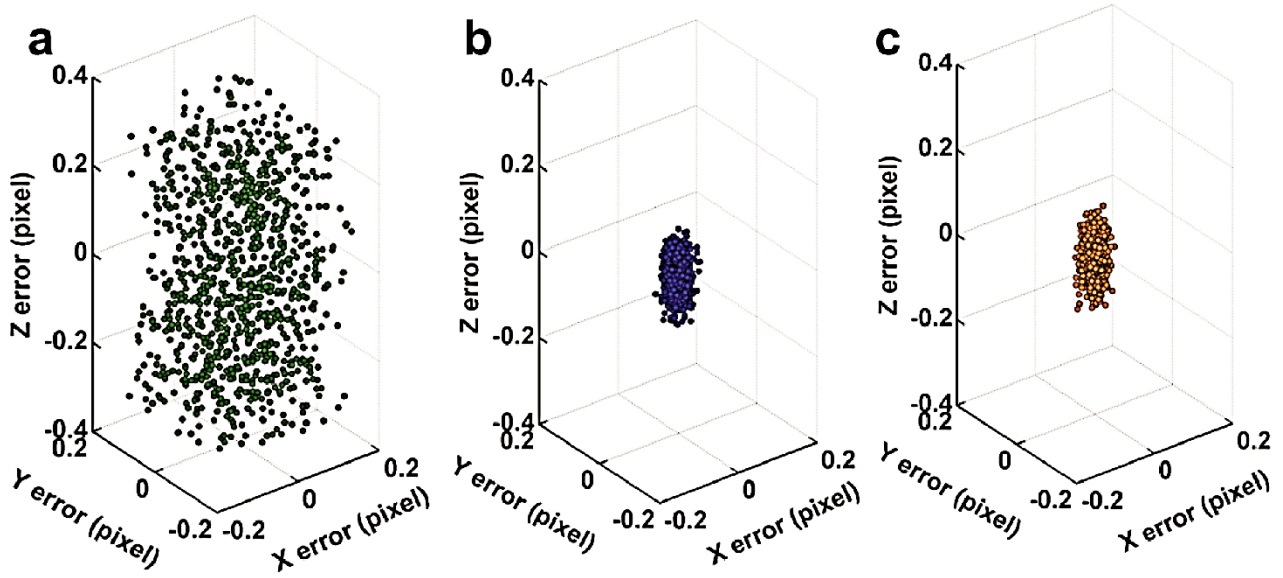


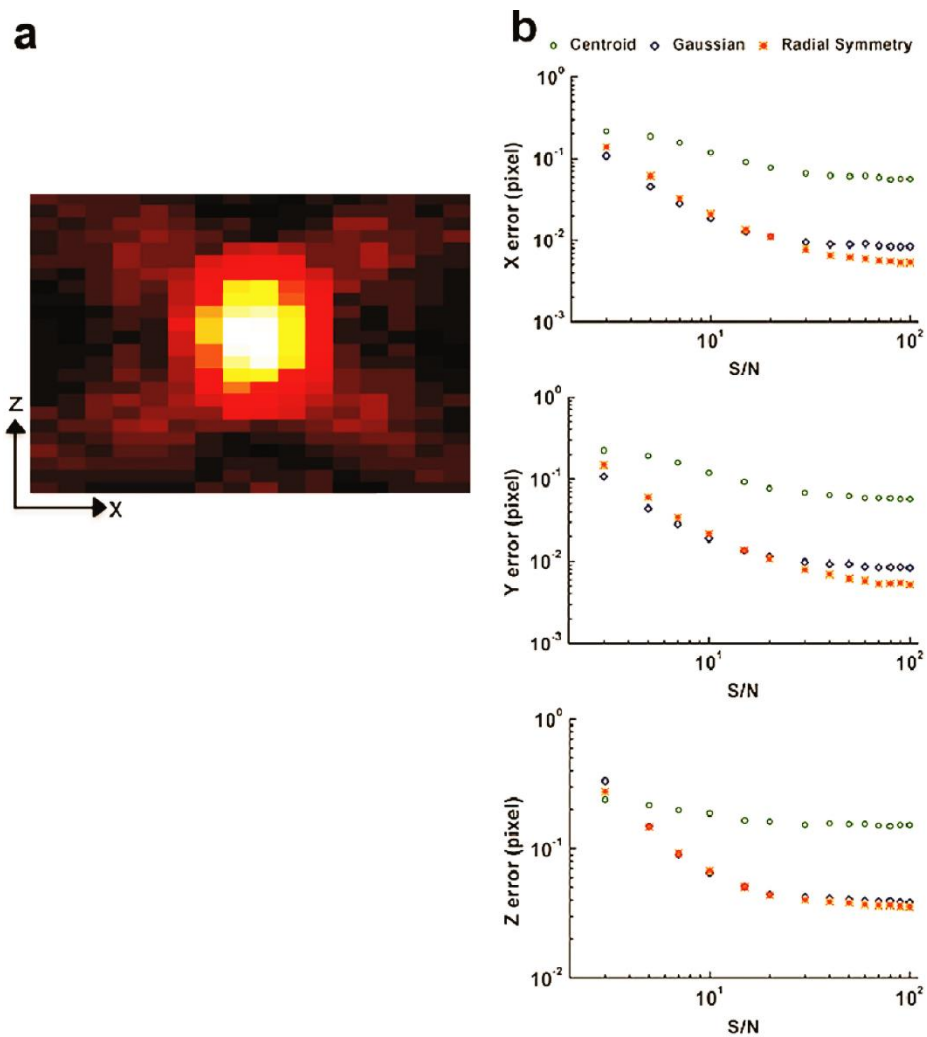
# Fast and High-Accuracy Localization for Three-Dimensional Single-Particle Tracking

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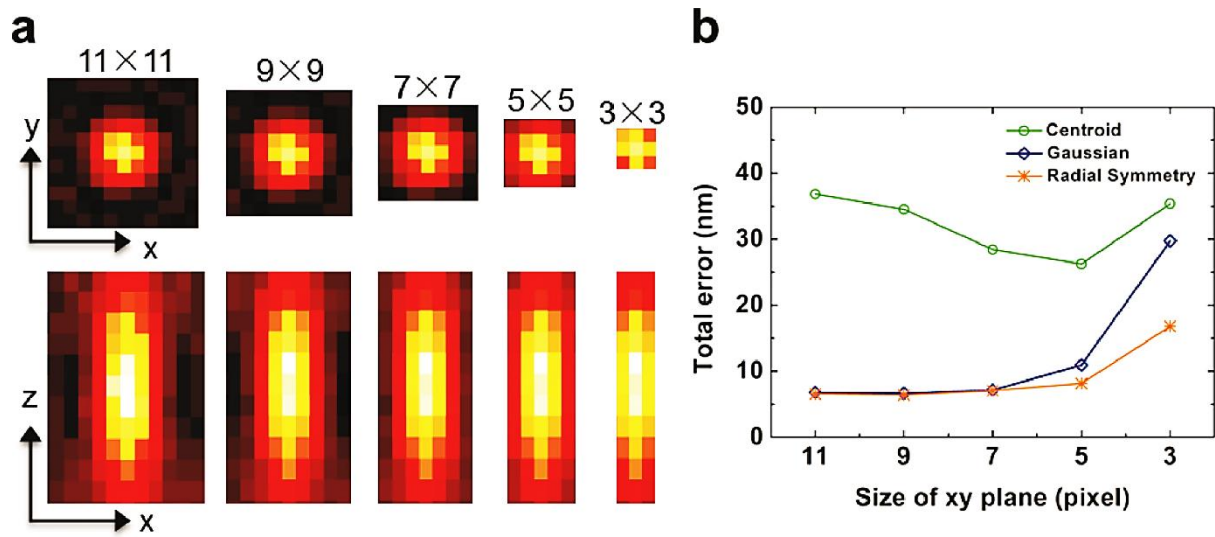
| <b>Supplementary File</b>     | <b>Title</b>  |
|-------------------------------|---|
| <b>Supplementary Figure 1</b> | 3D scatter plots of the errors illustrating the error ranges of different algorithms in three dimensions.                                     |
| <b>Supplementary Figure 2</b> | Localization accuracy for different algorithms estimated using simulated 3D CCD images of wide-field microscope.                              |
| <b>Supplementary Figure 3</b> | Influence of the lateral size on the accuracy for different localization algorithms.  |
| <b>Supplementary Figure 4</b> | Localization accuracy for different algorithms estimated using simulated 3D images of confocal microscope.                                    |
| <b>Supplementary Figure 5</b> | Accuracy for different localization algorithms estimated using simulated 3D CCD images of confocal microscope with the S/N ratios of 3 ~ 100. |
| <b>Supplementary Figure 6</b> | Influence of the axial size on the accuracy for different localization algorithms.  |
| <b>Supplementary Figure 7</b> | Comparison of the precision for radial symmetry and Gaussian fitting method estimated using 3D confocal images of fluorescence beads.         |
| <b>Supplementary Note</b>     | 3D radial symmetry localization algorithm   |



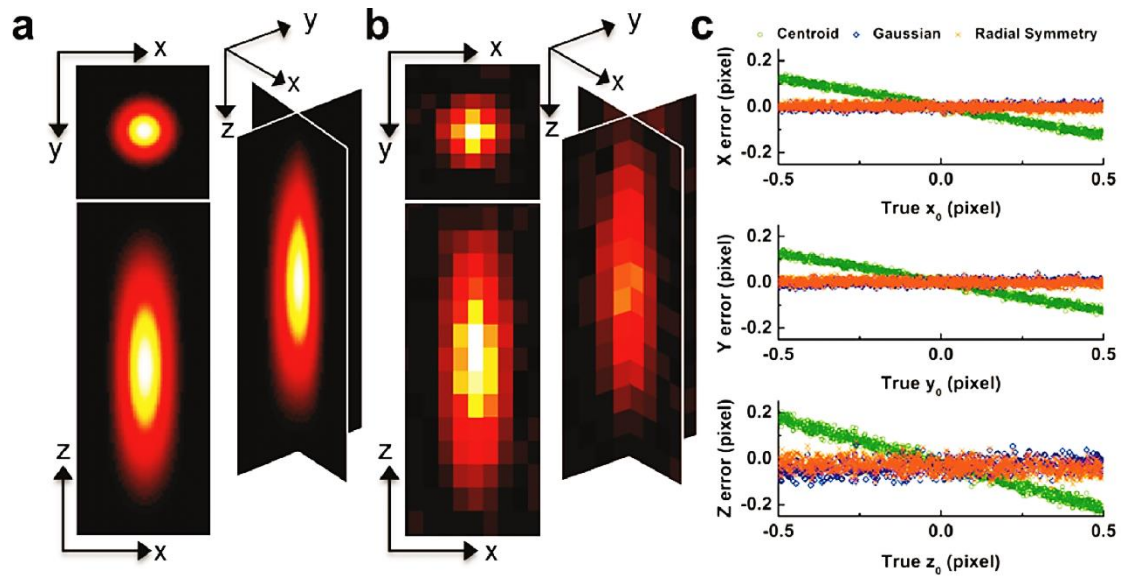
**Supplementary Figure 1.** 3D scatter plots of the errors illustrating the error ranges of the centroid (a), Gaussian fitting (b), and radial symmetry (c) methods in three dimensions, respectively.



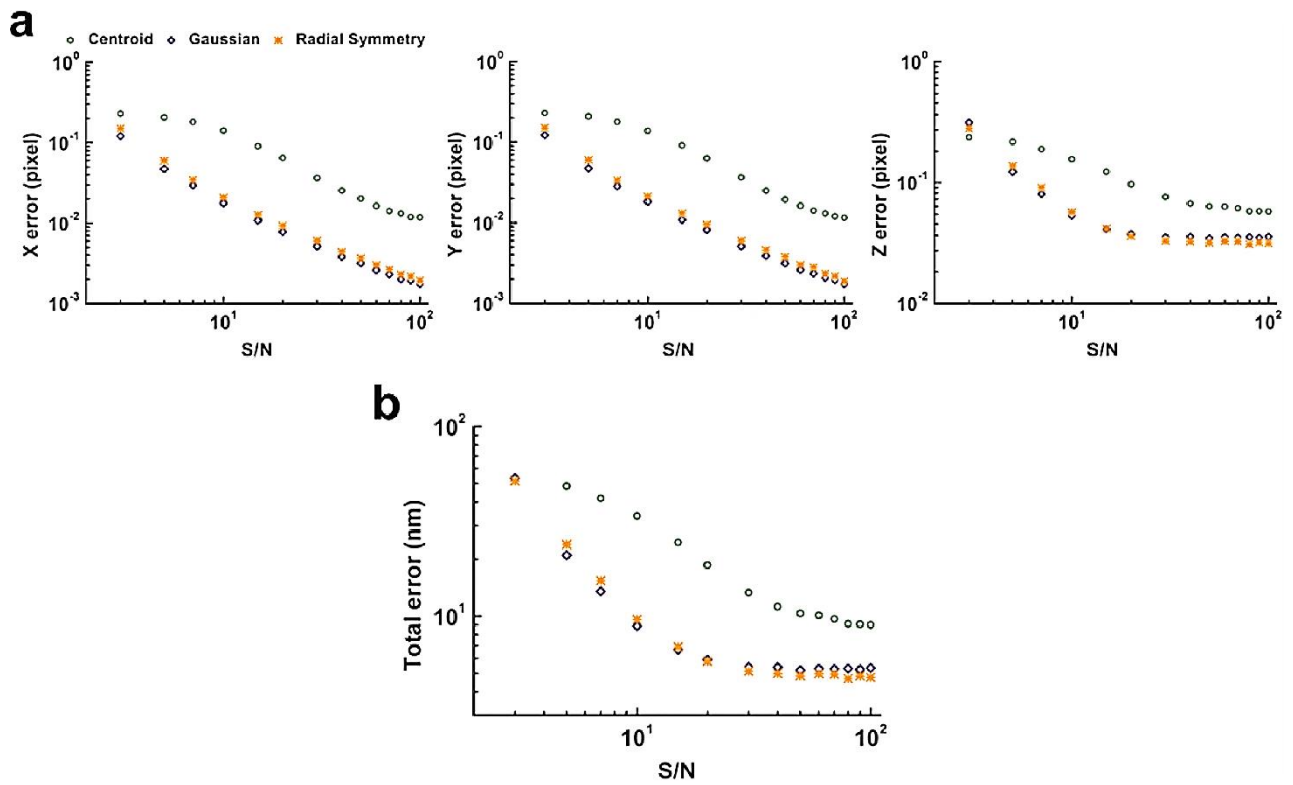
**Supplementary Figure 2.** Localization accuracy for different algorithms estimated using simulated 3D CCD images of wide-field microscope. **(a)** The x-z plane of the 3D image scaled in axial direction with an S/N ratio of 20. **(b)** Localization errors of different algorithms in each dimension from a series of simulated images with a range of 3 ~ 100 S/N ratios.



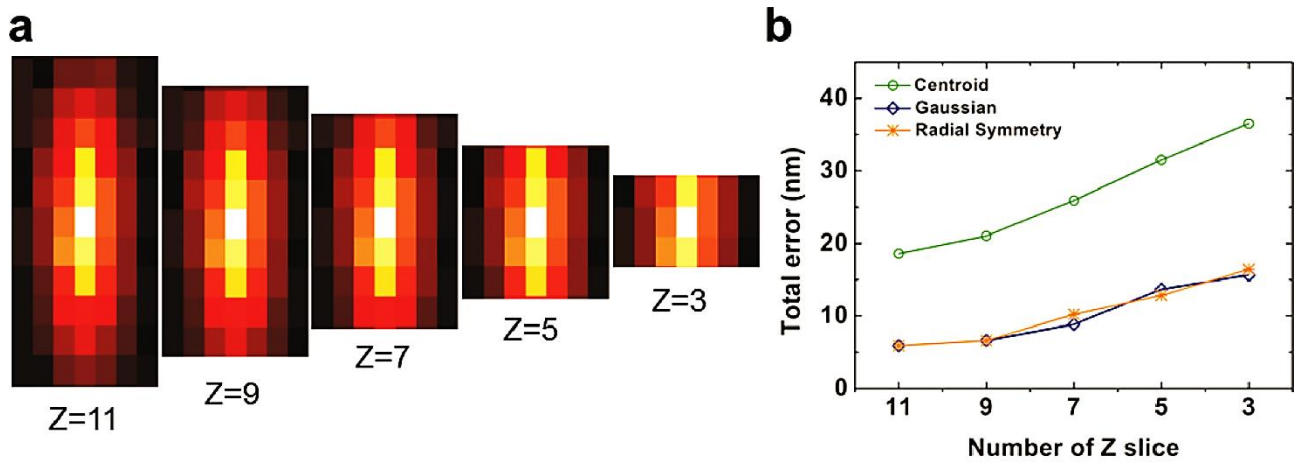
**Supplementary Figure 3.** Influence of the lateral size on the accuracy for different localization algorithms. 1000 simulated 3D CCD images of wide-field microscope with an S/N ratio of 20 are used. **(a)** The shrink of the lateral size of 3D image. **(b)** The dependence of total error on the lateral size.



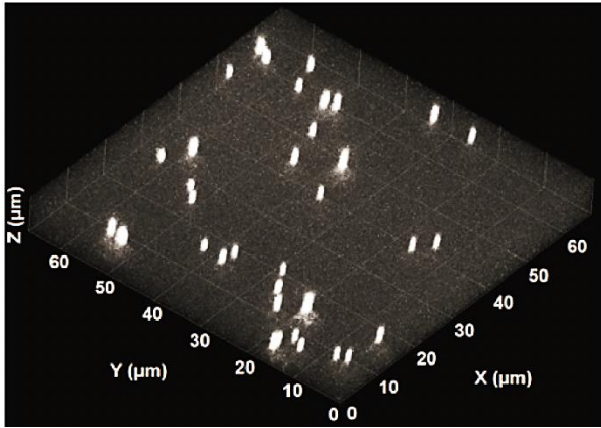
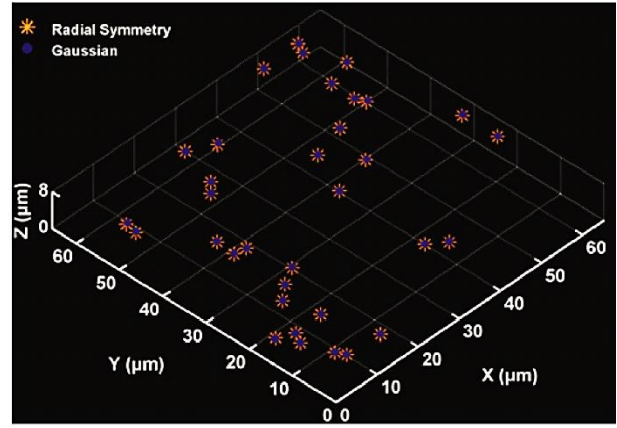
**Supplementary Figure 4.** Localization accuracy for different algorithms estimated using simulated 3D images of confocal microscope. (a) The image generated by sampling point spread function (PSF) on a 3D grid with a lattice size of 20 nm. (b) The 3D CCD image simulated from the PSF image (a) with an S/N ratio of 20. (c) Localization errors of 1000 simulated CCD images with the S/N ratio of 20 localized with centroid, Gaussian fitting, and radial symmetry algorithm, respectively.



**Supplementary Figure 5.** Accuracy for different localization algorithms estimated using simulated 3D CCD images of confocal microscope with the S/N ratios of 3 ~ 100. (a) The errors of different algorithms in each dimension from a series of simulated images. (b) The total errors of the different algorithms from a series of simulated images.



**Supplementary Figure 6.** Influence of the axial size on the accuracy for different localization algorithms. 1000 simulated 3D CCD images of confocal microscope with an S/N ratio of 20 are utilized. **(a)** The shrink of the axial size in 3D image. **(b)** The dependence of total error on the axial size.

**a****b**

**Supplementary Figure 7.** Comparison of the precision for radial symmetry and Gaussian fitting method estimated using 3D confocal images of fluorescence beads **(a)**. **(b)** The positions of the beads localized by radial symmetry and Gaussian fitting method, respectively.



## Supplementary Note: 3D radial symmetry localization algorithm

Three-dimensional (3D) diffraction pattern of a single particle is described as a 3D point spread function (PSF) of Born-Wolf model.

$$PSF(x, y, z) = -\frac{2\pi i a^2 A}{\lambda f^2} e^{i\left(\frac{f}{a}\right)^2 u} \int_0^1 e^{-\frac{i u \rho^2}{2}} J_0(v\rho) \rho d\rho$$

where  $u = \frac{2\pi}{\lambda} \left(\frac{a}{f}\right)^2 z$ ,  $v = \frac{2\pi}{\lambda} \left(\frac{a}{f}\right) r$ ,  $r = \sqrt{x^2 + y^2}$ ,  $a/f = NA/n$  and  $\rho = r/a$ .  $J_0(v\rho)$  is the Bessel function of zero order.  $r$ ,  $a$  and  $f$  are the radial co-ordinate, the radius of the exit pupil and the focal distance of the objective, respectively.  $\lambda$  is the wavelength of light,  $n$  is the refractive index of the object medium and  $NA$  is the numerical aperture of the objective.  $A$  is the amplitude factor.

The intensity distribution of 3D diffraction pattern is described as

$$I(x, y, z) = |PSF(x, y, z)|^{2N+2}$$

where  $N$  is 0 and 1 for wide-field microscope and for confocal microscope, respectively.

At the geometrical focus,  $u = v = 0$  and the intensity is

$$I_0 = \left[ \frac{1}{4} \left( \frac{k a^2 A}{f^2} \right) \right]^{N+1}$$

For the points in the focal plane,  $u = 0$  and the intensity distribution is

$$I_{xy} = I_0 \left( 2 \frac{J_1(v)}{v} \right)^{2N+2}$$

The radius of the first dark ring in the focus of 3D diffraction pattern can be calculated from

$$I_{xy} = 0$$

so

$$J_1(v) = 0$$

Thus,

$$v = \frac{2\pi}{\lambda} \left(\frac{a}{f}\right) \sqrt{x^2 + y^2} = 3.83$$

$$R_{xy} = \sqrt{x^2 + y^2} \approx 0.61 \frac{\lambda n}{NA}$$

where  $R_{xy}$  is also considered as the lateral resolution according to Rayleigh criteria.

Likewise, for the points along the axis,  $v = 0$ , and the intensity is expressed as

$$I_z = I_0 \left( \frac{\sin(u/4)}{u/4} \right)^{2N+2}$$

The radius of the first dark ring along the axis of 3D diffraction pattern can be calculated from

$$I_z = 0$$

so that

$$u = \frac{2\pi}{\lambda} \left(\frac{a}{f}\right)^2 z = 4\pi$$

Hence,

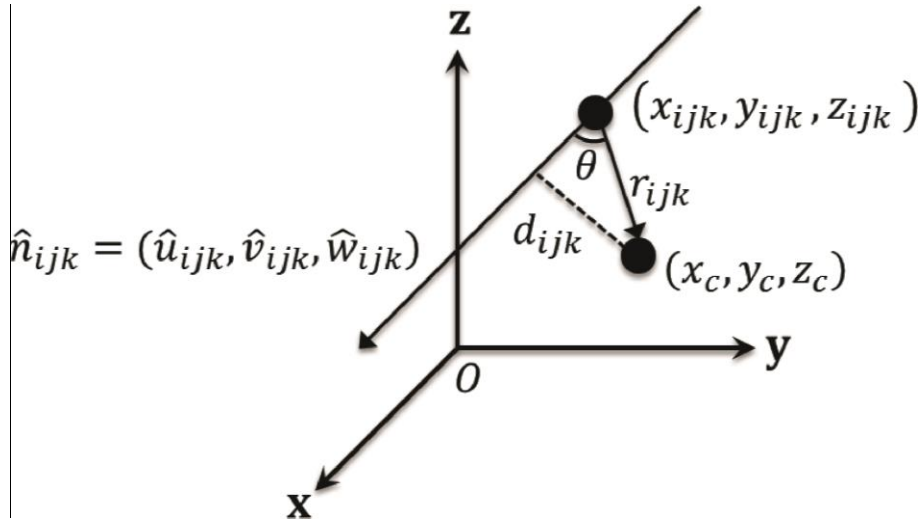
$$R_z = \frac{2\lambda n^2}{NA^2}$$

where  $R_z$  is also given as the axial resolution.

The ratio of the axial to lateral radius of the 3D diffraction pattern is approximately given as

$$\frac{R_z}{R_{xy}} = \frac{3.28n}{NA}$$

This formula is suitable for both wide-field and confocal microscopy.



**Supplementary Figure 8.** Illustration of the calculation of the 3D radial symmetry algorithm.

Therefore, we scale the 3D image of a single particle in the axial direction according to the ratio of the axial and lateral resolution. Considering the estimate error and noise, our algorithm determines the particle center  $(x_c, y_c, z_c)$  as the point having the minimal distance to all intensity gradient lines (**Supplementary Figure 8**). The distance ( $d_{ijk}$ ) of the center to each gradient line can be calculated as follows:

$$d_{ijk}^2 = |\vec{r}_{ijk}|^2 - (|\vec{r}_{ijk}| \cos \theta)^2$$

$$|\vec{r}_{ijk}| \cos \theta = \vec{r}_{ijk} \cdot \hat{n}_{ijk}$$

where  $\hat{n}_{ijk}$  is the unit vector along the gradient line through the point  $(x_{ijk}, y_{ijk}, z_{ijk})$ , which can be expressed as  $(\hat{u}_{ijk}, \hat{v}_{ijk}, \hat{w}_{ijk})$  in three dimensions. Given the intensity  $(I_{ijk})$  at the pixel  $(x_{ijk}, y_{ijk}, z_{ijk})$ , the vector  $(\hat{u}_{ijk})$  in x direction can be estimated as  $\hat{u}_{ijk} = \frac{I_{i,j+1,k} - I_{i,j-1,k}}{2d_x |\vec{\nabla} I_{ijk}|}$ , where  $d_x$  is the pixel size in x direction, and  $\vec{\nabla} I_{ijk}$  is the

gradient magnitude at the point  $(x_{ijk}, y_{ijk}, z_{ijk})$ , similarly for  $\hat{v}_{ijk}$  and  $\hat{w}_{ijk}$  in y and z directions. Thus, the distance can be expressed as

$$d_{ijk}^2 = (x_c - x_{ijk})^2 + (y_c - y_{ijk})^2 + (z_c - z_{ijk})^2 - [\hat{u}_{ijk}(x_c - x_{ijk}) + \hat{v}_{ijk}(y_c - y_{ijk}) + \hat{w}_{ijk}(z_c - z_{ijk})]^2.$$

To calculate the center, we minimize  $\chi^2 = \sum_{ijk} d_{ijk}^2 q_{ijk}$ , where  $q_{ijk}$ , a displacement weighting, is the square of the gradient magnitude divided by the distance between the pixel  $(x_{ijk}, y_{ijk}, z_{ijk})$  and the particle center evaluated using centroid method. We get the derivative of  $\chi^2$  with respect to  $x_c$  and set it equal to zero, similarly for  $y_c$  and  $z_c$  respectively. The equations are as follows:

$$\begin{aligned} & x_c \sum_{ijk} q_{ijk} (1 - \hat{u}_{ijk}^2) - y_c \sum_{ijk} q_{ijk} \hat{u}_{ijk} \hat{v}_{ijk} - z_c \sum_{ijk} q_{ijk} \hat{u}_{ijk} \hat{w}_{ijk} \\ & \quad = - \sum_{ijk} [(\hat{u}_{ijk}^2 - 1)x_{ijk} q_{ijk} + q_{ijk} \hat{u}_{ijk} \hat{v}_{ijk} y_{ijk} + q_{ijk} \hat{u}_{ijk} \hat{w}_{ijk} z_{ijk}] \\ & -x_c \sum_{ijk} q_{ijk} \hat{u}_{ijk} \hat{v}_{ijk} + y_c \sum_{ijk} q_{ijk} (1 - \hat{v}_{ijk}^2) - z_c \sum_{ijk} q_{ijk} \hat{v}_{ijk} \hat{w}_{ijk} \\ & \quad = - \sum_{ijk} [\hat{u}_{ijk} \hat{v}_{ijk} x_{ijk} q_{ijk} + (\hat{v}_{ijk}^2 - 1)y_{ijk} q_{ijk} + q_{ijk} \hat{v}_{ijk} \hat{w}_{ijk} z_{ijk}] \\ & -x_c \sum_{ijk} \hat{u}_{ijk} \hat{w}_{ijk} q_{ijk} - y_c \sum_{ijk} \hat{v}_{ijk} \hat{w}_{ijk} q_{ijk} + z_c \sum_{ijk} q_{ijk} (1 - \hat{w}_{ijk}^2) \\ & \quad = - \sum_{ijk} [\hat{u}_{ijk} \hat{w}_{ijk} x_{ijk} q_{ijk} + \hat{v}_{ijk} \hat{w}_{ijk} y_{ijk} q_{ijk} + (\hat{w}_{ijk}^2 - 1)z_{ijk} q_{ijk}] \end{aligned}$$

After some mathematical deformation, we solve the following matrix equation to obtain the center  $(x_c, y_c, z_c)$ .

$$\begin{aligned} & \begin{bmatrix} \sum_{ijk} q_{ijk} (1 - \hat{u}_{ijk}^2) & - \sum_{ijk} q_{ijk} \hat{u}_{ijk} \hat{v}_{ijk} & - \sum_{ijk} q_{ijk} \hat{u}_{ijk} \hat{w}_{ijk} \\ - \sum_{ijk} q_{ijk} \hat{u}_{ijk} \hat{v}_{ijk} & \sum_{ijk} q_{ijk} (1 - \hat{v}_{ijk}^2) & - \sum_{ijk} q_{ijk} \hat{v}_{ijk} \hat{w}_{ijk} \\ - \sum_{ijk} q_{ijk} \hat{u}_{ijk} \hat{w}_{ijk} & - \sum_{ijk} q_{ijk} \hat{v}_{ijk} \hat{w}_{ijk} & \sum_{ijk} q_{ijk} (1 - \hat{w}_{ijk}^2) \end{bmatrix} \begin{bmatrix} x_c \\ y_c \\ z_c \end{bmatrix} \\ & = \begin{bmatrix} - \sum_{ijk} [q_{ijk} (\hat{u}_{ijk}^2 - 1)x_{ijk} + q_{ijk} \hat{u}_{ijk} \hat{v}_{ijk} y_{ijk} + q_{ijk} \hat{u}_{ijk} \hat{w}_{ijk} z_{ijk}] \\ - \sum_{ijk} [q_{ijk} \hat{u}_{ijk} \hat{v}_{ijk} x_{ijk} + q_{ijk} (\hat{v}_{ijk}^2 - 1)y_{ijk} + q_{ijk} \hat{v}_{ijk} \hat{w}_{ijk} z_{ijk}] \\ - \sum_{ijk} [q_{ijk} \hat{u}_{ijk} \hat{w}_{ijk} x_{ijk} + q_{ijk} \hat{v}_{ijk} \hat{w}_{ijk} y_{ijk} + q_{ijk} (\hat{w}_{ijk}^2 - 1)z_{ijk}] \end{bmatrix} \end{aligned}$$