetic data to determine optimal pulse-sequence settings for DT-MRI. They also synthesize data from a weighted sum of Gaussians to optimize acquisition for fitting mixture models. Tuch [13], Tournier et al. [14], and Alexander [15] (amongst others) use Gaussian-mixture models to test and compare multiple-fibre reconstruction algorithms.

The literature also contains analytic models for the scatter pattern within simple restricting geometries, such as spheres, cylinders and parallel planes [16]–[18], as well as the MR signal from particles scattering within these geometries. Various researchers construct simple geometric models from these primitives, so that $p$ has analytic form. For example, Szafer et al. [19] construct a brain-tissue model consisting of nonabutting semi-permeable square cylinders. Stanisz constructs a model of diffusion in various restricting intracellular geometries that utilizes a tortuosity approximation in the extracellular space [20]. Peled et al. [21] fit models of diffusion-weighted signal attenuation in parallel solid cylinders and in annular myelinated compartments to data acquired from bullfrog sciatic nerve. Other models, e.g., [22], use similar primitives to construct models for $p$ in red blood cells.

2) Simulations: The models above improve on the Gaussian, but still grossly oversimplify real tissue microstructures. Real white-matter axons bend, abut and have a range of orientations, radii and wall thicknesses. Moreover, synthetic measurements from these models usually account only approximately for finite pulse widths. Monte-Carlo simulations of particle motion within geometric models avoid these limitations. The approach maintains a population of “spins,” each executing a random walk within a tissue model of arbitrary complexity. Models may contain semi-permeable barriers and material interfaces with which the spins interact. Material properties, such as diffusivity, $T_1$ and $T_2$, may vary arbitrarily over space. In diffusion MRI simulations, each spin has a magnetization that evolves depending on position and magnetic-field gradient at each timestep. This approach also incorporates finite-δ effects and other pulse-sequence variables naturally.

Szafer et al. [19], Stanisz et al. [23], and Duh et al. [24] use Monte-Carlo simulations to validate analytic models of diffusion in brain tissue. Regan and Kuchel [25] use Monte-Carlo simulations of diffusion within red-blood cells to investigate the potential for measuring red-blood-cell-wall permeability. Liu et al. [10] generate synthetic data to test their multiple-fibre reconstruction algorithm using Monte-Carlo simulations in the intracellular compartment of various configurations of impermeable cylinders. Ford and Hackney [9] model the rat spinal-cord with close-packed cylinders and use Monte-Carlo simulations to predict diffusivity changes after trauma. In later work [7], [8], they construct 3-D tissue models by extruding a segmentation of a 2-D light-microscope image slice and obtain synthetic data by solving the diffusion equation within the model using a finite-difference approach.

A. Diffusion Simulation

Spins are initially randomly distributed across the substrate and then updated according to the following rule (see Fig. 2).

1) Generate a step vector $\Delta x$. Steps are of constant length $\ell$ and random orientation.

2) Check if the step crosses a barrier.

• If no barrier is crossed, the walker executes the step; walker position $x \rightarrow x + \Delta x$.

Fig. 2. If an update step takes a walker across a barrier it is elastically reflected. The length of the reflected step is such that the sum of the lengths of its components is the same as the length of the unreflected step.
• If the step would take the walker across a barrier, the barrier elastically reflects by the spin. The spin’s position $\mathbf{x} \rightarrow \mathbf{x} + \Delta \mathbf{x}'$ where $\Delta \mathbf{x}'$ is the vector of the reflected step (see Fig. 2).

• Make the step to the barrier and repeat the above with the reflected portion of the step until no further barrier intersections are detected.

The check for multiple reflections in the update step last step is essential to avoid significant errors.

Since step length $\ell$ defines the effective diffusion constant for the population, we set it to

$$\ell = \sqrt{\frac{D t_s}{T}}$$

where $D$ is the diffusion constant, $t_s = 0.1$ s is the duration of the diffusion simulation and $T$ is the number of timesteps in the simulation.

Previous simulations, e.g., [10], draw steps from a Gaussian distribution. Here, we use fixed-length steps with random orientation. This choice is a numerical optimization that is mathematically justified by the statistical properties of random walks. Although a Gaussian distribution of velocities occurs in a physical system, it is not necessary to generate steps with Gaussian distributed lengths to approximate them. The Central Limit Theorem [27] ensures that values obtained summing repeatedly over random values drawn from any distribution will converge on a Gaussian distribution. Since the positions of spins in our model are obtained by summing over steps in a random walk, we can approximate the positions expected from summing randomly oriented steps with Gaussian distributed lengths by summing instead over randomly oriented steps with uniform length and still observe the Gaussian distributed displacements that we would expect in the absence of restricting geometry. Fixed-length steps are simpler to generate than those with Gaussian distributed lengths, leading to an improvement in speed of execution. This also reduces fluctuations in the mean-squared displacement of spins as a function of time, improving convergence in the model.

The diffusion simulation environment is periodic. Spins are free to diffuse anywhere in space, subject to interactions with barriers. The particular configuration of barriers considered in a simulation (such as, for example, a small number of cylinders defining a regular packing of parallel cylinders or a larger region containing randomly positioned cylinders) can be thought of as defining a unit cell. When a spin’s position is updated, its position with respect to the barriers for testing intersections is obtained by taking its position in space modulo the unit cell size.

By considering all substrates as defining a periodic unit cell, spins are guaranteed to encounter an environment consisting of barriers to diffusion no matter how far they diffuse. Spin positions are initially uniformly distributed across the unit cell so that the allocation of a specific spin to either intra or extracellular space is statistical chance, with impermeable barriers ensuring that intracellular spins remain intracellular and vice-versa. The combination of impermeable barriers and the fact that the intracellular and extracellular diffusivities are the same in our model means that the equilibrium concentrations of spins in the two compartments are equal. This means that the equilibrium distribution of spin positions is of equal concentration in the intra- and extracellular compartments with numbers of spins in each compartment proportional to each compartment’s volume fraction, i.e., a uniform distribution across the unit-cell.

B. Synthetic Measurement

In the simulation, we approximate (7) by accumulating a phase shift for each spin. In each update, a spin receives a phase change $d\Phi$ from the simulated scan given the current time and its position. Following (2), this phase change is given by

$$d\Phi = a \gamma \mathbf{G}(t) \cdot \mathbf{x}(t) dt$$

where $\mathbf{G}(t)$ is the gradient vector, assumed constant over the timestep, and $\mathbf{x}(t)$ the spin’s displacement at time $t$, $dt$ is the duration of the timestep and $a = +1$ during the first gradient block and $-1$ during the second. All phase changes are zero outside the gradient blocks since $\mathbf{G}(t) = \mathbf{0}$.

To avoid numerical error, we take the origin for a spin to be its initial position. Because the gradient is linear, the choice of origin is arbitrary and calculating the phase shift in this way does not impact the results. Without this choice of origin, numerical errors due to repeated summation in voxels of realistic sizes dominate the contributions from particle net-displacements.

Spins accumulate a phase change for each gradient block during the course of the simulation, and synthetic signals $S$ are generated by summing the contributions from all spins at echo time

$$S = \sum_{j} e^{i\Phi_j}$$

which is analogous to (7).

This scheme is readily generalizable to other diffusion-weighted pulse sequences such as twice-refocused [28] or STEAM [29].

IV. ANALYTICAL MODEL

In the next section, we validate and test the simulation using a simple substrate for which we can obtain a close analytic approximation to the signal. The model treats the diffusion environment as a two-compartment system: intracellular water is restricted within cylinders and extra cellular water diffuses around the cylinders, which are non-touching. We use the Gaussian phase distribution approximation [30], [16] to generate the intracellular signal. Cylinder walls are of zero thickness and permeability is set to zero. We assume free diffusion parallel to cylinders. Diffusion in the extracellular compartment perpendicular to cylinders is modeled using a tortuosity approximation. The model uses Szafer et al.’s tortuosity approximation for regularly packed cylinders [19] which sets an effective diffusion constant

$$D_E = \frac{D}{\lambda^2}$$

where $D$ is the free diffusivity and $\lambda^2$ is the tortuosity given by

$$\lambda^2 = \begin{cases} \left(1 + V_f^2 \right)^{-1}, & \text{perpendicular to fibre direction} \\ 1, & \text{parallel to fibre direction} \end{cases}$$
and $V_I$ is the intracellular volume fraction. The total analytic synthetic signal is

$$S = (1 - V_I)S_E + V_I S_I$$  \hspace{1cm} (13)$$

where

$$S_E = \exp(-bD_E)$$  \hspace{1cm} (14)$$

is the signal from the external compartment, $S_I$ is the signal from inside the cylinders and $b = (\gamma \delta G)^2 (\Delta - (\delta) / (3))$.

### V. EXPERIMENTS

This section outlines two sets of experiments. In the first set, we investigate the trade-off between number of spins and number of updates within a fixed runtime for simulations. The second experiment explores a more complex substrate which provides a model for the observed changes in the diffusion MRI signal in the aftermath of ischaemic stroke. Following ischaemic insult, the apparent diffusion constant (ADC) in the region of the lesion decreases [3]. We construct a geometric model of microstructural tissue changes during stroke and perform Monte Carlo simulations using the optimal parameter settings determined in the first set of experiments.

#### A. Simulation Parameter Optimization

We want to ensure the best possible accuracy and precision of data synthesized from Monte-Carlo simulation. The computational requirement to run a simulation depends on both the number of updates in the simulation and the number of spins simulated. This experiment investigates trading off number of spins and number of updates. We hypothesize that by trading off one against the other it is possible to improve precision (i.e., reduce variation in signals synthesized by a set of models that have different initial spin positions and trajectories but identical substrates and scan parameters) and accuracy.

To quantify accuracy we measure the difference between synthetic measurements from the Monte-Carlo model and an approximating analytical model. It is important to recognize that the analytical model is itself an approximation and should not be regarded as a gold-standard for comparison. However, the approximation is good enough to reveal parameter combinations for which the simulation behaves poorly (see [31] for a partial evaluation).

To generate data from simulation, it is necessary to choose various parameters. In addition to physical quantities such as the diffusion constant, substrate size, cylinder radii and position, and scan-specific quantities such as diffusion time and gradient strength and duration, simulation-specific quantities must also be chosen. Diffusivity and cylinder radii settings come from knowledge of the microstructure we are modeling and scan parameters from the pulse sequence we wish to emulate. Table I summarizes the parameter settings used in these experiments. The physical quantities are chosen to be representative of parameters reported in the literature for *in vivo* brain tissue.

The central loop of the simulation updates every spin’s position in every update, meaning that the total number of operations is proportional to the product $U = NT$ where $N$ is the number of spins and $T$ is the number of updates. We use $U$ as a measure of the complexity of the simulation. We hypothesize that varying $T$ and $N$ has a significant effect on the precision of results at fixed $U$ and aim to find the optimal balance. In this set of experiments we perform simulations with different pairs of $N$ and $T$ for $U = 10^6, U = 10^7$, and $U = 10^8$ and seek the configuration that minimizes the standard deviation of signals synthesized from sets of simulations while maintaining approximate agreement with the analytical model.

**Methods:** Simulations are performed on hexagonally-packed parallel cylinder substrates. Cylinders have radius $10^{-6}$ m and separation (defined as the distance between the central axes of neighboring cylinders) $2.1 \times 10^{-6}$ m. These parameters ensure that cylinders do not abut and lead to an intracellular volume fraction $V_I = 0.71$, which is roughly representative of human white matter tissue. Simulations with each combination of $N$ and $T$ are repeated 30 times with different initial spin positions. Synthetic signals are generated over the parameter ranges given in Table I with seven increments over the range of each variable. Data were synthesized for all combinations of scan parameters for which $\delta < \Delta$. In each case, $N$ and $T$ are varied in pairs with $N = 10$ initially, and thereafter is increased in powers of 10 until $T = (U) / (N) = 10$.

All simulations have a duration of 0.1 s regardless of pulse sequence. In this way we can unambiguously identify a duration $dt$ with a particular value of $T$, namely

$$dt = \frac{0.1}{T}.$$  \hspace{1cm} (15)
Synthetic diffusion-weighted measurements are synthesized with gradient directions parallel and perpendicular to the principal cylinder axes. Standard deviations of normalized signals (i.e., $S(G, \Delta, \delta)/S(0, \Delta, \delta)$) are obtained over 30 repeats with different random seeds and signals generated for one diffusion-weighted value in each direction and one unweighted measurement.

Unweighted measurements for all repeats always have the same value since they are unrelated to the diffusion process being simulated. In the absence of a diffusion-encoding gradient, the phase shift of all spins is zero, hence from (10) the magnitude of the unweighted signal is equal to the number of spins in the simulation.

Results: Standard deviations are calculated for each set of 30 repeats of the simulation. The worst case (i.e., the highest standard deviation) over all combinations of scan parameters provides a measure of precision in the Monte-Carlo synthesized measurements. Worst-case standard deviation of synthetic signals as a function of number of spins $N$ for $U = 10^6$, $U = 10^7$, and $U = 10^8$ is shown in Fig. 3. Increasing $N$ asymptotically reduces the standard deviations for all choices of $U$.

Accuracy of synthesized measurements is explored by considering the mean squared-difference between the measurements synthesized from the analytical and Monte-Carlo models. As in the precision study, the worst-case mean squared-difference between the mean Monte-Carlo synthesized signal and the analytical model over all scan parameter combinations and repeats is plotted in Fig. 4 as a function of $N$ for $U = 10^6$, $U = 10^7$, and $U = 10^8$. Increasing $N$ shows minima in each curve around $N = U/1000$, with an increase thereafter. Below the turning point in the curve, very little difference is observed between the curves for different $U$.

Conclusion: We observe that for fixed $U$ increasing number of spins leads to an asymptotic decrease in worse-case standard deviation of signals generated between repeats. This is principally observed in the direction perpendicular to cylinder axes. Parallel to cylinder axes diffusion is free and thus much easier to simulate with a smaller number of spins.

Bias shows a more complicated behavior with increasing $N$. We observe that increasing number of spins leads to a decreased bias for all $U$, but this trend does not continue indefinitely. For each $U$ we see a minimum and subsequent increase in bias once the number of timesteps $T$ drops below 1000, corresponding to $dt = 10^{-4}$ s. Extremely long timesteps are a source of bias as the diffusion approximation breaks down. An extreme case would be a situation in which there was only a single timestep in the simulation: the contributions from the two gradient blocks would cancel each other perfectly and no diffusion-weighting would be observed. We are interested in the combination of $U$ and $N$ for which the standard deviation and the bias are both minimized. To minimize variation in the results of future experiments, we choose $U = 10^8$, $N = 10^5$, and $T = 10^3$.

B. Diffusion-Weighted Measurements in the Aftermath of Ischaemic Stroke

Diffusion-weighted images acquired in the immediate aftermath of ischaemic stroke exhibit a decrease in observed ADC in the region of the insult [3]. The decrease disappears after a few hours and is replaced by an overall increase in ADC which persists for a longer time [32]. The reason for the initial decrease is not known, but it is likely a result of cell swelling. Spins in the extracellular compartment are hindered by cell-walls which, in the absence of exchange, they must walk around. An increase in cell radius due to swelling leads to an increase in tortuosity and a concomitant decrease in ADC in this compartment. In addition to this mechanism, swelling also decreases the extracellular volume fraction. This decreases the contribution of extracellular diffusion to the overall diffusion-weighted signal in favor of more restricted diffusion in the intracellular compartment.

This increase in contribution to the signal from the intracellular space has been proposed as an explanation for the observed reduction in ADC after stroke. Here we investigate the idea that swelling induces restriction in the extracellular space due to a loss of percolation. Other authors have speculated on this idea, e.g., [22], [33]–[35].

We hypothesise that the increase in $V_f$ and $\lambda^2$ in the simple model of Section IV alone cannot explain the level of change in the in vivo signal that accompanies cell swelling. However, loss of percolation in the extracellular space can produce such changes. Loss of percolation introduces additional restricted diffusion from cutoff regions in the extracellular space and hence a reduction in the diffusion attenuation in the normalized signal.

To investigate this idea, we construct a substrate to model diffusion in an environment where fibre radius increases due to...
tissue swelling. The initial, unswollen, substrate contains 100 cylinders with radii drawn from a gamma distribution

\[
P(x; k, \theta) = \frac{x^{k-1}e^{-x/\theta}}{\Gamma(k)\theta^k}
\]

(16)

with scale parameter \( k = 6.91 \times 10^{-6} \) m and shape parameter \( \theta = 2.331 \). These values are obtained by fitting a gamma distribution to the histograms of axon radii in Aboitiz et al. [36] (Fig. 4, midbody). The cylinders are positioned within a cubic region of space \( 3.65 \times 10^{-6} \) m on each side, giving an initial intracellular volume fraction \( V_I = 0.65 \). Initially, (i.e., prior to swelling) cylinders are guaranteed not to touch. In order achieve the desired positioning, the algorithm for placing cylinders proceeds as follows:

1) Draw 100 radii from the gamma distribution.
2) Sort them into descending order.
3) Starting with the largest, for each cylinder:
   a) choose a random position for the cylinder on the substrate;
   b) if the cylinder position overlaps the edges of the voxel, create copies that overlap the opposing edge(s) to ensure substrate periodicity (see Fig. 5);
   c) if the new cylinder or any of the copies touches or overlaps any other cylinder that has been already placed, discard and return to 3(a);
   d) add new cylinder plus copies to the substrate.

Using this procedure, it is possible to obtain intracellular volume fractions similar to those observed in healthy white matter tissue, although some degree of experimentation is needed to find combinations of substrate size, gamma distribution parameters and number of cylinders in order to maximize it.

Tissue swelling is simulated by iteratively enlarging the cylinders on the substrate. Cylinder radii are enlarged by an amount proportional to their volume (in line with Boyle’s Law). Since their positions are not altered, larger radii will inevitably lead to overlaps between cylinders. Overlapping cylinders are deformed along the chord of intersection in the plane of cross section so that they abut. The substrate is updated in each swelling iteration as follows.

1) Generate a radius increment \( \Delta r_{ij} \) for each cylinder proportional to initial volume.
2) For each cylinder position \( j \):
   a) using the cylinder positions obtained in the initial placement phase, replace the cylinders with initial radius \( r_{0j} \) at each position with a new one of radius \( r_{ij} = r_{0j} + i\Delta r_{ij} \) where \( i \) is the swelling iteration number, \( i = 0, \ldots, n \) where \( n \) is the number of inflammation increments, or \( r_{(i-1)j} \) if the cylinder has stopped expanding;
   b) check if the new cylinder intersects any that are already placed. If yes, find the chord of intersection and use it as the deformed surface of the two cylinders as illustrated in Fig. 6;
   c) if the angle of intersection (i.e., the angle subtended by the chord of intersection see Fig. 6) between two cylinders is greater than 90° in either one, stop both from expanding in subsequent iterations.

Fig. 7 shows the cross section of a substrate with cylinders positioned using this method, and the changes that occur as the cylinders swell. The extracellular space rapidly becomes divided by a continuous barrier of deformed circles. This is known in the statistical mechanics literature as the percolation threshold [37]. As swelling continues, the extracellular space becomes increasingly segmented into smaller and smaller regions in which diffusion is restricted rather than hindered.

**Methods:** Swelling of white matter tissue is simulated by incrementally increasing the radius of cylinders on the substrate. At each increment we perform 30 simulations with different cylinder and initial spin positions. This is performed for 15 volume increments. Volume fraction is estimated numerically by placing 10 000 points in a square grid in the plane of cross-section of the substrate and checking whether each of them is inside or outside of a cylinder.

This set of experiments uses a similar numerical model to the last for comparison. Since the cylinders are randomly rather than regularly packed we replace the tortuosity perpendicular to cylinder axes with

\[
\lambda^2 = (1 - V_I)^{-1}
\]

(17)

to model the randomly packed cylinders used here [19].

Fig. 5. Cross section of nonoverlapping parallel cylinders with gamma distributed radii. Additional cylinders are added to ensure periodic boundaries to the voxel. The square illustrates the boundaries of the voxel. Within the square, the pattern of cylinders tiles exactly in the plane.

Fig. 6. Cylinder deformation scheme. Cylinders that would otherwise intersect are deformed along the chord of intersection (left). Chords that intersect each other are shortened accordingly. Cylinder swelling is limited by the angle of intersection (right). If either angle is greater than 90° both cylinders stop expanding.
Sets of 30 simulations with $U = 10^8, N = 10^5, T = 10^3$ were performed at each swelling iteration and the mean with error-bars showing standard deviation in each set are plotted as a function of $V_I$ and compared to the analytical model.

**Results:** Fig. 8 shows the synthetic measurements from Monte-Carlo simulation and the analytical model as a function of intracellular volume fraction $V_I$. When cylinders are nonoverlapping ($V_I < 0.68$), the predictions of the analytical and Monte-Carlo models agree closely. As the degree of swelling increases, and the cylinders begin to touch, the predicted signal from the numerical model increases more quickly than that from the numerical model (i.e., ADC decreases more quickly). Fig. 8 also provides a plot of the number of overlapping cylinders. The divergence between the models, seen in both normalized diffusion signal and ADC, increases as the number of overlaps increases and we infer that it is the loss of percolation that is responsible for the divergence.

**Conclusion:** The main difference between the analytical and Monte-Carlo models is the inclusion of abutting cylinders and as a consequence, the formation of clusters of abutting cylinders and extracellular restriction. This effect turns out to have a large impact on the signal. We observe that the differences between the predictions of the two models increases as the number of intersections increases.

Two types of effect occur due to abutting cylinders. In the early stages of swelling, cylinders form small, island-like clusters. These smaller clusters have the effect of locally increasing tortuosity above the level that would be expected if clustering is ignored and as such causes a deviation between the two models. A more important mechanism, however, is the formation of system-spanning clusters that introduce extracellular restriction. Once the diffusion environment has been segmented by a system-spanning cluster, the tortuosity rises dramatically.

When the extracellular space has been completely divided into restricted regions, the probability of a spin moving from one side of the diffusion environment to the other is reduced to zero and tortuosity over large length scales is effectively infinite.
In terms of cluster formation and the statistics of percolation, the system of 100 cylinders considered here is quite small. In an in vivo voxel we would expect a vastly greater number of axons, on the order of hundreds of thousands, but this increase in number of axons would mean that the trend observed here was smoother and less susceptible to fluctuations. The probability of forming a cluster of a given size at a given volume fraction is independent of system size [37], and larger systems have the effect of suppressing disorder-induced fluctuations, rather than changing the magnitude of the effect itself.

We conclude that it is crucial to use a Monte-Carlo model that is capable of capturing subtle effects when considering more complex biophysical effects on the diffusion-weighted signal, and that such models are capable of describing a broader class of phenomena than analytical models whilst still being computationally feasible to run. The algorithms we have presented for placing distributions of objects and maintaining periodicity generalize to a wide variety of similar substrates. The code is flexible enough to run simulations within any such substrate.

VI. DISCUSSION

We have described a Monte-Carlo model of diffusion in a restricting environment and investigated the simulation parameter settings that optimize accuracy and precision of data synthesized from the Monte-Carlo model, comparing it with the predictions of an analytical model. We then used the optimal parameter settings to investigate diffusion in an environment in which cylinders swell up, abutting and deforming due to the swelling. This abutting and deformation cannot be modeled analytically and we observe significant differences between the Monte-Carlo and Analytical models as abutting becomes more widespread. This illustrates that the Monte-Carlo model is capable of including effects that are too subtle to model analytically, and furthermore that such effects can be important when synthesizing diffusion-weighted signals. We have also seen that care should be taken when choosing simulation-specific parameters such as number of spins and number of timesteps. A poor choice of these can significantly reduce the accuracy and precision of results.

The results suggest that, broadly, more spins is more important than more updates. This reflects anecdotal wisdom that more spins, rather than more updates, leads to better statistics, but the literature contains no previous empirical validation. Clearly, the exact optimal values of number of spins and number of updates is a function of the complexity of the diffusion environment. It is not the purpose of these experiments to indicate definitive numbers, but to provide a rule of thumb that may be taken into consideration when performing similar simulations. Strictly, a version of the first experiment in this publication should be included as a necessary calibration step in any work that makes use of a Monte-Carlo simulation to generate diffusion-weighted measurements to assure optimal parameter choice but for similar kinds of experiment the ratio is unlikely to vary considerably.

The model of cell swelling we propose here could be refined in a number of ways. For example, it is likely that cells displace as well as deform as they swell and abut. These ideas are beyond the scope of this work, which aims mainly to demonstrate use of our general simulation system for studying complex models of this type. It is straightforward to implement more complex models and test them within the existing simulator.

Implementation of a Monte-Carlo system is a nontrivial task. During the course of the development of the code, several issues have emerged as being important to a successful implementation of Monte-Carlo diffusion simulation for diffusion MRI. They are listed here in no particular order of importance.

1) Fixed step lengths—The central limit theorem ensures this results in Gaussian displacements in the absence of restricting barriers. Convergence is faster than for Gaussian distributed step lengths. Step directions are uniformly distributed on the sphere.

2) Gradient block/dt mismatch—Since, in general, the length of a gradient block is not an integer multiple of dt this mismatch can cause the effective gradient block duration to differ from the assumed value. This introduces bias into the synthesized signals. The effect of gradient duration mismatch is avoided here by including partial contributions from updates that overlap the ends of gradient blocks.

3) Multiple barrier reflections—In complex restricting geometries, it is often the case that a step will reflect from more than one barrier, bounce between barriers or reflect off the same barrier several times in a single step. Although it is tempting to approximate by ignoring multiple reflections, it is critical that they are handled correctly and explicitly or significant errors can occur.

4) Substrate edges—Care must be taken when considering what happens when a spin leaves the region of space occupied by the substrate. In this work we use periodic boundaries, making the restricting environment effectively infinite. In this case we use a global set of coordinates for spin position in all situations (including calculating phase shifts) except checking for barrier intersection. For barrier intersection a spin’s position may be taken modulo the system size.

Where substrates are more complicated this issue becomes more important. For example, the swelling substrate requires cylinders that overlap substrate edges to be cloned so that they appear on both sides of the periodic tile. This further means that information about whether a cylinder is swelling or not must be propagated to all clones.

The simulation code is implemented in Java 1.5. Although a minor performance increase is possible by choosing a different language (such as C/C++), a Java implementation means that the code is easily portable and platform-independent. A typical run in the first set of experiments requires about 90 min and a typical run in the second set of experiments takes about 15 times longer (since one simulation per swelling iteration must be run) and hence require 15 times as much time to run (between 15 and 24 h depending on the machine). This means that considerable computational effort must be expended to obtain the several sets of results required to assess variance in the results presented (the experiments shown were run in batches on the UCL CMIC grid computing cluster).

Although the computational load for the current experiments is large, requiring a computing cluster to run in a feasible amount of time, by choosing simulation parameters N and T...
correctly it is possible to reduce variation between runs to the point where an ensemble of simulations is not necessary. This means that the simulations as they currently stand can be run in a few hours on a single desktop PC.

The current implementation still leaves room for considerable optimization. A spatial optimization scheme such as a BSP-tree [38] or regular spatial grid [39], for example, would enable considerably more complicated substrates to be considered, including tissue geometries derived from microscope images, to add increased realism. The system itself is modular and so including different pulse sequences, substrates and spin dynamics is straightforward.

Permeability is not considered here, although the system does implement it. Stanisz [20] reports that realistic values for permeability are very small and so the effect of realistic permeability on the current set of results would also likely be small.

Although the effects of a small permeability should not affect the results greatly, it is possible that it is important elsewhere. For example, in system with different diffusivities in different compartments permeability complicates simulation work, since the simulation must be allowed to settle into equilibrium concentrations in each compartment before being used to synthesize data.

The precise mechanism of interaction between barriers and spins can be chosen freely and the system implements changes to the simulation must be allowed to settle into equilibrium concentrations in each compartment before being used to synthesize data.

Future applications are numerous. The question of to what extent different spin–barrier interaction mechanisms affect diffusion-weighted measurements [40] is currently an open question and would make an interesting avenue of research. Preliminary results suggest it is important. In addition to testing reconstruction mechanisms, the model may also be able to contribute to investigating the wider question of novel biomarkers for various neurological pathologies.

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The simulation code used to generate these results is available online as part of the Camino diffusion MR toolkit (http://www.camino.org.uk/).

REFERENCES


