Compressive Imaging and Resolution

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Outline

- Two imaging geometries: paraxial and scattering.
- Theoretical benchmarks
- Subspace methods: MUSIC, ESPRIT.
- General CS techniques with unresolved grids.
- Coherence bounds for SIMO
- Nonlinear inversion with multiple-shot SIMO
- Extended targets.
- Conclusion
Fundamental equations

Helmholtz equation: monochromatic wave $u$

$$\Delta u(r) + \omega^2 (1 + \nu(r))u(r) = 0, \quad r \in \mathbb{R}^d, \quad d = 2, 3$$

where $\nu$ describes the medium heterogeneities.

Data: the scattered field $u^s = u - u^i$ governed by

$$\Delta u^s + \omega^2 u^s = -\omega^2 \nu u.$$

Lippmann-Schwinger integral equation:

$$u^s(r) = \omega^2 \int \nu(r') \left( u^i(r') + u^s(r') \right) G(r, r') dr'$$

where

$$G(r, r') = \begin{cases} 
\frac{e^{i\omega|r-r'|}}{4\pi|r-r'|}, & d = 3 \\
i4H_0^{(1)}(\omega|r-r'|), & d = 2.
\end{cases}$$
**Imaging geometry**

(a) Full view: paraxial

(b) Side view: scattering

**Paraxial geometry:** With \( r = (x, z_0) \), \( r' = (x', 0) \), we have

\[
G(x, x') = C e^{i \omega |x|^2/(2z_0)} e^{-i \omega x \cdot x'/z_0} e^{i \omega |x'|^2/(2z_0)}
\]

\[
u(r') u(r') e^{i \omega |x'|^2/(2z_0)} e^{-i \omega x \cdot x'/z_0} dr'
\]

masked object
Scattering geometry: incident direction $\hat{d}$

$$u^s(r) = \frac{e^{i\omega|r|}}{|r|^{(d-1)/2}} \left( A(\hat{r}, \hat{d}) + O \left( \frac{1}{|r|} \right) \right), \quad \hat{r} = \frac{r}{|r|}$$

where $A$ is the scattering amplitude

$$A(\hat{r}, \hat{d}) = \frac{\omega^2}{4\pi} \int_{\mathbb{R}^d} \nu(r') \left( u^i(r') + u^s(r') \right) e^{-i\omega r'.\hat{r}} \ dr'.$$

Nonlinear inversion.

Born approximation: drop $u^s$. 

masked object

deficient

masked object
Point objects and sensors

Point objects located at $p_j \in [0, 1], j = 1, \ldots, s$. 
Signal received at $q_k \in [0, W], k = 1, \ldots, N$

$$y_k = \sum_{j=1}^{s} c_j e^{-2\pi i q_k p_j} + e_k$$

Resolution Length (RL) $= (\text{Aperture})^{-1} = 1/W$: Sidelobes of two points (Abbe 1873, Rayleigh 1879)
Discrete signal model: \( y = \Phi x + e \)

- Discretization of the continuum system: replace \( p_j \) by the closest point in \( \{ m/M : m = 0, \ldots, M-1 \} \).

- Set \( x_m = c_j \) if \( m/M \) is the closest point to some \( p_j \) and zero otherwise.

- Sensing matrix \( \Phi \in \mathbb{C}^{N \times M} \) with \( \Phi_{k,m} = e^{-2\pi i q_k m/M} \).

- \( e = \) measurement noise + gridding (model) error

- Sampling theorem for unit-bandlimited, \( M \)-periodic signals:
  1. The discrete samples at \( q_k = 0, \ldots, M-1 \) uniquely determine the signal.
  2. With noise/error, continuum sampling is not equivalent to Nyquist sampling.
Resolution

1. Minimum separation
2. Noise stability
3. Number of objects
4. Number of measurement data
5. Computational complexity
6. Flexibility of measurement schemes
7. etc...
Resolution of optimal recovery (Donoho 1992)

- Minimax error

\[ E = \inf_{\tilde{x}} \sup_x \| \tilde{x} - x \|, \quad \text{s.t.} \quad \| \Phi x - \Phi \tilde{x} \| < \epsilon. \]

- No concrete algorithm.
- **Full continuum Fourier** measurement: \( t \in [0, W] \).
- Fine grid spacing \( 1/F \) RL where \( F = \# \text{grid points per RL} \) (the refinement factor).
- Spike train but sparsity not explicit.
- Uniqueness requires minimum separation \( > 2 \) RL.
- Stability if minimum separation \( \geq 4 \) RL.
- Demanet & Nguyen 2015: For \( \|x\|_0 = s \) with minimum separation = grid spacing \( 1/F \) RL

\[ E \sim \epsilon F^{2s-1} \]
Gridless $L_1$-minimization

- Candès & Fernandez-Granda 2013, 2014:
  \[ \min \| \hat{x} - x \|_1, \quad \| y - \Phi x \|_1 < \epsilon \]
  
  1. Minimum separation $\geq 4 \text{ RL}$
  2. Full continuum Fourier measurement
  4. Stability: $\| \hat{x} - x \|_1 \leq c\epsilon F^2$.

- Tang, Bhaskar, Shah & Recht 2013
  1. Minimum separation $\geq 4 \text{ RL}$.
  2. Noiseless data $\epsilon = 0$.
  3. $O(s)$ partial Fourier measurement.
Single-snapshot MUSIC (Schmidt 1981)

► Full discrete measurement: \( q_k = (k - 1), k = 1, \ldots, N \)
► Hankel matrix

\[
H = \begin{bmatrix}
y_1 & y_2 & \cdots & y_{N-L+1} \\
y_2 & y_3 & \cdots & y_{N-L+2} \\
\vdots & \vdots & \ddots & \vdots \\
y_L & y_{L+1} & \cdots & y_N
\end{bmatrix} = \Phi^L X (\Phi^{N-L})^T
\]

\[
X = \text{diag}(x_1, \ldots, x_s)
\]

with Vandermonde matrix

\[
\Phi^L = \begin{bmatrix}
1 & 1 & \cdots & 1 \\
e^{-2\pi ip_1} & e^{-2\pi ip_2} & \cdots & e^{-2\pi ip_s} \\
(e^{-2\pi ip_1})^2 & (e^{-2\pi ip_2})^2 & \cdots & (e^{-2\pi ip_s})^2 \\
\vdots & \vdots & \ddots & \vdots \\
(e^{-2\pi ip_1})^{L-1} & (e^{-2\pi ip_2})^{L-1} & \cdots & (e^{-2\pi ip_s})^{L-1}
\end{bmatrix}
\]

► With \( L \geq s + 1 \) and \( N - L + 1 \geq s \), \( \text{Ran}\{H\} = \text{Ran}\{\Phi^L\} \) are a proper subspace (the signal space) of \( \mathbb{C}^L \).
MUSIC (continued)

- **Noise subspace** = Orthogonal complement of the signal space.
- $\tilde{S}$ = the peaks of $J(p) = (P\phi^L(p))^{-1}$, $P$ = projection onto the noise space.
- SVD to identify the signal and noise subspaces.
- Perfect recovery with noiseless data $N \geq 2s$ and without minimum separation constraint.
- **Stability of support recovery** with minimum separation $> 2$ RL by MUSIC (Liao & F. 2016) and ESPRIT (F. 2015).
Discrete Ingham inequality

Control the largest and least singular values

Theorem

If $S$ satisfies the separation condition

$$\delta = \min_{j \neq l} d(p_j, p_l) > \frac{1}{L} \left( 1 - \frac{2\pi}{L} \right)^{-\frac{1}{2}}$$

then

$$\frac{\| \Phi^L z \|_2^2}{\| z \|_2^2} \geq L \left( \frac{2}{\pi} - \frac{2}{\pi L^2 \delta^2} - \frac{4}{L} \right).$$

and

$$\frac{\| \Phi^L z \|_2^2}{\| z \|_2^2} \leq L \left( \frac{4\sqrt{2}}{\pi} + \frac{\sqrt{2}}{\pi L^2 \delta^2} + \frac{3\sqrt{2}}{L} \right).$$
Noise stability

Corollary

For $L = \left\lfloor \frac{N+1}{2} \right\rfloor$ and the separation condition

$$\delta > \frac{2}{N} \left( 1 - \frac{4\pi}{N} \right)^{-\frac{1}{2}} = \left( 1 - \frac{4\pi}{N} \right)^{-\frac{1}{2}} 2RL$$

the singular values of $H$ satisfy

$$\sigma_1 \leq c_1 N x_{\text{max}}$$
$$\sigma_s \geq c_2 N x_{\text{min}}$$

where $c_1 \leq 3c_2$.

Condition number of $H \leq 3x_{\text{max}}/x_{\text{min}}$
if the minimum separation is slightly greater than 2 RL
Gridless recovery by MUSIC/ESPRIT

Reconstruction of 15 objects separated by 3-4 RL with 10% NSR.

(a) ESPRIT: $\mu_H(\tilde{S}, S) = 0.057$RL

(b) MUSIC: $\mu_H(\tilde{S}, S) = 0.1$RL.

Hausdorff metric of support error is often a small fraction of 1 RL.
MUSIC/ESPRIT: object separation of 2-3 RL

(a) Success rate versus NSR

(b) Average HM (in the unit of RL) versus NSR

Success if Hausdorff metric is less than 1 RL. Significant error can be tolerated by MUSIC/ESPRIT,
Superresolution: separation $< 1$ RL with noisy data

Log-relative error vs. NSR and separation

Recall: Noise $\sim (\text{minimum separation})^{2s-1}$ (Demanet & Nguyen 2015)

MUSIC: empirical power law with the following exponents

- $e(2) = 3.6, \quad e(3) = 6, \quad e(4) = 8.4, \quad e(5) = 11$

which are slightly greater than $2s - 1$. 
Gridless compressed sensing

1. Gridless or unresolved fine grids.
2. Sparse measurement under sparsity constraint.
5. Resolution.
Gridding error vs mutual coherence

- Refinement factor
  \[ F = \frac{1 \text{ RL}}{\text{grid spacing}} = \# \text{ grid points per 1 RL} \]

- Pairwise coherence: the normalized scalar product of
  \[ (e^{-2\pi i q_k x_1})_{k=1}^N \text{ and } (e^{-2\pi i q_k x_2})_{k=1}^N. \]

(a) Average pairwise coherence versus \(|x_1 - x_2|\)

(b) Gridding error

- Relative gridding error inversely proportional to \(F\).
- Mutual coherence \(\mu \approx 0.996\) for \(F = 20\).
CS with $F = 1$

(a) OMP

(b) L1-min

minimum separation $\geq 3$ RL, noise-free
CS with $F = 50$

(a) OMP

(b) L1-min

minimum separation $\geq 3$ RL, SNR = 20
Post-processing of L1-min

(a) hard thresholding

(b) K-mean
MUSIC with joint sparsity CS (F. 2011)

- General form: \( Y = \Phi X \Psi^* \).
- \( \Phi \): re-propagation matrix
- \( \Psi \): columns represent different illuminations.
- CS with joint sparsity.
Support-indexed RIP: for all $z$ supported on the set $S$

$$(1 - \delta_S^-)\|z\|_2^2 \leq \|\Phi z\|_2^2 \leq (1 + \delta_S^+)\|z\|_2^2$$

For any set $K$, $|K| \leq k$, we have the trivial bound

$$\delta_K^\pm \leq (k - 1)\mu(\Phi_K).$$

For $\ell =$ tolerance of support error and $S_\ell =$ $\ell$-neighborhood of $S$, define

$$\delta_{S'}^\pm = \sup_{p \notin S_\ell} \delta_S^\pm \cup \{p\}.$$

$\delta_S^\pm, \delta_{S'}^\pm$ determine the noise stability of support recovery of accuracy $\ell$. 
CS MUSIC (continued)

Theorem (F. 2011)

For some explicitly defined algebraic functions \( f \) and \( g \),

\[
\frac{\epsilon}{\epsilon_{\text{min}}} < g \left( \frac{x_{\text{max}}}{x_{\text{min}}}, \delta_+, \delta_- \right)
\]

implies the thresholding rule \( \Theta \) is accurate up to \( \ell \):

\[
S \subseteq \Theta := \left\{ J > f \left( \frac{\epsilon}{\epsilon_{\text{min}}} \right) \right\} \subseteq S_\ell.
\]

- Minimum separation \( > 2\ell = O(1) \) RL \( \implies \) stability.
- \( O(s^2) \) noisy incoherent measurement
- Advantages: simple, versatility, stability, resolution.
- Disadvantages: Need \( (s \text{ times}) \) more data than CS theory.
Coherence band

Coherence band: Let $\eta \in (0, 1)$. Define the $\eta$-coherence band of Column $k$ to be the set

$$B_\eta(k) = \{i \mid \mu(i, k) > \eta\},$$

and the $\eta$-coherence band of the column set $S$ to be the set

$$B_\eta(S) = \bigcup_{k \in S} B_\eta(k).$$

Double coherence band:

$$B_\eta^{(2)}(k) := B_\eta(B_\eta(k)) = \bigcup_{j \in B_\eta(k)} B_\eta(j)$$

$$B_\eta^{(2)}(S) := B_\eta(B_\eta(S)) = \bigcup_{k \in S} B_\eta^{(2)}(k)$$
Coherence band

Radius of $B_\eta \leq 1$ RL

Localized coherence band has a simple physical interpretation.
Technique I: Band exclusion

Idea: exclude the double coherence band of recovered objects

Example:
## Algorithm 1. BOMP

**Input:** $\Phi, y, s, \eta > 0$

**Initialization:** $x^0 = 0, r^0 = y$ and $S^0 = \emptyset$

**Iteration:** For $n = 1, \ldots, s$

1) $i_{\text{max}} = \arg \max_i |\langle r^{n-1}, \Phi(:, i) \rangle|, i \notin B^{(2)}_\eta(S^{n-1})$

2) $S^n = S^{n-1} \cup \{i_{\text{max}}\}$

3) $x^n = \arg \min_z \|\Phi z - y\|_2$ s.t. $\text{supp}(z) \in S^n$

4) $r^n = y - \Phi x^n$

**Output:** $x^s$. 
Theorem (F. & Liao 2012)

Let $x$ be $s$-sparse and $\eta > 0$ be fixed. Suppose that

$$B_{\eta}(i) \cap B_{\eta}^{(2)}(j) = \emptyset, \quad \forall i, j \in \text{supp}(x),$$

$$\eta(5s - 4) \frac{x_{\max}}{x_{\min}} + \frac{5\|e\|_2}{2x_{\min}} < 1$$

where $x_{\max} = \max_k |x_k|$, $x_{\min} = \min_k |x_k|$. Let $\tilde{x}$ be the BOMP reconstruction. Then every nonzero component of $\tilde{x}$ is in the $\eta$-coherence band of a unique nonzero component of $x$.

- compression $N \sim s^2 x_{\max}^2 / x_{\min}^2$.
- minimum separation $\leq 3$ RL
- support accuracy $\leq 1$ RL
Technique II: Local optimization (LO)

Algorithm 2. Local Optimization (LO)

Input: $\Phi, y, \eta > 0, S^0 = \{i_1, \ldots, i_k\}$

Iteration: For $n = 1, 2, \ldots, k$

1) $x^n = \arg \min_z \| \Phi z - y \|_2$

   $\text{supp}(z) = (S^{n-1}\setminus\{i_n\}) \cup \{j_n\}, j_n \in B_\eta(\{i_n\})$

2) $S^n = \text{supp}(x^n)$

Output: $S^k$

- Residual reduction
- Efficient, local computation
- Performance guarantee: does not ruin the support recovery.
Algo 3. BLOOMP

Input: $\Phi, y, s, \eta > 0$
Initialization: $x^0 = 0, r^0 = y$ and $S^0 = \emptyset$
Iteration: For $n = 1, \ldots, s$

1) $i_{\text{max}} = \arg \max_i |\langle r^{n-1}, a_i \rangle|$, $i \notin B_{\eta}^{(2)}(S^{n-1})$

2) $S^n = \text{LO}(S^{n-1} \cup \{i_{\text{max}}\})$

3) $x^n = \arg \min_z \| \Phi z - y \|_2$ s.t. supp($z$) $\in S^n$

4) $r^n = y - \Phi x^n$

Output: $x^s$. 
CS with BLO: F=50, SNR = 20

(a) OMP

(b) BLOOMP

(c) BP

(d) BP-BLOT
BLO-based CS algorithms

- **Greedy**
  - BLO Subspace Pursuit
  - BLO CoSaMP
  - BLO Iterative Hard Thresholding

- **L1-min**
  - BP-BLOT: constrained $L_1$ minimization
  - Lasso-BLOT: $L_1$ regularization

- BLOOMP outperforms in noise stability and dynamic range.

- L1-BLOT outperforms in sparsity of measurement (no proof).
Performance comparison with sparse measurement

Figure: Success probability versus (left) SNR for dynamic range 1 and (right) dynamic range for SNR = 33.
Performance comparison with full discrete/continuum Fourier measurement

Objects separated between 4 RL and 5 RL.

(a) Dynamic range = 1. Average running time for SDP and MUSIC is 20.3583s and 0.3627s, respectively, while the average running time for BLOOMP is 6.3420s ($F = 20$).

(b) Dynamic range = 10. Average running time for SDP and MUSIC is 20.5913s and 0.3661s, respectively, while the average running time for BLOOMP is 6.2623s ($F = 20$).

MUSIC outperforms BLOOMP when separation drops below 3 RL.
Resolution in scattering geometry

Data: scattering amplitude

\[ A(\hat{r}, \hat{d}) = \frac{\omega^2}{4\pi} \int_{\mathbb{R}^d} \nu(r') \left( u^i(r') + u^s(r') \right) e^{-i\omega r' \cdot \hat{r}} \, dr' \]

- Single frequency with \( \hat{r} \in S^{d-1} \): deficient in dimension.
- Longitudinal resolution vs transverse resolution
- Shadowing
2D Single-Input-Multiple-Output (SIMO)

- SIMO: One transmission and \( N \) receptions \( \rightarrow \{ \hat{r}_j \} \).
- Discretize the domain into a unresolvable fine grid \( \{ r'_k \} \).
- \( \Phi = [e^{-i\omega r'_k \cdot \hat{r}_j}] \): dimensionally deficient Fourier measurement.

Let \( \ell \ll 1 \) \( RL \) be the fine-grid spacing and \( f^s \) the density function of reception.

Theorem (F. 2010)

\[
\mu_{p,q} < \frac{c_1}{\sqrt{N}} + \frac{c_2 \sup_\theta \{ |f^s(\theta)|, |d\theta f^s(\theta)| \}}{\sqrt{1 + \omega \ell |p - q|}}
\]

with high probability.

- Resolution = \( O(\omega^{-1}) \); decay power \( 1/2 \).
- Recall: \( \eta (5s - 4) \frac{x_{\text{max}}}{x_{\text{min}}} + \frac{5}{2} \frac{\epsilon}{x_{\text{min}}} < 1 \)
Theorem (F. 2010)

$$\mu_{p,q} < \frac{c_1}{\sqrt{N}} + \frac{c_2 \sup_{\theta} \{|f^s(\theta)|, |\frac{d}{d\theta} f^s(\theta)|\}}{1 + \omega l |p - q|}$$

with high probability.

- Resolution = $O(\omega^{-1})$; decay power = 1.
- Recall: $\eta(5s - 4) \frac{x_{\text{max}}}{x_{\text{min}}} + \frac{5}{2} \frac{\epsilon}{x_{\text{min}}} < 1$
Nonlinear inversion with point objects

- Masked object \( \nu(r') \left( u^i(r') + u^s(r') \right) \) shares the same support.
- Multiple shots: masked objects \( F = [f_1, \ldots, f_n] \) of joint sparsity

\[
G = \Phi F + E
\]

where \( G = [g_1, \ldots, g_n] \) is the data vector and \( E \) represents noise.
**Algorithm** BLOOMP with joint sparsity

**Input:** $\Phi_1, \ldots, \Phi_n, G, \eta > 0$

**Initialization:** $F^0 = 0, R^0 = G$ and $S^0 = \emptyset$

**Iteration:** For $k = 1, \ldots, s$

1. $i_{\text{max}} = \arg\max_i \sum_{j=1}^{J} |\Phi_{j,i}^\dagger r_{j}^{k-1}|, i \notin B_{\eta}^{(2)}(S^{k-1})$.
2. $S^k = \text{JLO}(S^{k-1} \cup \{i_{\text{max}}\})$.
3. $[f_1^k, \ldots, f_n^k] = \arg\min_H \|\left[\Phi_1 h_1, \ldots, \Phi_n h_n\right] - G\|_F \text{ s.t. } \bigcup_j \text{supp}(h_j) \subseteq S^k$
4. $[r_1^k, \ldots, r_n^k] = G - [\Phi_1 f_1^k, \ldots, \Phi_n f_n^k]$

**Output:** $F^* = [f_1^s, \ldots, f_n^s]$.

▶ Masked object $\implies$ object:

$$\nu_* = \arg\min_{\nu} \sum_{j=1}^{n} \|\left(\omega^2 \Gamma f_j^s + u_j^i\right)\nu - f_j^s\|^2_2.$$ 

where $\Gamma = [(1 - \delta_{jl})G(r_j, r_l)]$
For $m \in \mathbb{Z}, n \in \mathbb{N}$, $n \geq |m|$ and $n - |m|$ even,

$$V_n^m(x, y) = R_n^m(\rho)e^{im\theta}, \quad x^2 + y^2 \leq 1$$

where

$$R_n^m(\rho) = \frac{1}{(n-|m|)\rho|m|} \left[ \frac{d}{d(\rho^2)} \right]^{n-|m|/2} \left[ (\rho^2)^{n+|m|/2} (\rho^2 - 1)^{n-|m|/2} \right]$$

are $n$-th degree Zernike polynomials, $R_n^m(1) = 1$ for all permissible values of $m, n$.

- Sparser than Bessel-Fourier or Chebyshev-Fourier expansion (Boyd and Yu 2011, Boyd and Petschek 2014).
- Born approximation with plane-wave incidence: $s = \hat{\mathbf{r}} - \hat{\mathbf{d}}$.
  Resolution = $\mathcal{O}(\omega^{-1})$; decay power = 1.
Conclusion

- Compressive imaging in the continuum.
- Resolution w.r.t. noise, number/complexity of objects and measurement data.
- Versatility of reconstruction schemes w.r.t. measurement schemes: MUSIC, BLO-based techniques etc.
- Point vs. extended objects.
- Multiple vs. Born scattering.
References


THANK YOU!