Compressed sensing and imaging

The effect and benefits of local structure

Ben Adcock
Department of Mathematics
Simon Fraser University
Overview

Previously: An introduction to compressed sensing.
  • A (gentle) overview of the main principles of CS.

Now: Focus on the use of CS in imaging problems.
  • In particular, my own research into explaining/enhancing CS performance in these applications.

Collaborators: Anders C. Hansen, Clarice Poon, Bogdan Roman.
Outline

Introduction

Compressed sensing recap

Limitations of the current theory

A level-based theory of compressed sensing

A new compressive imaging paradigm

Conclusions
Outline

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Applications of CS

An inexhaustive list:

- Magnetic Resonance Imaging (MRI)
- Compressive imaging (single-pixel camera, lensless, infrared)
- X-ray CT
- Seismic tomography
- Uncertainty Quantification
- Electron microscopy
- Fluorescence microscopy
- Radio interferometry
- Radar
- Analog-to-digital conversion
- ...
Applications of CS

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- ...

Today’s focus is imaging applications (in red).
Imaging applications of CS

Two broad categories:

**Type I:** Fixed sensing matrices/operators.
  - Sensing matrix is *dictated* by the application.
  - Typical examples: Fourier or Radon transforms.
  - Applications: MRI, X-ray CT, seismic tomography, electron microscopy, radio interferometry...

**Type II:** Designed sensing matrices.
  - Sensor can be *designed* to optimize the reconstruction quality.
  - Applications: compressive imaging, fluorescence microscopy,...
This talk

Type I problems:

- Standard CS theory does not adequately explain why CS actually works in these applications.
- We introduce a new CS framework which does this.
- The key element of this framework is local structure.

Type II problems:

- We introduce a new approach for these problems.
- This approach uses the new framework to exploit inherent structure through new sensing matrix design principles.
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- Introduction
- Compressed sensing recap
- Limitations of the current theory
- A level-based theory of compressed sensing
- A new compressive imaging paradigm
- Conclusions
Main principles

We consider the incoherence-based setup. Let $U = (u_{ij}) \in \mathbb{C}^{N \times N}$ be an isometry and $x \in \mathbb{C}^N$ be the object to recover.

Sparsity:
- $x$ has $s$ significant entries, $s \ll N$.
- Equivalently, $\sigma_s(x) = \inf\{\|x - z\|_1 : z$ is $s$-sparse\} is small.

Incoherence:
- The coherence $\mu(U) = \max |u_{ij}|^2$ satisfies $\mu(U) \leq c/N$.

Uniform random subsampling:
- We select $\Omega \subseteq \{1, \ldots, N\}$, $|\Omega| = m$ uniformly at random.
- The measurements of $x$ are $y = P_\Omega Ux + e$, where $P_\Omega$ selects rows of $U$ corresponding to $\Omega$ and $\|e\|_2 \leq \delta$ is noise.
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Main theorem

Theorem (see Candès & Plan, BA & Hansen)

Let \( 0 < \epsilon \leq e^{-1} \) and suppose that

\[
m \geq C \cdot s \cdot N \cdot \mu(U) \cdot \log(e^{-1}) \cdot \log N.
\]

Then with probability greater than \( 1 - \epsilon \) any minimizer \( \hat{x} \) of the problem

\[
\min_{z \in \mathbb{C}^N} \|z\|_1 \text{ subject to } \|P_\Omega Uz - y\|_2 \leq \delta \sqrt{N/m},
\]

satisfies

\[
\|x - \hat{x}\|_2 \leq C_1 \sigma_s(x) + C_2 L \sqrt{s} \delta,
\]

where \( L = 1 + \frac{\sqrt{\log(e^{-1})}}{\log(4N\sqrt{s})} \).

If \( U \) is incoherent, i.e. \( \mu(U) \lesssim 1/N \), then \( m \approx s \cdot \log(e^{-1}) \cdot \log(N) \).
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Type I problems

Typical setup: $U = \Psi^* \Phi$, where

- $\Psi \in \mathbb{C}^{N \times N}$ is the Fourier matrix,
- $\Phi \in \mathbb{C}^{N \times N}$ is a discrete wavelet transform.

Example: Recovery with $N = 256 \times 256$ and $m/N = 12.5\%$. 
Type I problems

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Subsampling map $\Omega$  
Reconstruction
High coherence

Explanation:

- $\mu(U) = \mathcal{O}(1)$ in this case, for any $N$ and any wavelet.
- Hence the recovery guarantee saturates to $m \approx N$ in this case.

This phenomenon has been known since the earliest work in CS for applications such as MRI (see Lustig et al.).
Asymptotic incoherence

Although **global** coherence is high, there is a **local** incoherence structure:

- Coarse scale wavelets: coherent with low frequencies,
- Coarse scale wavelets: incoherent with high frequencies,
- Fine scale wavelets: incoherent with any frequencies.

The absolute values of $U$
How to subsample the Fourier/wavelets matrix

Variable density sampling

- More samples at low frequencies (high coherence regions).
- Fewer samples at high frequencies (low coherence regions).

Example: Recovery with $N = 256 \times 256$ and $m/N = 12.5\%$.

Conclusion: Local structure (coherence and sampling) matters.
How to subsample the Fourier/wavelets matrix

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Subsampling map $\Omega$  
Reconstruction

Conclusion: Local structure (coherence and sampling) matters.
Related work

Variable density sampling:


CS Theory (sparsity-based):

**Sparsity?**

**Question:** Does global sparsity explain the good reconstruction seen here?

**The flip test**

1. Given $x$, compute its wavelet coefficients $z = \Phi^*x$.
2. Permute the entries of $z$, giving $z'$.
3. Compute a new image $x' = \Phi z'$ with the same sparsity.
4. Run the same CS reconstruction on $x$ and $x'$, giving $\hat{x}$ and $\hat{x}'$.
5. Reverse the permutation on $\hat{x}'$ to get a new reconstruction $\check{x}$ of $x$.

**Key point:** Both $z$ and $z'$ have the same sparsity.

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The flip test

**MRI example:** $N = 256 \times 256$ and $m/N = 20\%$.

Subsampling map | Unflipped $\hat{x}$ | Flipped $\hat{x}$

**Radio interferometry example:** $N = 512 \times 512$ and $m/N = 15\%$.

Subsampling map | Unflipped $\hat{x}$ | Flipped $\hat{x}$
Asymptotic sparsity

The flip test shows that sparsity is not the correct model: the ordering (local behaviour) of the coefficients matters.

Structured sparsity: Wavelet coefficients are asymptotically sparse.

Left: image. Right: percentage of wavelet coefficients per scale $> 10^{-3}$.

At finer scales, more coefficients are negligible than at coarser scales. The flip test destroys this structure, although it preserves overall sparsity.
Is this the correct model?

We perform a similar test, where the flipping is done within the scales.

Subsampling map  unflipped $\hat{x}$  flipped $\tilde{x}$

**Conclusion:** Sparsity within scales (i.e. a fixed number of nonzero per scale) appears to be the right model.
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New concepts

Current global principles:
- Sparsity
- Incoherence
- Uniform random subsampling

New local principles:
- Sparsity in levels
- Local coherence in levels
- Multilevel random subsampling
Partitioning $U$

We first partition $U$ into rectangular blocks indexed by levels

$$\mathbf{N} = (N_1, N_2, \ldots, N_r), \quad \mathbf{M} = (M_1, M_2, \ldots, M_r),$$

where $N_r = M_r = n$ and $N_0 = M_0 = 0$.

$$U = \begin{pmatrix}
U_{11} & U_{12} & \cdots & U_{1r} \\
U_{21} & U_{22} & \cdots & U_{2r} \\
\vdots & \vdots & \ddots & \vdots \\
U_{r1} & U_{r2} & \cdots & U_{rr}
\end{pmatrix}, \quad U_{kl} \in \mathbb{C}^{(N_{k+1} - N_k) \times (M_{l+1} - M_l)}.$$

Note: The levels $\mathbf{M}$ need not be wavelet scales.
Sparsity in levels

Definition (Sparsity in levels)
A vector $\mathbf{x}$ is $(\mathbf{s}, \mathbf{M})$-sparse in levels, where $\mathbf{s} = (s_1, \ldots, s_r)$, if

$$\left| \left\{ j \in \{M_{k-1} + 1, \ldots, M_k\} : x_j \neq 0 \right\} \right| = s_k, \quad k = 1, \ldots, r.$$ 

- Models asymptotic sparsity of wavelet coefficients.
- Agrees with the flip test in levels.
Local coherence in levels

Definition (Local coherence in levels)

The \((k, l)^{th}\) local coherence is \(\mu(k, l) = \sqrt{\mu(U_{kl}) \max_t \mu(U_{kt})}\).

- Allows for varying coherence across \(U\).
- E.g. the Fourier/wavelets matrix has \(\mu(k, l) \to 0\) as \(k, l \to \infty\).
Multilevel random subsampling

Definition (Multilevel random subsampling)

Let $\mathbf{m} = (m_1, \ldots, m_r)$ with $m_k \leq N_k - N_{k-1}$ and suppose that

$$\Omega_k \subseteq \{N_{k-1} + 1, \ldots, N_k\}, \quad |\Omega_k| = m_k,$$

is chosen uniformly at random. We call the set $\Omega = \Omega_1 \cup \cdots \cup \Omega_r$ an $(N, \mathbf{m})$-multilevel subsampling scheme.

- Models variable density sampling by allowing varying $m_k$'s.
- For Fourier/wavelets, we have $m_k/(N_k - N_{k-1}) \to 0$. 

Interferences and relative sparsities

The matrix $U$ is not block diagonal in general. Hence there may be interferences between sparsity levels.

To handle this, we need:

**Definition**

Let $x \in \mathbb{C}^N$ be $(s, M)$-sparse. Given $N$, we define the relative sparsity

$$S_k = S_k(s, M, N) = \max_{\eta \in \Theta} \left\| \sum_{\eta \in \Theta} U_{kl} \eta_l \right\|^2,$$

where $\Theta = \{ \eta : \|\eta\|_\infty \leq 1, \eta \text{ is } (s, M)\text{-sparse}\}.$
Main result

**Theorem (BA, Hansen, Poon & Roman)**

*Given* $\mathbf{N}$ *and* $\mathbf{m}$ *suppose that* $\mathbf{s}$ *and* $\mathbf{M}$ *are such that*

$$m_k \gtrsim (N_k - N_{k-1}) \cdot \left( \sum_{l=1}^{r} \mu(k, l) \cdot s_l \right) \cdot \log(\epsilon^{-1}) \cdot \log(N),$$

*and* $m_k \gtrsim \hat{m}_k \cdot \log(\epsilon^{-1}) \cdot \log(N)$, *where* $\hat{m}_k$ *satisfies*

$$1 \gtrsim \sum_{k=1}^{r} \left( \frac{N_k - N_{k-1}}{\hat{m}_k} - 1 \right) \cdot \mu(k, l) \cdot S_k, \quad l = 1, \ldots, r.$$

*If* $\hat{x}$ *is a minimizer, then with probability at least* $1 - s\epsilon$ *we have*

$$\|x - \hat{x}\|_2 \lesssim \sigma_{s,M}(x) + L\sqrt{s\delta},$$

*where* $s = s_1 + \ldots + s_r$ *and* $L = 1 + \frac{\sqrt{\log(\epsilon^{-1})}}{\log(4N\sqrt{s})}$.

Application to the Fourier/wavelets problem

For the discrete Fourier/Haar wavelet problem, one can show that

$$\mu(k, l) \lesssim 2^{-k} 2^{-|k-l|/2},$$

and

$$S_k \lesssim \sum_{l=1}^{r} 2^{-|k-l|/2} s_l,$$

provided the sampling levels are correspond to dyadic frequency bands. Hence the recovery guarantee reduces to

$$m_k \gtrsim \left( s_k + \sum_{l \neq k} 2^{-|k-l|/2} s_l \right) \cdot \log(\epsilon^{-1}) \cdot \log(N).$$

Application to the Fourier/wavelets problem

The estimate

$$m_k \gtrsim \left( s_k + \sum_{l \neq k} 2^{-|k-l|/2} s_l \right) \cdot \log(\epsilon^{-1}) \cdot \log(N).$$

is optimal up to exponentially-decaying factors in $|k - l|$.

- Variable density sampling works because of asymptotic sparsity.
- As the sparsity increases, more subsampling is permitted in the corresponding high-frequency bands.
- This estimate also agrees with the flip test.

Note: The estimate generalizes to arbitrary wavelets, with $\sqrt{2}$ replaced by $A > 1$ depending on the smoothness and number of vanishing moments.

Effect/benefits of this theory for type 1 problems

1. New framework explains why CS works in MRI, radio interferometry, X-ray CT, ...

2. New insight into the design of sampling trajectories.
   - Nontrivial – must take into account physical limitations
   - Necessarily image-dependent – no one size fits all

3. Changes understanding on the benefits of CS in such applications.
   - Previous understanding: low(ish) resolution, scan time reduction
   - New understanding: higher resolution, increasing image quality
     
     ...the full potential of the compressed sensing is unleashed only if asymptotic sparsity and asymptotic incoherence is achieved.

Effect/benefits of this theory for type I problems

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Resolution dependence – low resolution

5% samples at $256 \times 256$ resolution. Substantial subsampling is not possible, regardless of the scheme:

Oracle, Err = 18%
Multilevel, Err = 19%
Power law, Err = 22%
Resolution dependence – high resolution

At higher resolutions there is more asymptotic incoherence and sparsity. Taking the same number of measurements, CS recovers the fine details.

$512^2$ lowest frequency coefficients

CS reconstruction
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Type II problems

Unlike type I problems, in type II problems we have substantial freedom to design the sensing matrix $\Psi$.

Applications: compressive imaging (single-pixel, lensless), infrared imaging, fluorescence microscopy, ...

Hardware constraint: Typically $\Psi \in \{0, 1\}^N$.

Sparsifying transform: We typically use a wavelet transform $\Phi$ as before.
Conventional CS approach

Use a Bernoulli random matrix and $\ell^1$ minimization.

Limitations:

1. $\Psi$ is dense and unstructured, i.e. computationally infeasible.
   - Solution: replace $\Psi$ by fast transforms.
   - E.g. subsampled DCT with column randomization or random convolutions.

2. Only exploits the sparsity of the wavelet coefficients, and no further structure. Recovery quality is limited.
Enhancing reconstruction quality with structured recovery

**Basic principle:** wavelet coefficients lie on connected trees (persistence across scales model (Mallat)).

**Structured recovery:** Modify the recovery algorithm (typically a thresholding or greedy method) to enforce this type of structured sparsity. Use standard (i.e. incoherent) measurements.

**State-of-the-art approaches:**
- Model-based CS (Baraniuk et al.)
- HGL (Cevher et al.)
- TurboAMP (Som & Schniter)
- Bayesian CS (Chen & Carin)
New paradigm: structured sampling

Keep the standard recovery algorithm ($\ell^1$ minimization) and modify the measurements to promote asymptotic sparsity in scales.

**Practical implementation:**

- Walsh–Hadamard transform $\Psi$ (binary)
- Multilevel random subsampling according to wavelet scales

---

Example (12.5% subsampling at $256 \times 256$ resolution)

\[
\ell^1 \text{ min., Bern.} \\
Err = 16.0\%
\]

\[
\text{modelCS, Bern.} \\
Err = 17.0\%
\]

\[
\text{TurboAMP, Bern.} \\
Err = 13.1\%
\]

\[
\text{Bayesian, Bern.} \\
Err = 12.6\%
\]

\[
\ell^1 \text{ min, Had., db4} \\
Err = 9.5\%
\]

\[
\ell^1 \text{ min, Had., DT-CWT} \\
Err = 8.6\%
\]
Other advantages

It is also easy to change the sparsifying transform:
Other advantages

Fast transforms combined with efficient $\ell^1$ algorithms (we use SPGL1 throughout) mean we can do high resolution imaging.

Example: The Berlin cathedral with 15% sampling at various resolutions using Daubechies-4 wavelets.
Efficient compressive imaging

Resolution: $128 \times 128$

Reconstruction (cropped)

Original image (cropped)

RAM (GB): < 0.1
Speed (it/s): 26.4
Rel. Err. (%): 17.9
Time: 10.1s
Efficient compressive imaging

Resolution: $256 \times 256$

Reconstruction (cropped)  Original image (cropped)

RAM (GB): < 0.1
Speed (it/s): 18.1
Rel. Err. (%): 14.7
Time: 18.6s
Efficient compressive imaging

Resolution: $512 \times 512$

Reconstruction (cropped)  Original image (cropped)

RAM (GB): < 0.1
Speed (it/s): 4.9
Rel. Err. (%): 12.2
Time: 1m13s
Efficient compressive imaging

Resolution: $1024 \times 1024$

Reconstruction (cropped)  Original image (cropped)

RAM (GB): $< 0.1$
Speed (it/s): 1.07
Rel. Err. (%): 10.4
Time: 3m45s
Efficient compressive imaging

Resolution: $2048 \times 2048$

Reconstruction (cropped)  Original image (cropped)

RAM (GB): < 0.1
Speed (it/s): 0.17
Rel. Err. (%): 8.5
Time: 28m
Efficient compressive imaging

Resolution: 4096 × 4096

Reconstruction (cropped)  Original image (cropped)

RAM (GB): < 0.1
Speed (it/s): 0.041
Rel. Err. (%): 6.6
Time: 1h37m
Efficient compressive imaging

Resolution: 8192 × 8192

Reconstruction (cropped)

Original image (cropped)

RAM (GB): < 0.1
Speed (it/s): 0.0064
Rel. Err. (%): 3.5
Time: 8h30m
Application to fluorescence microscopy

We may apply this approach to fluorescence microscopy. This has to two key advantages:

- Better inherent performance, due to structured sparsity.
- Mitigation of the point spread effect, since more of the measurements are taken at lower (Hadamard) frequencies.


Image of zebrafish cells, courtesy of the Cambridge Advanced Imaging Centre (CAIC). Practical CS fluorescence microscope under construction.
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Conclusions

• The standard CS principles are ill-suited to typical type I imaging problems (e.g. MRI).

• In these applications, local behaviour plays a crucial role.

• A new CS framework based on sparsity in levels, local coherence in levels and multilevel random subsampled was introduced. It establishes the key role of local structure in CS for type I problems.

• This not only explains the success of CS in many applications, it also provides new insights and techniques for maximizing its performance in type II problems.