

Cerebral Blood Flow

Mathematical Models,
Instrumentation, and
Imaging Techniques

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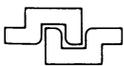
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Series A: Life Sciences

Cerebral Blood Flow

Mathematical Models,
Instrumentation, and
Imaging Techniques

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PREFACE

The NATO Advanced Study Institute on "Cerebral Blood Flow: Mathematical Models, Instrumentation, and Imaging Techniques" was held in L'Aquila, Italy, June 2-13, 1986. Contributions to this program were received from the University of L'Aquila, Consiglio Nazionale delle Ricerche, Siemens Elettra S.p.A., and Bracco S.p.A.

Recent studies of the cerebral blood circulation have lagged behind analysis of other parameters such as glucose utilization, transmitter distribution, and precursors. This Advanced Study Institute tried to fill this gap by analyzing in detail different physical techniques such as Autoradiography (including Double-Tracer Autoradiography and highly specific tracers as Iodoantipyrine, Microspheres), Single Photon Emission Computed Tomography, Nuclear Magnetic Resonance. Each method was analyzed in regards to its precision, resolution, response time.

A considerable part of this Institute was devoted to the mathematics of CBF measurement, in its two aspects, i.e. the modeling of the underlying kinetic system and the statistical analysis of the data. The modeling methods proposed included the development of a differential algebra whereby the differential and integral equations involved could be solved by simple algebraic methods, including graph-theoretical ones; the statistical methods proposed included the illustration of different parametrizations of possible use in the interpretation of experimental results.

Aldo Rescigno
Andrea Boicelli

CONTENTS

MATHEMATICAL MODELS

Stochastic Models and Linear Tracer Kinetics	3
Aldo Rescigno	
On Modeling Flow Data Using Generalized Stochastic Compartmental Models	19
J.H. Matis and K.B. Gerald	

AUTORADIOGRAPHY

Basic Principles in Imaging of Regional Cerebral Metabolic Rates with Radioisotopes	35
L. Sokoloff	
Multi-tracer Autoradiography for the Simultaneous Measurement of Cerebral Blood Flow and Metabolism	67
G. Mies	

SINGLE PHOTON EMISSION TOMOGRAPHY

Introduction to Methods Used for Measuring Regional Cerebral Blood Flow with Single Photon Emission Tomography	93
Giovanni Lucignani and Maria Carla Gilardi	
Estimating Blood Flow by Deconvolution of the Injection of Radioisotope Tracers	107
A. Todd-Pokropek	
Regional Cerebral Blood Flow Measurements Using the ¹³³ Xenon Inhalation Method	121
G. Rodriguez, F. De Carli, G. Novellone, S. Marengo, and G. Rosadini	

POSITRON EMISSION TOMOGRAPHY

An Introduction to the Physics and Instrumentation of Positron Emission Tomography	145
G.W. Bennett	

NUCLEAR MAGNETIC RESONANCE

Nuclear Magnetic Resonance Spectroscopy: Basic Principles and Some Applications to Studies of Cerebral Metabolism	165
J. Feeney	
Nuclear Magnetic Resonance Imaging	185
Laurance D. Hall and Steven C.R. Williams	
Measurement and Interpretation of T1 and T2	201
C.A. Boicelli, A.M. Baldassarri, A.M. Giuliani, and M. Giomini	
Flow Studies	215
Edgar Müller	
Perfusion Studies and Fast Imaging	245
R. Turner	
Contributors	259
Index	261

MATHEMATICAL MODELS

STOCHASTIC MODELS AND LINEAR TRACER KINETICS

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1. MEANING OF A MODEL

The purpose of a model is to verify whether some hypotheses made on a real system are valid (Rescigno and Beck, 1987), and subordinately to determine the values of some of the parameters that represent specific properties of the system under study (Zierler, 1981). For instance the model commonly used when dilution phenomena are expected, is a set of ordinary differential equations with constant coefficients, while when diffusion phenomena are the case, partial differential equations are to be used, finite difference equations for delay phenomena, etc.

In Nuclear Medicine and in Pharmacokinetics the compartment model is often used (Rescigno and Segre, 1964); it consists of a set of linear differential equations of order one with constant coefficients, and it implies the hypotheses that the system described contains a finite number of components, and that each component is homogeneous. These hypotheses exclude the presence of diffusion and of age-dependent processes, or in general of transport of a non-Markovian nature. The parameters computed from the experimental data using this model are the transfer rates between compartments and the turnover rates of compartments; they have a defined physical meaning only if the model is appropriate (Beck and Rescigno, 1970).

With n compartments the number of parameters necessary to characterize the equations is n^2 , therefore, ignoring all experimental errors, only n^2 measurements are needed completely to describe the system under observation. With the presence of experimental errors this number should be increased to improve the reliability of the computed parameters. The cost of the measurements may be a factor of importance. The strategy of the measurements may also be important, i.e. measurements made at certain times may carry more information than if made at other times. Some of the parameters may be more "important" than others, i.e. their

information may be more "valuable". Above all, other parametrizations besides the classical one of the transfer rates and turnover rates, may be more valuable in the sense that they may be more directly connected to some externally measurable or physically well-defined quantities, or they may be more sensitive to specific treatments (Matis, Wehrly and Gerald, 1983).

Of course if the hypotheses incorporated into the model are not appropriate, the computed parameters have nognoseological value. If we make some weaker hypotheses there is a lesser chance of rejection of the model, but the real system will not be described as fully as with a stronger model, i.e. we will be able to determine fewer parameters; those parameters though are more reliable and may even be more "valuable" in the sense hinted above.

The ideal situation would be to define parameters that depend on the smallest possible number of hypotheses, but that still have a physically meaningful interpretation.

One such example is given by Rescigno and Gurdipe (1973). While that approach is not completely "model-free", it is certainly very "robust", i.e. it allows to compute parameters that are not very dependent of the assumptions of a specific model. All this considered, we think that the experimental data available to the investigator should be examined in terms of a model implying a minimum number of assumptions and giving the best physical interpretation to the parameters involved.

2. LINEAR STOCHASTIC KINETICS

Consider a particle in a living system and suppose that that particle can be recognized in two different states of the system, where by state we mean a particular location or a particular chemical form, or both. If one state is the precursor of the other (not necessarily the immediate precursor), then we can study the relationship among event A (presence of the particle in the precursor state), event B (transition from precursor to successor state), and event C (presence of the particle in the successor state).

For any t and τ such that $0 < \tau < t$, call $f(\tau)$ the probability of A at time τ and $h(t)$ the probability of C at time t ; the range of both functions is $0, 1$. Suppose now that B depends only on the interval of time separating A and C, so that we can call now $g(t-\tau)d\tau$ the conditional probability that the particle is in C at time t if it left A in the interval from τ to $\tau+d\tau$.

The product

$$f(\tau) \cdot g(t-\tau)d\tau$$

therefore is the absolute probability of A at time τ and of C at time t .

By integration of the above product we must obtain the probability of C at time t irrespective of A, i.e.

$$(1) \quad \int_0^t f(\tau)g(t-\tau)d\tau = h(t).$$

This is the well known convolution integral representing the relationship among the variables of a linear, invariant system, without invoking the properties of homogeneous, well-mixed compartments.

By linear system is meant that two different solutions of equation (1) can be added to give a new solution; in fact if a solution of equation (1) is given by $f_1(t)$, $h_1(t)$, and another one by $f_2(t)$, $h_2(t)$, then a third solution of equation (1) is $f_1(t)+f_2(t)$, $h_1(t)+h_2(t)$, as can be easily verified.

By invariant system I mean that a solution does not change if the time origin is changed. In fact suppose that $f(t)$, $h(t)$ is a solution of equation (1), and consider the new function

$$f_1(t) = \begin{cases} 0 & \text{for } 0 \leq t < t_0 \\ f(t-t_0) & \text{for } t \geq t_0. \end{cases}$$

For this function

$$\begin{aligned} \int_0^t f_1(\tau)g(t-\tau)d\tau &= \int_{t_0}^t f(\tau-t_0)g(t-\tau)d\tau \\ &= \int_0^{t-t_0} f(\tau)g(t-t_0-\tau)d\tau; \end{aligned}$$

using now equation (1),

$$\int_0^t f_1(\tau)g(t-\tau)d\tau = \begin{cases} 0 & \text{for } 0 \leq t < t_0 \\ h(t-t_0) & \text{for } t \geq t_0, \end{cases}$$

i.e. $f(t)$ and $h(t)$ are shifted along the time axis by the same quantity.

If we think of an experiment where a very large number of identical particles is used, then the number of particles in A and in C are good estimators of functions $f(t)$ and $h(t)$ respectively. Function $g(t)$ represents the probability that a particle that left A at time zero will still be in C at time t ; therefore in a hypothetical experiment where all identical particles left the precursor at time zero, the number of particles found in the successor will be given by $g(t)$.

In the following pages I shall try to show a number of properties of equation (1) and how to use those properties to interpret the results of some experiments.

3. DEFINITION OF MOMENTS

Given a generic function $f(t)$ defined for all values of t from 0 to $+\infty$, define the moments,

$$(2) \quad F_i = \int_0^{\infty} t^i/i! f(t)dt, \quad i=0,1,2,\dots$$

and the relative moments,

$$(3) \quad f_i = \int_0^{\infty} t^i/i! f(t)dt/F_0, \quad i=1,2,3,\dots$$

provided that the integrals above converge.

I shall show in section 6 what can be done when one of those integrals does not converge; for the time being we suppose that all those moments do exist.

Definition (3) applies only to values of i larger than zero; for convenience we complete that definition with

$$f_0 = 1.$$

Frequently the moments of a function are defined without the factor $1/i!$ shown in (2); I prefer to use this factor

because the moment generating functions defined in section 8 actually generate the moments as in (2) and (3) rather than the moments defined without the factor $1/i!$, and because the expressions we shall find later on will be considerably simpler. Observe also that these moments are just integral transforms of function $f(t)$ with kernel $t^i/i!$, very similar to the Mellin transform, whose kernel is t^{i-1} ; even though in the Mellin transform i is a complex variable while in these moments it is a non-negative integer, they have many interesting properties in common. For more details see for instance Bateman (1954).

4. PROPERTIES OF THE CONVOLUTION

Multiply both sides of equation (1) by $t^i/i!$ and integrate from 0 to $+\infty$,

$$\int_0^\infty t^i/i! \int_0^t f(\tau)g(t-\tau)d\tau dt = \int_0^\infty t^i/i! h(t)dt,$$

where i is any non-negative integer; change the order of integration,

$$\int_0^\infty f(\tau) \int_\tau^\infty t^i/i! g(t-\tau)dt.d\tau = h_i;$$

change the variable of the inner integral,

$$\int_0^\infty f(\tau) \int_0^\infty (t+\tau)^i/i! g(t)dt.d\tau = h_i;$$

after expanding the binomial we obtain finally,

$$(4) \quad \sum_{j=0}^i F_{i-j}G_j = H_i; \quad i=0,1,2,\dots$$

in particular,

$$F_0G_0 = H_0$$

$$F_1G_0 + F_0G_1 = H_1$$

$$F_2G_0 + F_1G_1 + F_0G_2 = H_2$$

If we divide both sides of equation (4) by F_0G_0 we get

$$(5) \quad \sum_{j=0}^i f_{i-j}g_j = h_i. \quad i=1,2,3,\dots$$

The number of particles in a given state is in general very large; if it can be observed as a function of time it represents a very good approximation of the probability density function defined in section 2. This means that if the functions $f(t)$, $h(t)$ corresponding to two given states can be measured, then their moments can be computed and the moments of the unknown function $g(t)$ calculated using equations (4) or (5).

These last moments can be given a clear physical meaning; for instance G_0 is the fraction of particles leaving the first state that actually reach the second state (a quantity analogous to the Bioavailability as defined in Pharmacokinetics), g_1 is the expected interval of time for a particle to move from the first to the second state, $g_2-f_1/2$ is the variance of this time divided by two, etc. (Rescigno and Michels, 1973).

5. MOMENTS OF A COMPARTMENT

As an example we can evaluate the moments of a specific system. Take a single compartment, i.e. a well mixed pool of homogeneous particles, all with the same probability $m \cdot dt$ of leaving it in the interval from t to $t+dt$, where m is a constant; in other words the probability of leaving the compartment does not depend on the absolute time or on the time when a particle entered it. If $x(t)$ is the characteristic function of that compartment, i.e. the probability that a particle is in the compartment at time t , then

$$x(t+dt) = x(t) \cdot (1 - m \cdot dt)$$

is the probability that a given particle present in that compartment at time t is still there at time $t+dt$; rearranging this equation,

$$dx/dt = -m \cdot x(t),$$

and integrating,

$$x(t) = x(0) \cdot e^{-mt},$$

where $x(0)$, the constant of integration, is the probability that a given particle is present in the compartment at the initial time. Using definitions (2) and (3) we get for a single compartment,

$$x_i = x(0) / m^{i+1}, \quad i=0,1,2,\dots$$

$$x_i = 1/m^i, \quad i=1,2,3,\dots$$

6. NON-CONVERGING MOMENTS

In section 3 the moments and relative moments were defined subject to the condition that the integral

$$(6) \quad \int_0^{\infty} t^i / i! f(t) dt$$

converges; this requires that function $f(t)$ decreases fast enough when t increases. It is well known that most functions used to describe biological systems are of exponential order, i.e. they have the property that a constant $c > 0$ exists such that the product $e^{-ct} f(t)$ is bounded for all values of t larger than some finite value; for a function of exponential order the integral (6) always converges, no matter how large i is. An exception is given by the functions describing a closed system, i.e. a system from where not all particles are eventually lost; in this case

$$\lim_{t \rightarrow \infty} f(t) \neq 0,$$

and the integral (6) does not converge for any non-negative value of i . This is an obvious consequence of the fact that the average time spent by a particle in such a system is infinite. We shall not consider this case, but the more interesting case when function $g(t)$, as defined in section 2, is of exponential order, while function $f(t)$ is bounded but does not

approach zero as t approaches infinity. This corresponds to feeding a "regular" system with an endless stream of particles. Equation (1) shows that if function $f(t)$ does not approach zero when t goes to infinity, neither function $h(t)$ will; therefore both $f(t)$ and $h(t)$ have undefined moments, while the moments of $g(t)$ are defined, but unknown.

From the hypothesis that $f(t)$ is bounded, it follows that $e^{-ct}f(t)$ is of exponential order for any $c > 0$; equation (1) can be rewritten

$$\int_0^t e^{-c\tau} f(\tau) \cdot e^{-c(t-\tau)} g(t-\tau) d\tau = e^{-ct} h(t),$$

showing that multiplying both $f(t)$ and $h(t)$ by e^{-ct} is equivalent to multiplying $g(t)$ by the same exponential. The new functions $e^{-ct}f(t)$ and $e^{-ct}h(t)$ have finite moments; they can be used to compute the moments of the modified function $e^{-ct}g(t)$; calling G_i^* the moments of this last function, then

$$\begin{aligned} G_i^* &= \int_0^\infty t^i / i! \cdot e^{-ct} g(t) dt \\ &= \int_0^\infty \sum_{j=0}^\infty (-ct)^j / j! \cdot t^i / i! \cdot g(t) dt \\ G_i^* &= \sum_{j=0}^\infty (-1)^j c^j (i+j)! / i! j! \cdot G_{i+j}, \end{aligned} \quad i=0,1,2,\dots$$

and by inversion

$$(7) \quad G_i = \sum_{j=0}^\infty c^j (i+j)! / i! j! \cdot G_{i+j}^*, \quad i=0,1,2,\dots$$

In the frequent case when the functions $f(t)$ and $h(t)$ are evaluated by measuring the activity of a radioactive tracer in two states of the system, then the "true" probability density functions are multiplied by the exponential function e^{-ct} , where c is the decay constant of the nuclide used. If the "measured" functions $f(t)$ and $h(t)$ are not corrected for the radioactive decay, then the moments G_i^* should be corrected using equations (7); these last corrections are frequently easy because in general the infinite series in (7) converges very rapidly. More important is the fact that the direct correction of $f(t)$ and $h(t)$ for the disintegration rate of the nuclide involves a non-negligible error when that rate is very high (Rescigno and Lambrecht, 1985), as shown in section 7.

7. RECORDING THE MOMENTS

If the functions $f(t)$ and $h(t)$ are known, their moments can be computed using the definitions given in section 3. However, the integrations required for the computation of the moments of any function introduce some errors that are added to the errors intrinsic to the measurement of the original function.

Furthermore, any particle counter has a finite integration time, therefore it does not measure the exact number of particles present at time t , but the average number of particles present in a certain interval of time; this implies a non negligible error when the rate of change of the number of particles to be counted is large compared to the integration time of the counter (Duncan et al., 1983). To have an idea of the errors involved, consider the simple function

$$f(t) = e^{-mt};$$

its average value over the interval of time t_1, t_2 is

$$\int_{t_1}^{t_2} e^{-mt} dt / (t_2 - t_1),$$

while its value at the center of the interval is

$$\exp[-m(t_2 - t_1)/2];$$

a simple computation shows that the error committed when taking the former expression for the latter is larger than 10% if $t_2 - t_1 = 1.6/m$, and is larger than 100% if $t_2 - t_1 = 4.4/m$. With tracers having a physical half-life of less than a minute, the acquisition time of a typical tomograph will cause an excessive error in the determination of the true values of the activity.

Both errors can be eliminated if the transformation function $--->$ moment is bypassed and the moments are recorded directly at the source, i.e. if the detector itself acts as an encoder.

Call $X(t)$ the number of radioactive particles present in a voxel; the probability that an event will be recorded by an appropriate detector in the interval of time from t to $t+dt$ is $kX(t)$, where k is a constant depending upon the efficiency of the detector and upon the disintegration rate of the radio-tracer used; the probability of a double event in the infinitesimal time interval dt is an infinitesimal of order higher than dt and can be neglected. The constant k can be determined by measuring for a sufficiently long interval of time a calibrated source.

I shall ignore here the effect of the finite resolving time of the detector, negligible if the counting rate is not too fast.

Define the random variable $N(t)$ equal to the number of events recorded in the interval of time from 0 to t , with distribution

$$p(r, t) = \text{Prob}\{N(t)=r\}.$$

Note that if $X(t)$ is the number of radioactive particles present in a voxel, then $X(t)$ itself is a random variable, because that number depends not only on the macro-processes taking place in that voxel, but also on the number of disintegrations having taken place in the preceding time interval 0, t .

The counter reads zero at the beginning of an experiment; then, each time an event is recorded, the value of the random variable $N(t)$ increases by one unit; it does not change if no events are recorded; therefore

$$p(0, 0) = 1$$

$$p(0, t+dt) = [1 - kX(t)dt].p(0, t)$$

$$p(r, t+dt) = kX(t)dt.p(r-1, t) + [1 - kX(t)dt].p(r, t), \quad r > 0$$

Divide by dt ,

$$\partial p(0, t) / \partial t = -kX(t).p(0, t)$$

$$\partial p(r,t)/\partial t = -kX(t) \cdot [p(r,t) - p(r-1,t)], \quad r > 0$$

and integrate,

$$p(r,t) = 1/r! \cdot \left[\int_0^t kX(\tau) d\tau \right]^r \cdot \exp\left[-\int_0^t kX(\tau) d\tau\right]; \quad r=0,1,2,\dots$$

this expression shows that $N(t)$ is a Poisson random variable, with intensity $\varphi(t)$ given by the integral

$$\varphi(t) = \int_0^t kX(\tau) d\tau;$$

its expected value, variance, and third central moment are

$$E[N(t)] = \text{Var}[N(t)] = M_3[N(t)] = \varphi(t).$$

8. RECORDING HIGHER MOMENTS

Define now the random variable $N_i(t)$ equal to the sum of the i -th power of the times of recording an event in the interval of time from 0 to t , divided by $i!$, where $i=0,1,2,3,\dots$; in other words, if the first, second, ..., n -th events are recorded at times t_1, t_2, \dots, t_n respectively, with

$$0 < t_1 < t_2 < \dots < t_n < t,$$

then

$$N_i(t) = (t_1^i + t_2^i + \dots + t_n^i) / i!. \quad i=0,1,2,\dots$$

in particular

$$N_0(t) = n$$

is a random variable identical to $N(t)$ as defined in the previous section.

Each time an event is detected, its instant of occurrence is read on a clock, this value is raised to the power i , divided by $i!$, and this number added to a corresponding register. When time t is reached, the different registers show a particular realization of the random variables $N_0(t), N_1(t), N_2(t), \dots$

If in the interval of time from t to $t+dt$ an event is recorded, the value of the random variable $N_i(t)$ increases by an amount $t^i/i!$; the random variable does not change when no pulses are recorded.

For any positive integer i ,

$$\begin{aligned} p_i(r,t+dt)dr &= [1-kX(t)dt] \cdot p_i(r,t)dr, \quad r < t^i/i! \\ &= kX(t)dt \cdot p_i(r-t^i/i!,t)dr + [1-kX(t)dt] \cdot p_i(r,t)dr, \\ &\quad r \geq t^i/i! \end{aligned}$$

Divide by dt ,

$$(8) \quad \partial p_i / \partial t \cdot dr = -kX(t) \cdot p_i(r,t)dr, \quad r < t^i/i!$$

$$(9) \quad \partial p_i / \partial t \cdot dr = -kX(t) \cdot [p_i(r,t)dr - p_i(r-t^i/i!,t)dr], \quad r \geq t^i/i!$$

Define the moment generating function

$$L_i(s, t) = \int_0^{\infty} e^{rs} p_i(r, t) dr;$$

multiply both equations (8) and (9) by e^{rs} , then integrate (8) from 0 to $t^1/i!$ and (9) from $t^1/i!$ to $+\infty$; add the two results together,

$$\partial L_i / \partial t = -kX(t) [1 - \exp(st^1/i!)] L_i(s, t);$$

at time 0 all registers read zero, therefore

$$L_i(s, 0) = 1;$$

by integration we get

$$L_i(s, t) = \exp\left\{-\int_0^t (1 - \exp[s\tau^1/i!]) kX(\tau) d\tau\right\}. \quad i=1, 2, \dots$$

Take the derivatives with respect to s of this last equation,

$$\partial L_i / \partial s = \int_0^t \tau^1/i! \cdot \exp(s\tau^1/i!) \cdot kX(\tau) d\tau \cdot L_i$$

$$\begin{aligned} \partial^2 L_i / \partial s^2 &= \int_0^t (\tau^1/i!)^2 \cdot \exp(s\tau^1/i!) \cdot kX(\tau) d\tau \cdot L_i + \\ &+ \int_0^t \tau^1/i! \cdot \exp(s\tau^1/i!) \cdot kX(\tau) d\tau \cdot \partial L_i / \partial s \end{aligned}$$

$$\begin{aligned} \partial^3 L_i / \partial s^3 &= \int_0^t (\tau^1/i!)^3 \cdot \exp(s\tau^1/i!) \cdot kX(\tau) d\tau \cdot L_i + \\ &+ 2 \int_0^t (\tau^1/i!)^2 \cdot \exp(s\tau^1/i!) \cdot kX(\tau) d\tau \cdot \partial L_i / \partial s + \\ &+ \int_0^t \tau^1/i! \cdot \exp(s\tau^1/i!) \cdot kX(\tau) d\tau \cdot \partial^2 L_i / \partial s^2; \end{aligned}$$

make $s=0$,

$$E[N_i(t)] = \int_0^t \tau^1/i! \cdot kX(\tau) d\tau$$

$$E[N_i(t)^2] = \int_0^t (\tau^1/i!)^2 \cdot kX(\tau) d\tau + \left[\int_0^t \tau^1/i! \cdot kX(\tau) d\tau\right]^2$$

$$\begin{aligned} E[N_i(t)^3] &= \int_0^t (\tau^1/i!)^3 \cdot kX(\tau) d\tau + \\ &+ 3 \int_0^t (\tau^1/i!)^2 \cdot kX(\tau) d\tau \cdot \int_0^t \tau^1/i! \cdot kX(\tau) d\tau + \\ &+ \left[\int_0^t \tau^1/i! \cdot kX(\tau) d\tau\right]^3 \end{aligned}$$

and finally

$$\begin{aligned} \text{Var}[N_i(t)] &= \int_0^t (\tau^1/i!)^2 \cdot kX(\tau) d\tau \\ &= (2i)!/(i!)^2 \cdot E[N_{2i}(t)] \end{aligned}$$

$$\begin{aligned} M_3[N_i(t)] &= \int_0^t (\tau^1/i!)^3 \cdot kX(\tau) d\tau \\ &= (3i)!/(i!)^3 \cdot E[N_{3i}(t)] \end{aligned}$$

Equations (8) and (9) were written only for positive integer values of i , but the moments computed here are valid for any non-negative integer i , because for $i=0$ they coincide with the results of section 7.

In summary, for any particular experimental set-up the value of k can be determined by measuring $N_0(t)$ with a

calibrated phantom; then the successive moments of the function $kX(t)$ are accumulated by separate registers; the value read on register i is the best estimator of the i -moment of $kX(t)$, while from the value read on register $2i$ we estimate its variance, and so forth. While ordinary ratemeters operate by analog transformations, with this method the measured function is digitized, therefore the only errors introduced are due to the measure of t , which can be extremely precise, and to the random fluctuations of the photon production and transmission; these last errors of course are estimated by the successive moments.

9. SCALING THE COUNTING RATE

With high counting rates it may be necessary to scale the events before recording their time of occurrence to cope with the finite resolution time of the registers. Suppose that only every m -th event is recorded; define, for $i=1,2,\dots$,

$N_i^{(m)}$ = sum of the i -th power of the time of recording every m -th pulse in the interval $0, t$;

$$p_i^{(m)}(r, a, t) dr = \text{Prob}\{r < N_i^{(m)}(t) < r + dr, N(t) \equiv a \pmod{m}\}; \quad 0 \leq a < m$$

proceeding as before,

$$\begin{aligned} p_i^{(m)}(r, 0, t + dt) dr &= [1 - kX(t) dt] \cdot p_i^{(m)}(r, 0, t) dr, & r < t^i \\ &= kX(t) dt \cdot p_i^{(m)}(r - t^i / i!, m-1, t) dr + \\ &+ [1 - kX(t) dt] \cdot p_i^{(m)}(r, 0, t) dr. & r \geq t^i \end{aligned}$$

$$\begin{aligned} p_i^{(m)}(r, a, t + dt) dr &= kX(t) dt \cdot p_i^{(m)}(r, a-1, t) dr + \\ &+ [1 - kX(t) dt] \cdot p_i^{(m)}(r, a, t) dr, & a=1, 2, \dots, m-1 \end{aligned}$$

Divide by dt ,

$$\begin{aligned} \partial p_i^{(m)}(r, 0, t) / \partial t \cdot dr &= -kX(t) \cdot p_i^{(m)}(r, 0, t) dr, & r < t^i \\ &= -kX(t) [p_i^{(m)}(r, 0, t) dr - p_i^{(m)}(r - t^i / i!, m-1, t) dr], & r \geq t^i \end{aligned}$$

$$\begin{aligned} \partial p_i^{(m)}(r, a, t) / \partial t \cdot dr &= \\ &= -kX(t) [p_i^{(m)}(r, a, t) dr - p_i^{(m)}(r, a-1, t) dr]; & a=1, 2, \dots, m-1 \end{aligned}$$

define

$$\begin{aligned} P_i^{(m)}(r, t) dr &= \sum_{a=0}^{m-1} p_i^{(m)}(r, a, t) dr \\ &= \text{Prob}\{r < N_i^{(m)}(t) < r + dr\} \end{aligned}$$

and add the equations above for all values of a ,

$$(10) \quad \partial P_i^{(m)} / \partial t \cdot dr = -kX(t) \cdot P_i^{(m)}(r, m-1, t) dr, \quad r < t^i$$

$$(11) \quad \frac{\partial p_i^{(m)}}{\partial t} \cdot dr = -kX(t) \cdot [p_i^{(m)}(r, m-1, t) dr - p_i^{(m)}(r-t^i/i!, m-1, t) dr] \quad r \geq t^i$$

Define the moment generating functions

$$L_i^{(m)}(s, t) = \int_0^{\infty} e^{rs} p_i^{(m)}(r, t) dr,$$

$$l_i^{(m)}(s, t) = \int_0^{\infty} e^{rs} p_i^{(m)}(r, m-1, t) dr;$$

multiply equations (10) and (11) by e^{rs} , then integrate the first from 0 to $t^i/i!$ and the second from $t^i/i!$ to $+\infty$; add the two results together,

$$\frac{\partial L_i^{(m)}}{\partial t} = -kX(t) [1 - \exp(st^i/i!)] l_i^{(m)}(s, t).$$

Take the successive derivative with respect to s ,

$$\frac{\partial^2 L_i^{(m)}}{\partial s^2} = kX(t) \{ t^i/i! \cdot \exp(st^i/i!) l_i^{(m)}(s, t) - [1 - \exp(st^i/i!)] \frac{\partial l_i^{(m)}}{\partial s} \}$$

$$\frac{\partial^3 L_i^{(m)}}{\partial s^3} = kX(t) \{ (t^i/i!)^2 \exp(st^i/i!) l_i^{(m)}(s, t) + 2t^i/i! \cdot \exp(st^i/i!) \frac{\partial l_i^{(m)}}{\partial s} - [1 - \exp(st^i/i!)] \frac{\partial^2 l_i^{(m)}}{\partial s^2} \};$$

thence, making $s = 0$,

$$\frac{dE[N_i^{(m)}(t)]}{dt} = kX(t) \cdot t^i/i! \cdot l_i^{(m)}(0, t),$$

$$\frac{dE[N_i^{(m)}(t)^2]}{dt} = kX(t) \cdot t^i/i! [t^i/i! \cdot l_i^{(m)}(0, t) + 2 \frac{\partial l_i^{(m)}(0, t)}{\partial s}].$$

Observe that

$$l_i^{(m)}(0, t) = \int_0^{\infty} p_i^{(m)}(r, m-1, t) dr = \text{Prob}\{N(t) \equiv m-1 \pmod{m}\}$$

and

$$\frac{\partial l_i^{(m)}(0, t)}{\partial s} = \int_0^{\infty} r p_i^{(m)}(r, m-1, t) dr = E[N_i^{(m)}(t) | N(t) \equiv m-1 \pmod{m}] \cdot \text{Prob}\{N(t) \equiv m-1 \pmod{m}\};$$

from section 7 we have

$$\text{Prob}\{N(t) \equiv m-1 \pmod{m}\} = \sum_{j=1}^{\infty} p(jm-1, t) = \sum_{j=1}^{\infty} \frac{1}{(jm-1)!} \cdot \left[\int_0^t kX(\tau) d\tau \right]^{jm-1} \cdot \exp\left[-\int_0^t kX(\tau) d\tau\right];$$

therefore,

$$\begin{aligned}
 (12) \quad & dE[N_i^{(m)}(t)]/dt = \\
 & = kX(t) \cdot t^i/i! \cdot \exp\left[-\int_0^t kX(\tau) d\tau\right] \cdot \sum_{j=i}^{\infty} \left[\int_0^t kX(\tau) d\tau\right]^{j-m-1} / (j-m-1)! \\
 & dE[N_i^{(m)}(t)^2]/dt = dE[N_i^{(m)}(t)]/dt \cdot \\
 & \quad \cdot \left\{ t^i/i! + 2E[N_i^{(m)}(t)] N(t) \equiv_{m-1} (\text{mod } m) \right\},
 \end{aligned}$$

thence

$$\begin{aligned}
 & d\text{Var}[N_i^{(m)}(t)]/dt = dE[N_i^{(m)}(t)^2]/dt - \\
 & \quad - 2E[N_i^{(m)}(t)] \cdot dE[N_i^{(m)}(t)]/dt \\
 (13) \quad & d\text{Var}[N_i^{(m)}(t)]/dt = dE[N_i^{(m)}(t)]/dt \cdot \\
 & \quad \cdot \left\{ t^i/i! + 2E[N_i^{(m)}(t)] N(t) \equiv_{m-1} (\text{mod } m) - 2E[N_i^{(m)}(t)] \right\}.
 \end{aligned}$$

Some of the properties of equations (12) and (13) are described in a separate paper (Rescigno, 1987). For all practical purposes we can write,

$$\begin{aligned}
 & E[N_i^{(m)}(t)] = 1/m \cdot E[N_i(t)] \\
 \text{and} \quad & \text{Var}[N_i^{(m)}(t)] = 1/m \cdot \text{Var}[N_i(t)]
 \end{aligned}$$

provided that m is not very large. This approximation depends of course on m and on the particular function $kX(t)$ one is trying to evaluate.

10. ANALYSIS OF THE MOMENTS

Equation (1) describes the fate of a particle in its transitions from a precursor to a successor. A complex system may involve many such transitions, i.e. it may be formed by a number of sub-systems, each one of them described by an equation of that form.

Consider two systems in series, i.e. two systems such that all particles entering the second of them are originating from the first; the first system is called the unique precursor of the second (Rescigno and Segre, 1961). Call

$A(t)dt$ = probability that a particle present in the first system at time 0 leaves it in the time interval $t, t+dt$;

$B(t)dt$ = probability that a particle present in the second system at time 0 leaves it in the time interval $t, t+dt$;

then, ignoring infinitesimals of order higher than one,

$$A(\tau) d\tau \cdot B(t-\tau) dt$$

is the probability that a particle present in the first system at time 0 moves to the second in the interval $\tau, \tau+d\tau$ and leaves this one in the interval $t, t+dt$. The integral of the above product for all values of τ from 0 to t , is equal to the probability that a particle present in the first system at time 0 leaves the second at a time between t and $t+dt$, no matter when it moved from the first to the second, therefore the convolution