## Compressive sensing: how to sample data from what you know!

Laurent Jacques (ICTEAM/ELEN, UCL)



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Sparsity, low-rankness and relatives:
 "From information to structures"

Compress while you sample:
 "From structures to scrambled sensing"

and Reconstruct!
"From scrambled sensing to information"





Sparsity, low-rankness and relatives:
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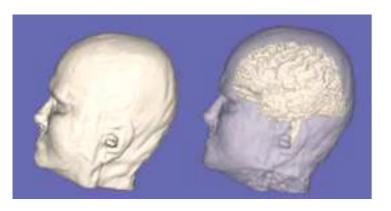
and Reconstruct!
 "From scrambled sensing to information"



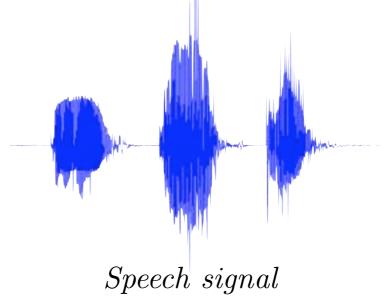


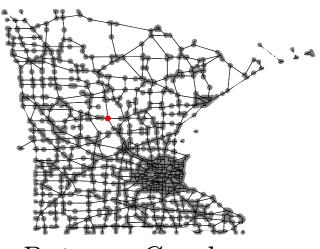


#### structures ...

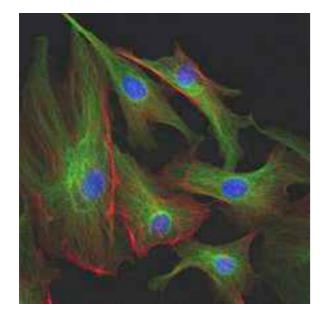


3-D data





 $Data \ on \ Graph$ 



Biology



Video



Astronomy





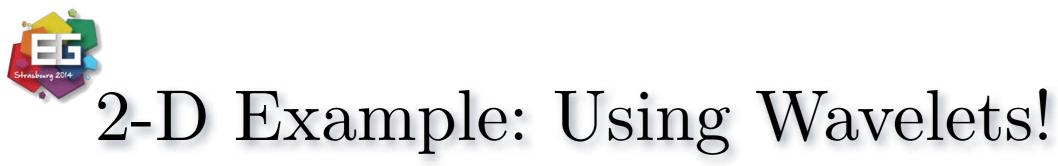


Representing this image ...









...with those "wavelets"

e.g., different sizes, scales 

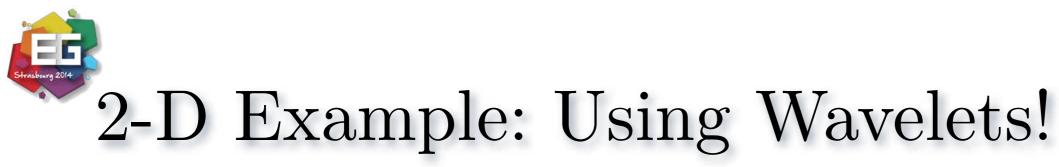
different orientations



Representing this image ...

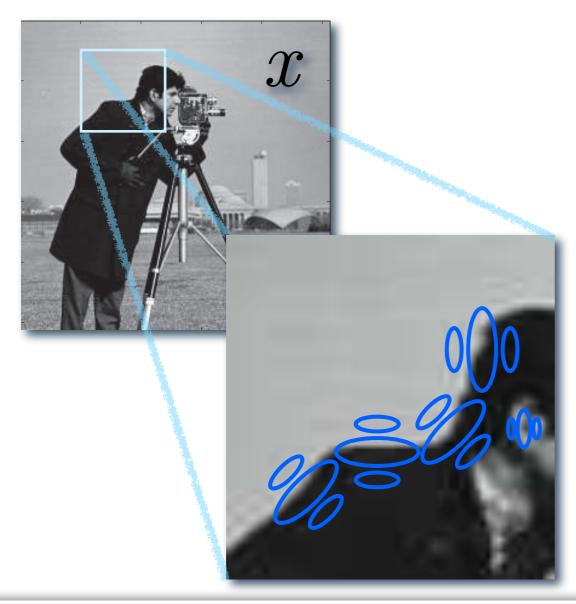




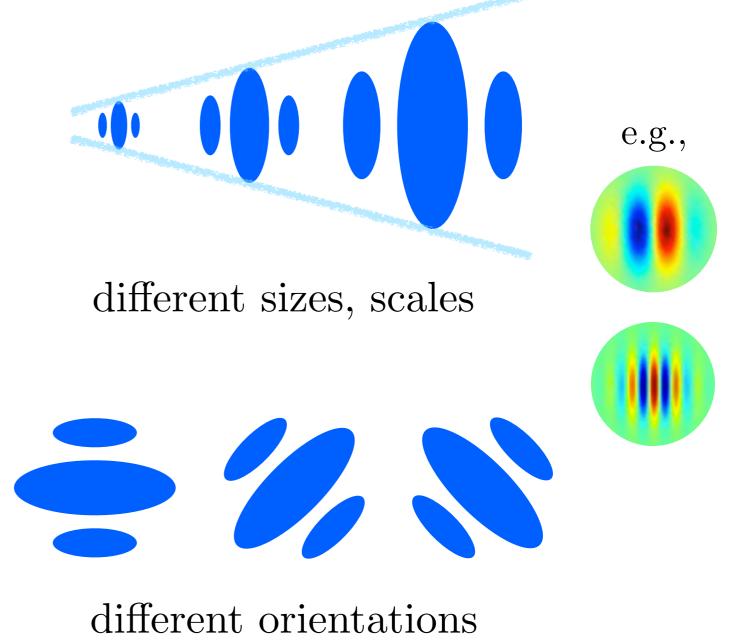


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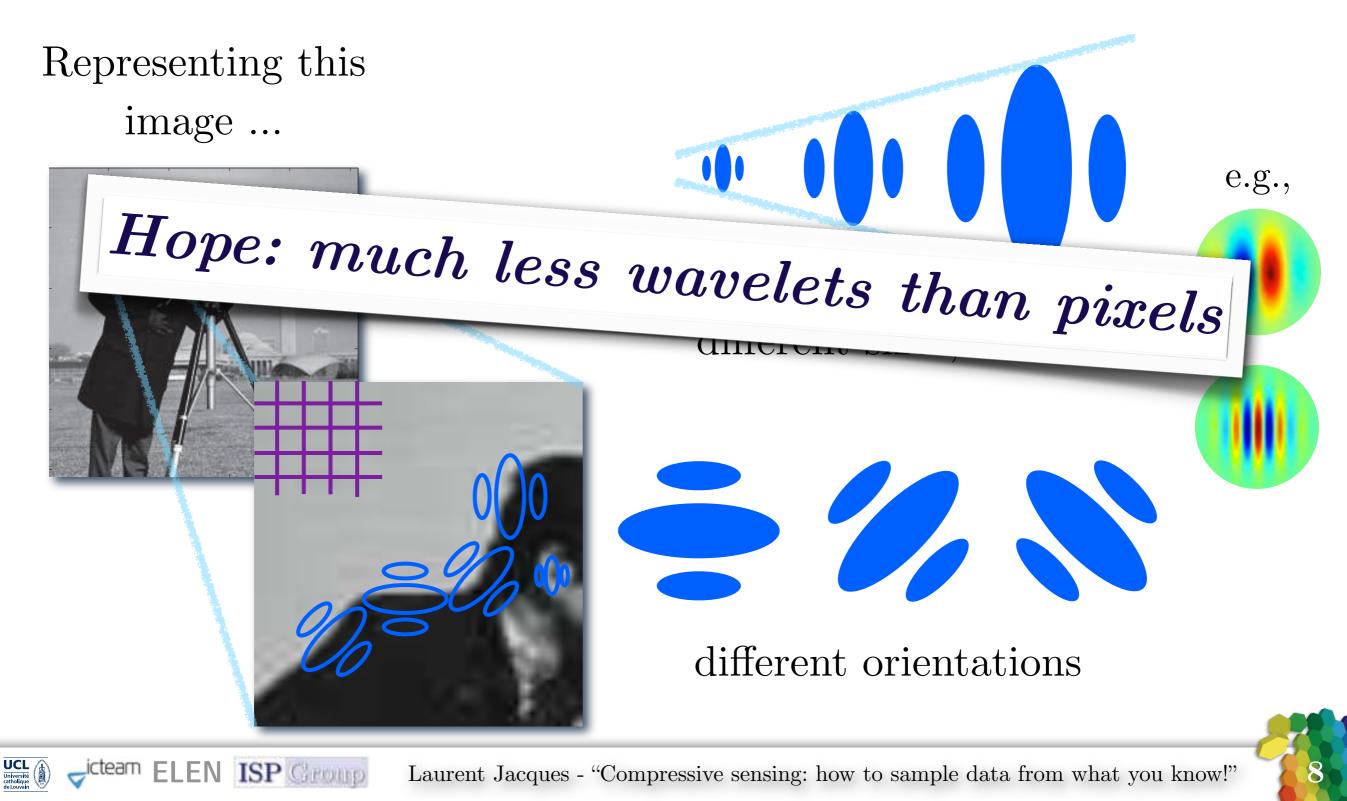


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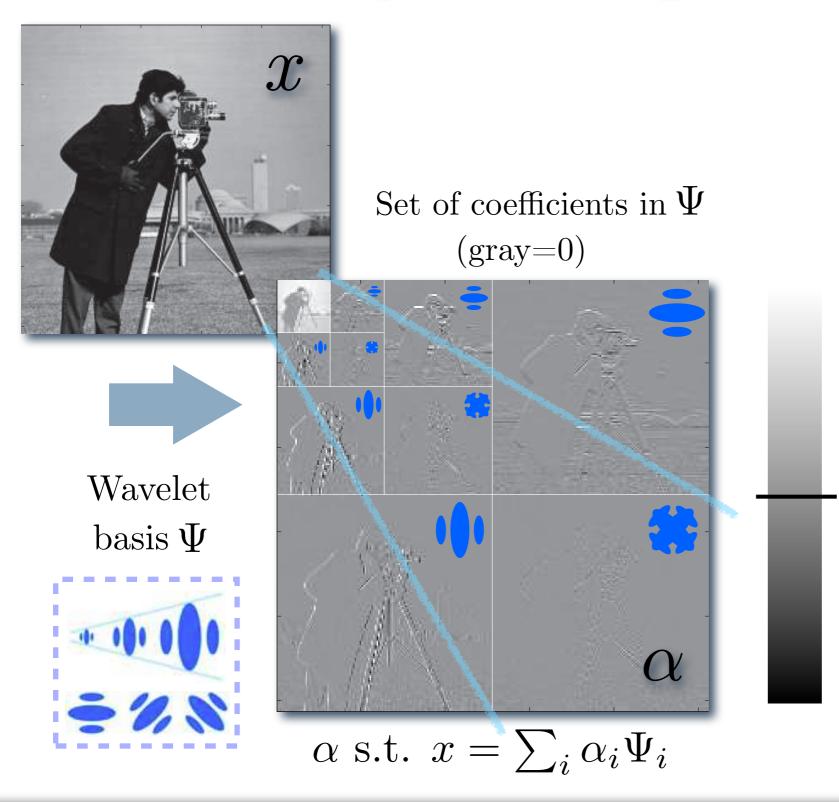




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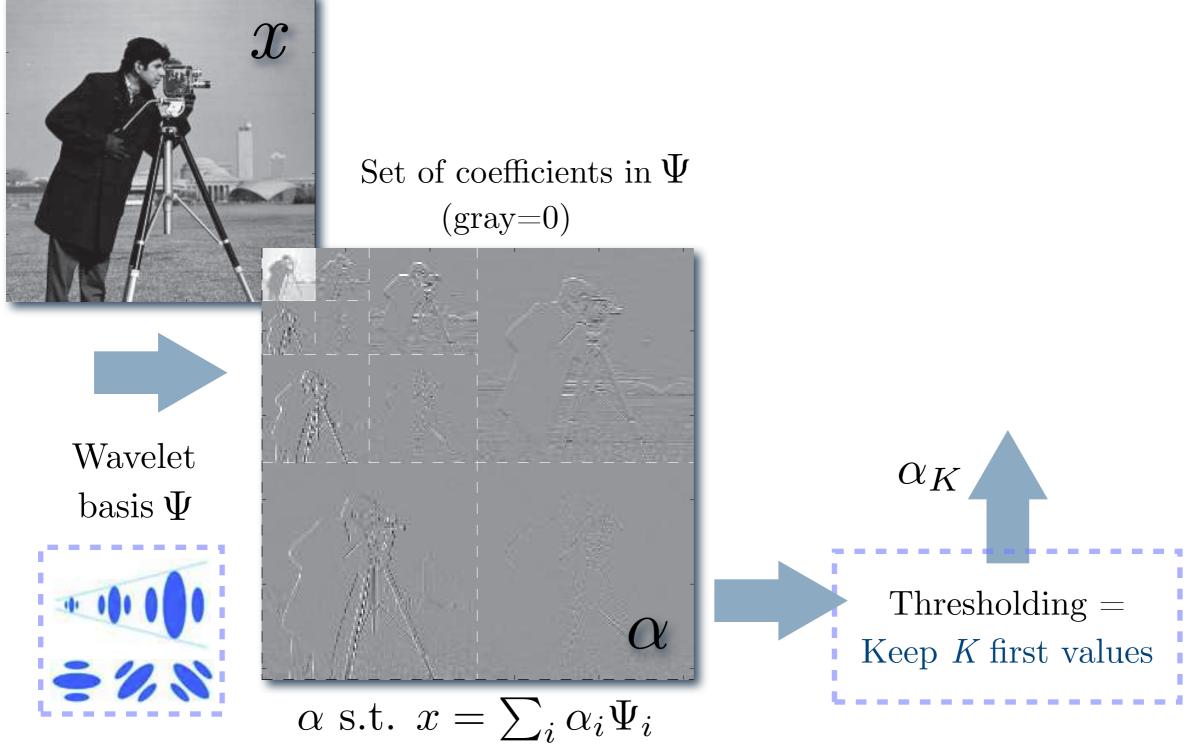


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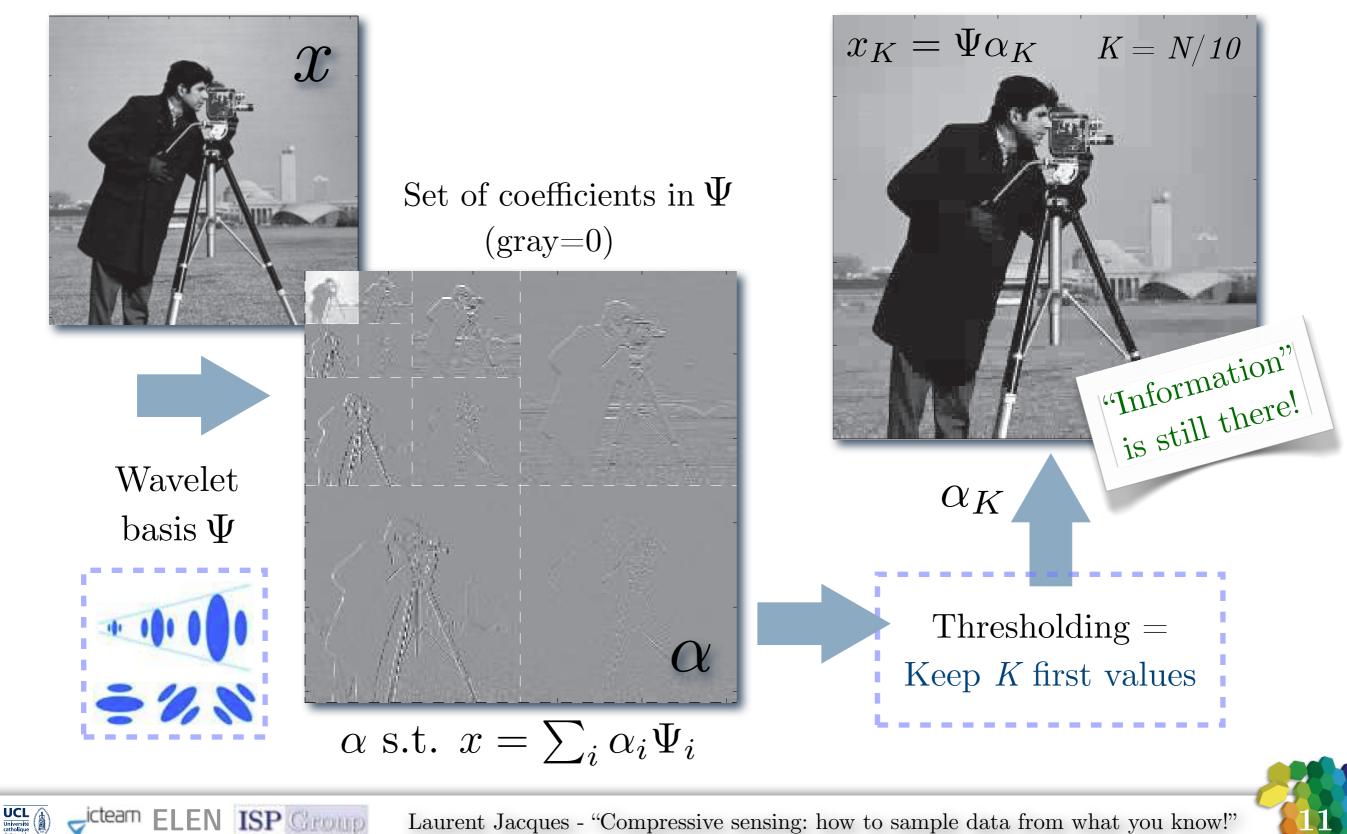
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• Hypothesis: an image (or any signal) can be decomposed in a "sparsity basis"  $\Psi$  with few non-zero elements  $\alpha$ :

$$x = \sum_{j=1}^{D} \alpha_{j} \Psi_{j} = \Psi \alpha \qquad \Psi = (\Psi_{1}, \cdots, \Psi_{D}) \in \mathbb{R}^{N \times D}$$
  
matrix repr. 
$$\alpha = (\alpha_{1}, \cdots, \alpha_{D})^{T} \in \mathbb{R}^{D}$$





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•  $\Psi$  can be a ONB (e.g. Fourier, wavelets) or a dictionary (atoms)





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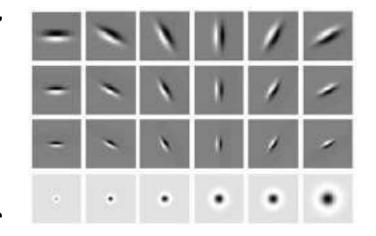
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$$\Psi = {\begin{array}{c} {
m Dictionary of} \\ {
m structures} \end{array}}$$





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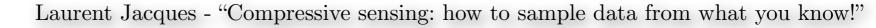
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#### 10 atoms

atom





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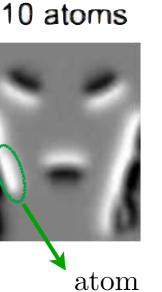
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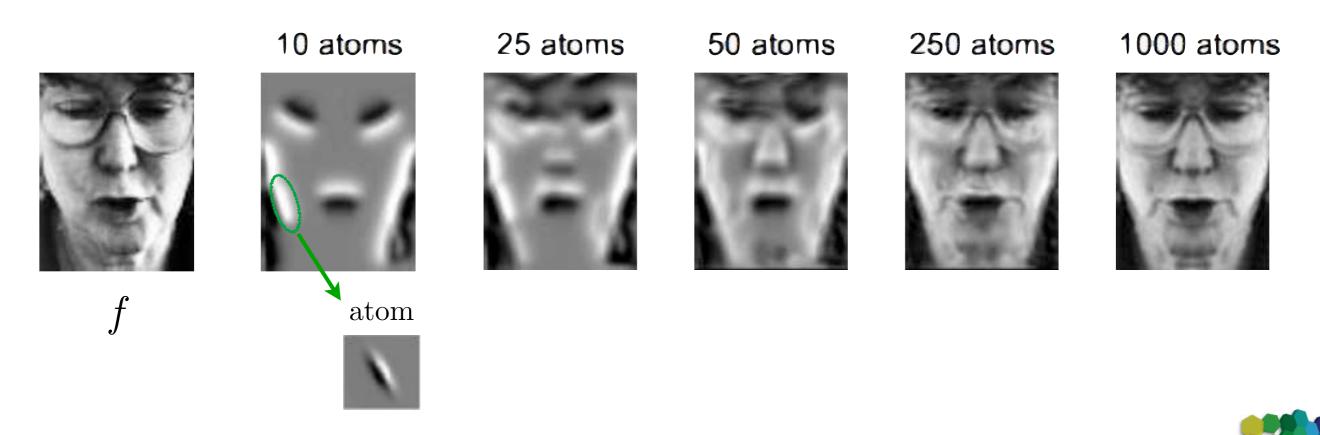
#### 25 atoms



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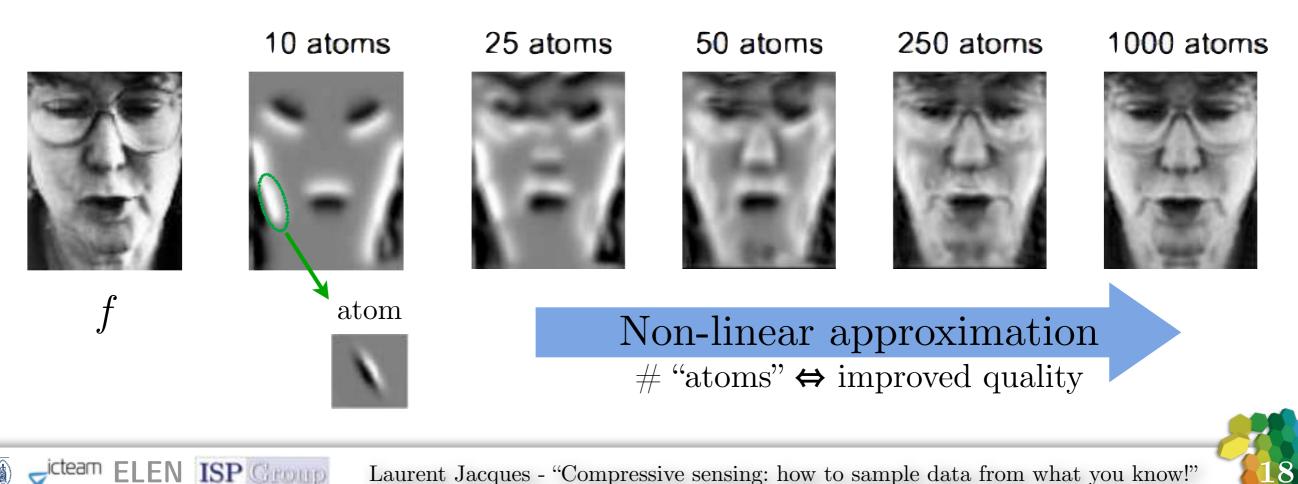


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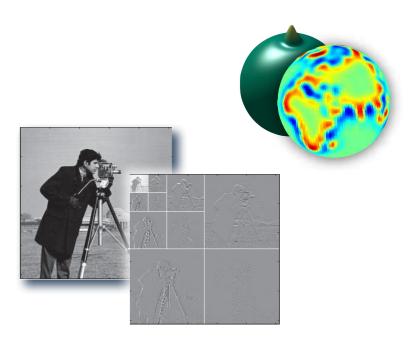
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# In summary: if "information" ...

... in a signal  $x \in \mathbb{R}^N$  (e.g. N = pixel number, voxels, graph nodes, ...)









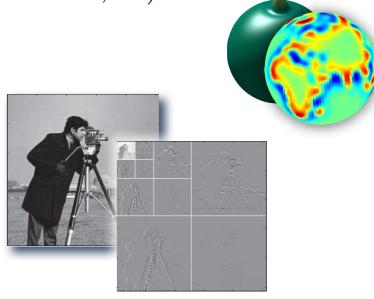
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... in a signal  $x \in \mathbb{R}^N$  (e.g. N = pixel number, voxels, graph nodes, ...) there exists a "sparsity" basis (e.g. wavelets, Fourier, ...)

$$\Psi = (\Psi_1, \cdots, \Psi_D) \in \mathbb{R}^{N \times D}$$

where x has a linear representation

$$x = \sum_{j=1}^{D} \alpha_j \Psi_j = \Psi \alpha$$



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and

$$\|\alpha\|_{0} := \#\{i : \alpha_{i} \neq 0\} \ll N \qquad \|\alpha - \alpha_{K}\| \ll \|\alpha\|$$
$$\alpha = \underbrace{\begin{array}{c} 0 & 0 & 0 & 0 & 0 \\ \end{array}}_{0 & 0 & 0 & 0 & 0 & 0 \\ \end{array}} \underbrace{\begin{array}{c} Or \\ 0 & 0 & 0 & 0 & 0 \\ \end{array}}_{0 & 0 & 0 & 0 & 0 \\ \end{array}}$$

<u>Counterexample</u>: Noise!

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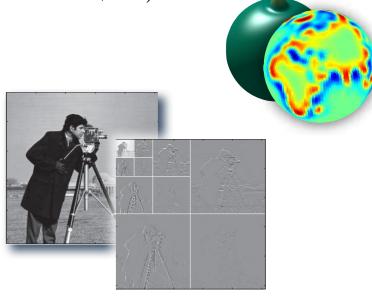
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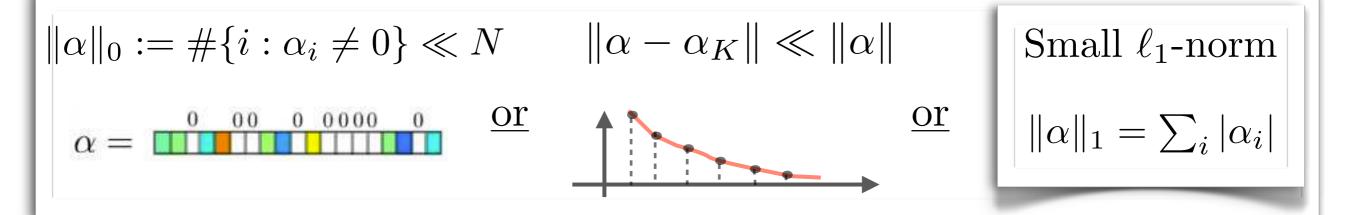
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Convex! (see after)

and



<u>Counterexample</u>: Noise!

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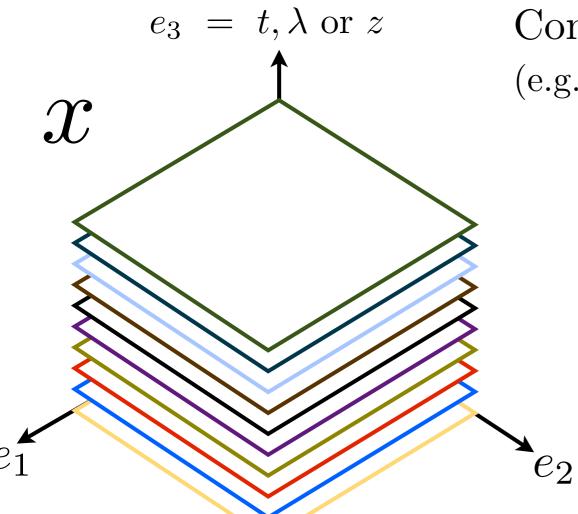
1. Structured sparsity for high-dimensional data







1. Structured sparsity for high-dimensional data



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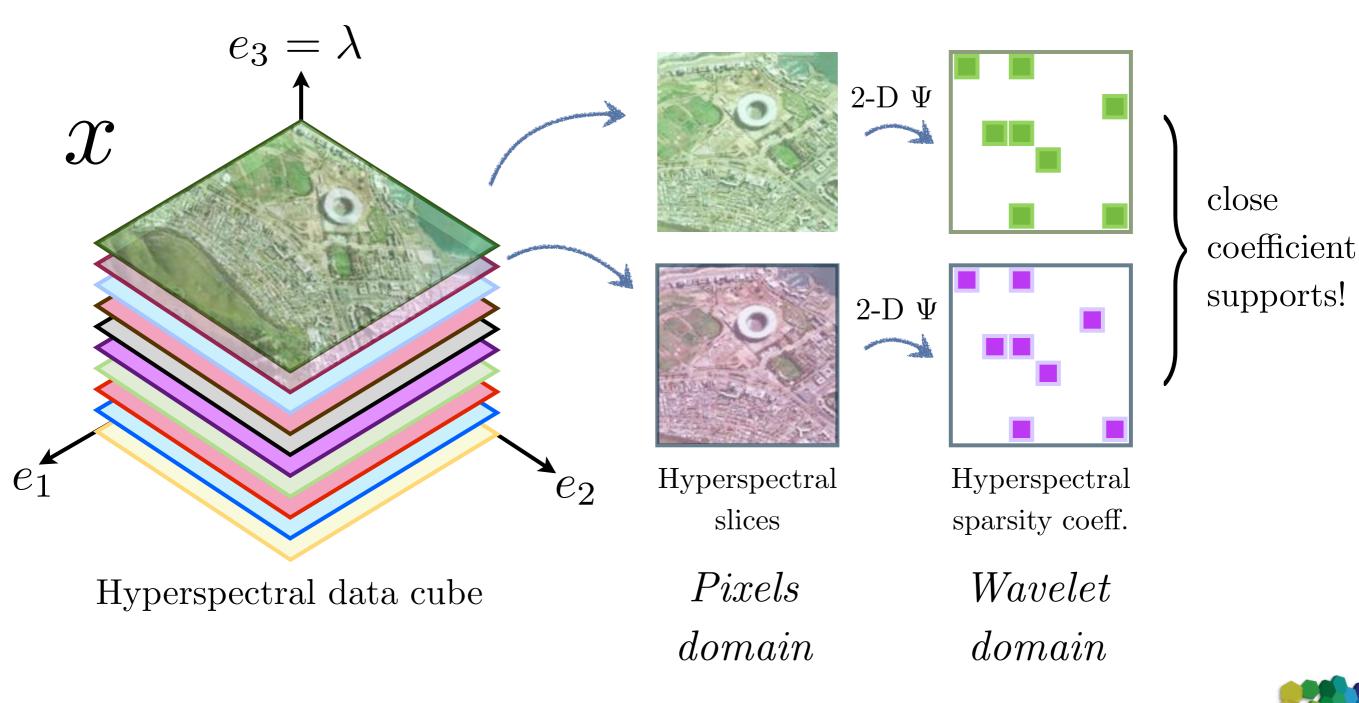
Consider a data volume (3-D or more) (e.g. video, hyperspectral data, medical data)

#### Possible models:

3-D sparsity basis (see before) (sometimes costly, sometimes ∄)
or structured sparsity idea: consecutive "slices" vary "slowly"



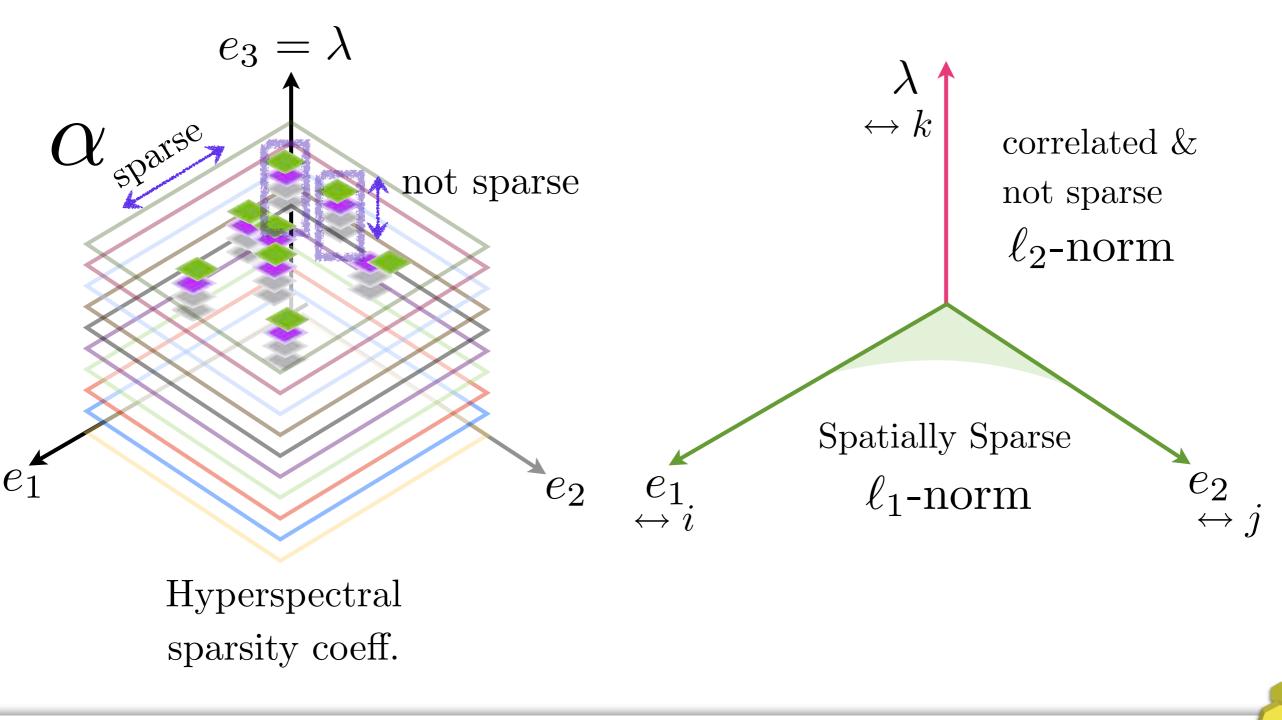
1. Structured sparsity for high-dimensional data



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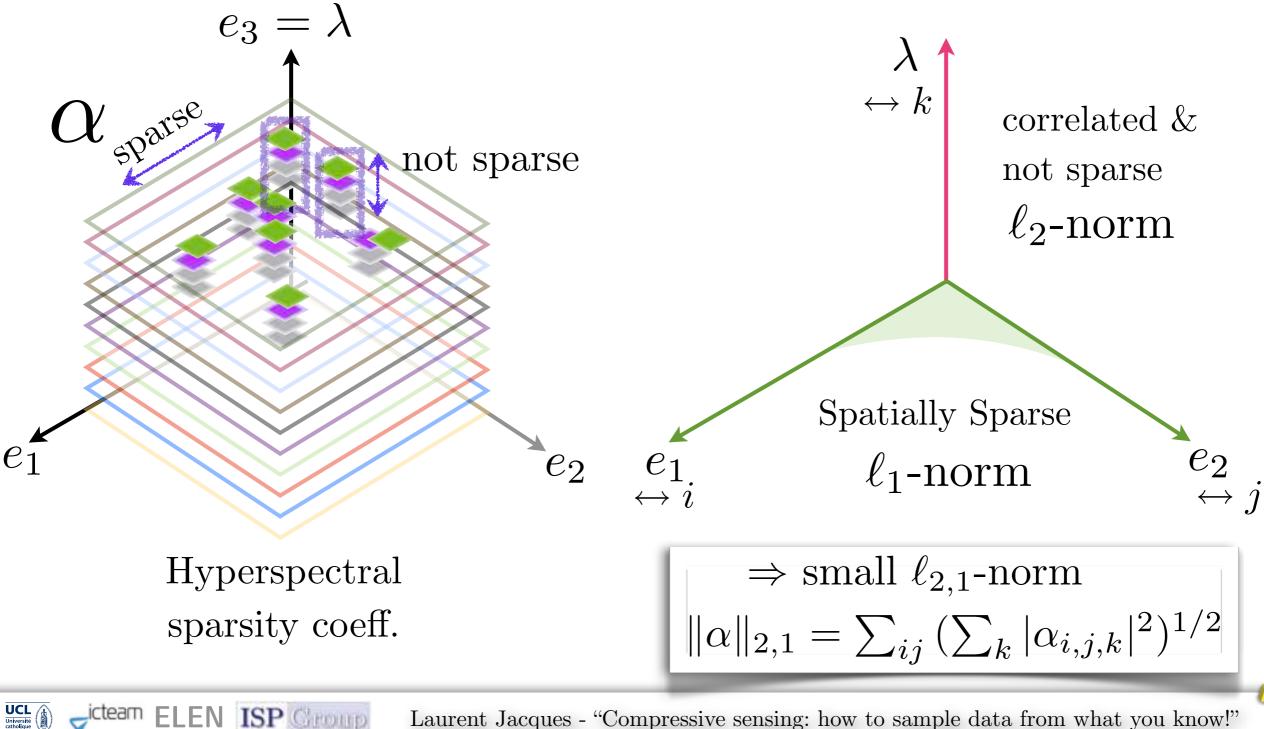
1. Structured sparsity for high-dimensional data



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1. Structured sparsity for high-dimensional data





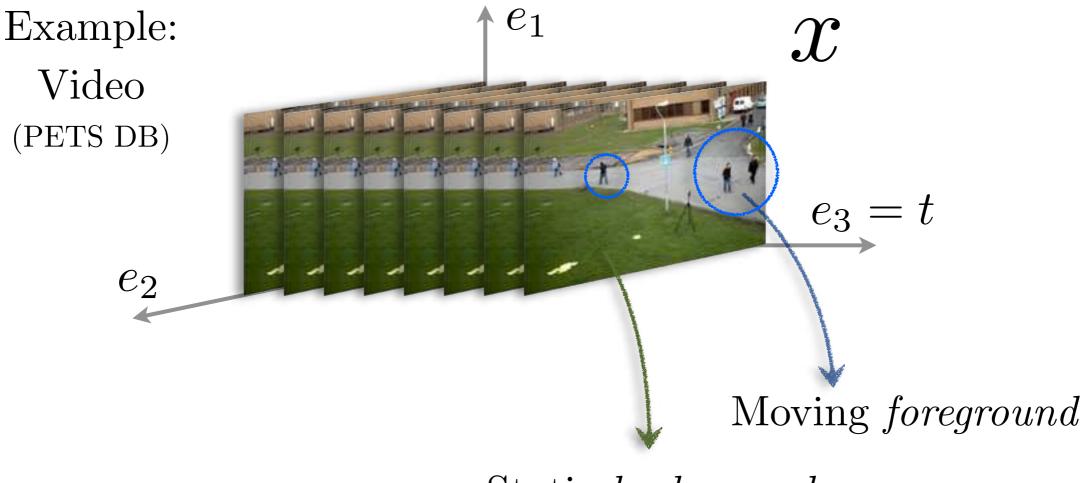
2. Low-rank models in high dimensions







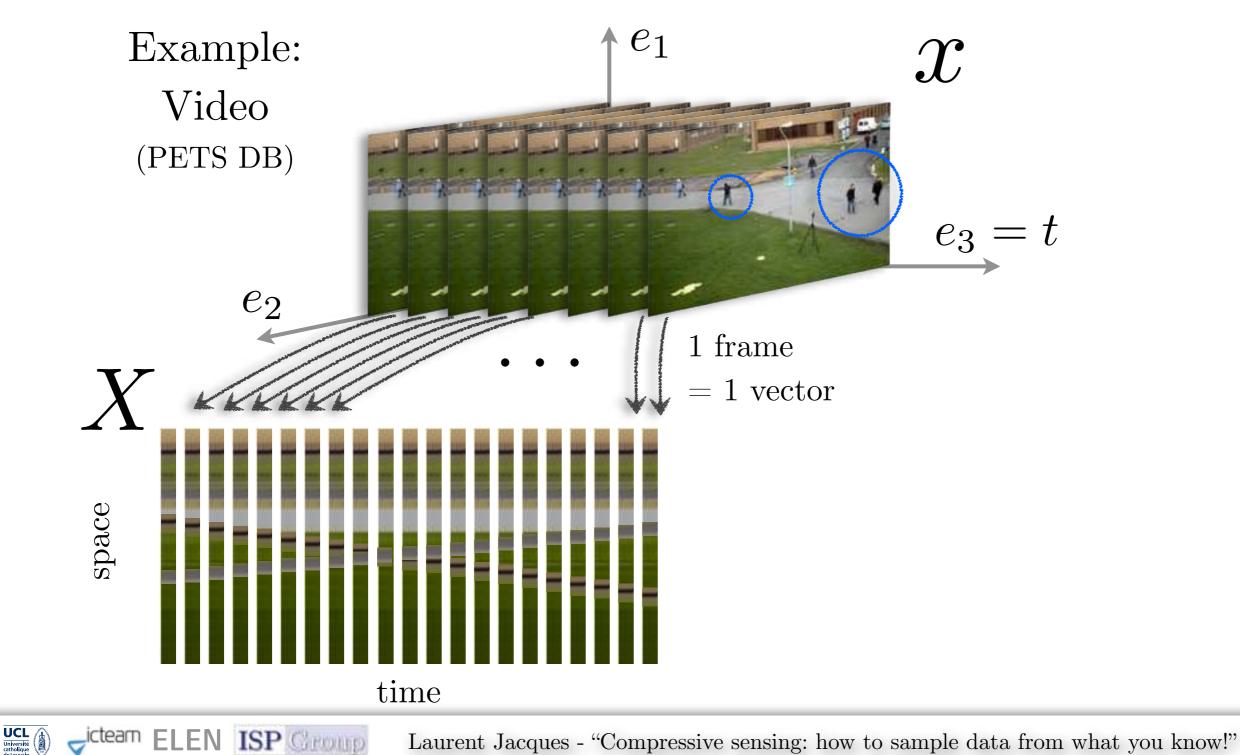
UCL Université catholique 2. Low-rank models in high dimensions



Static background

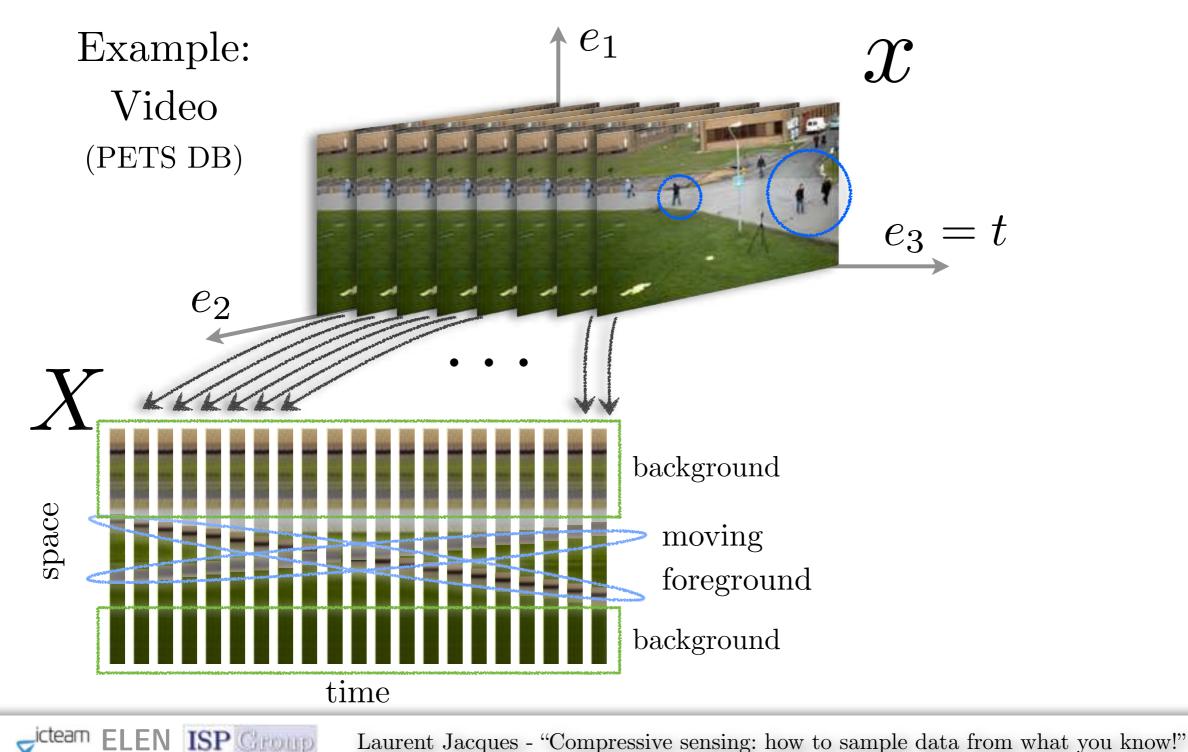


2. Low-rank models in high dimensions



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2. Low-rank models in high dimensions



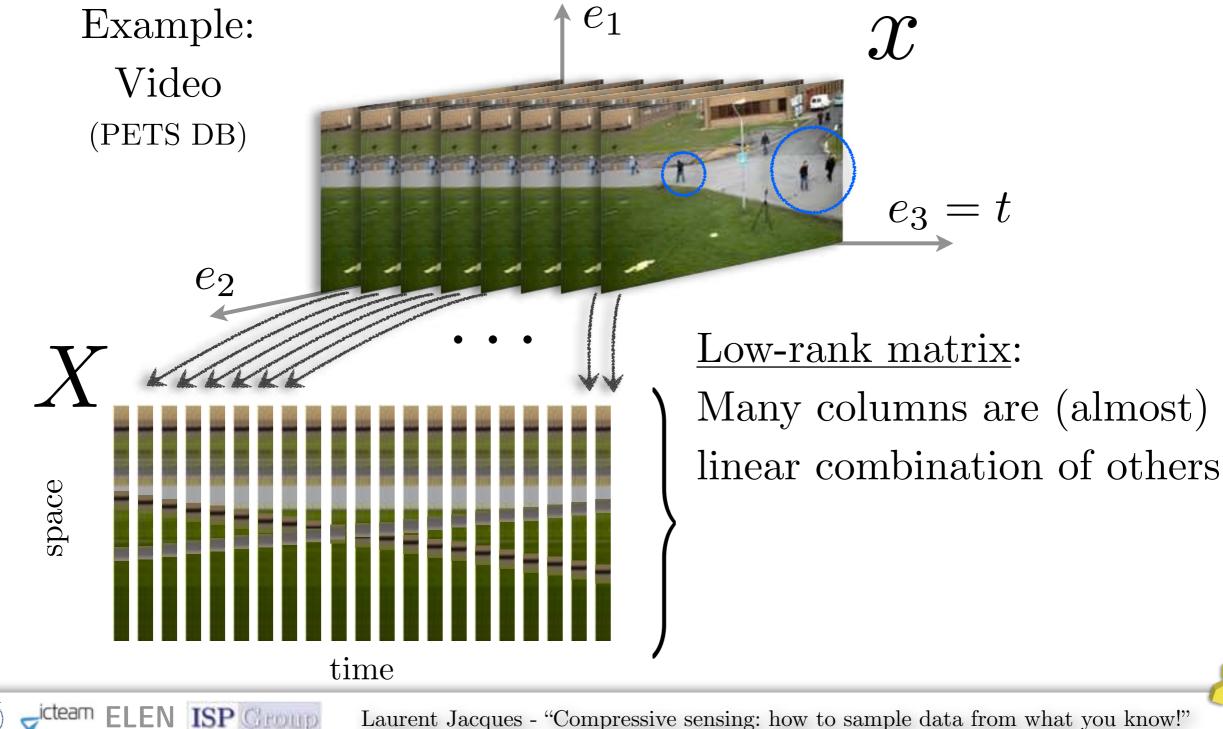
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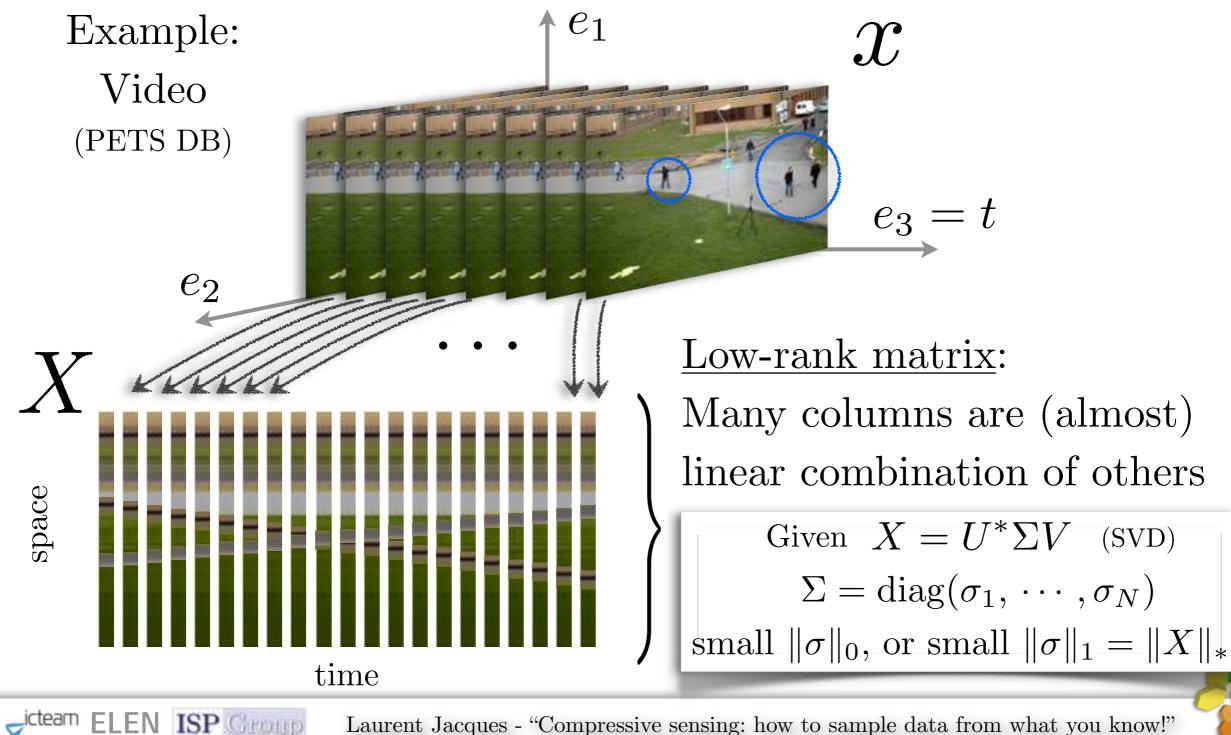
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2. Low-rank models in high dimensions



# General Sparsity Applications

- 1. <u>Data Compression/Transmission</u> (by definition);
- 2. <u>Data restoration</u> :
  - Denoising,
  - Debluring,

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3. Simplified model and interpretation (e.g., in ML)

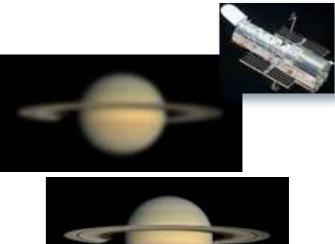




# General Sparsity Applications

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More generally,

For regularizing (stabilizing) inverse problems Impact on data sampling philosophy ! (see after) e.g., in Ivo's talk







Sparsity, low-rankness and relatives:
 "From information to structures"

Compress while you sample:
 "From structures to scrambled sensing"

and Reconstruct!
 "From scrambled sensing to information"







• Paradigm shift:

"Computer readable" sensing

+ prior information (structures)











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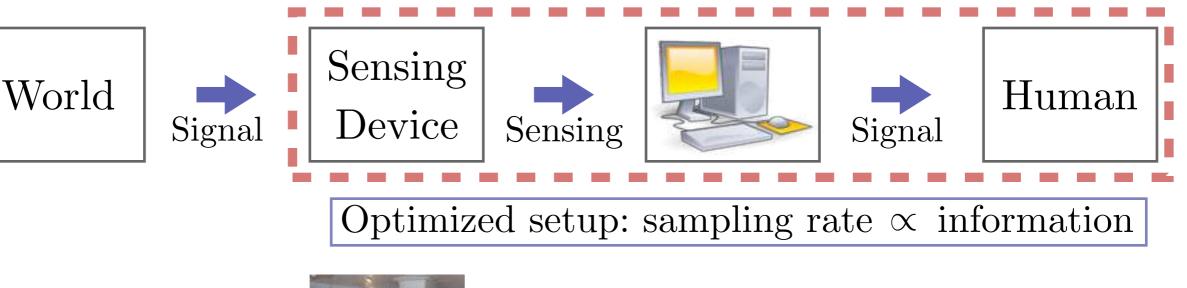
"Computer readable" sensing

+ prior information (structures)



and random basi

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 $\bullet \quad \underline{\text{Examples}}:$ 

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Radio-Interferometry, Compressed Sensing, MRI, Deflectometry, Seismology, ...

# Sampling with Sparsity

but ... non-linear reconstruction schemes!

<u>Regularized inverse problems:</u>

Reconstruct  $x \in \mathbb{R}^N$  from  $y = \text{Sensing}(x) \in \mathbb{R}^M$ given a sparse model on x.

Examples: Tomography,

frequency/partial observations,  $\dots$ 





# Sampling with Sparsity

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Reconstruct  $x \in \mathbb{R}^N$  from  $y = \text{Sensing}(x) \in \mathbb{R}^M$ given a sparse model on x. Examples: Tomography, frequency/partial observations, ...  $x^* = \operatorname{argmin} \mathcal{S}(u) \text{ s.t. } \operatorname{Sensing}(u) \approx \operatorname{Sensing}(x)$  $u \in \mathbb{R}^N$ Sparsity metric: e.g., small  $\mathcal{S}(\alpha) = \|\alpha\|_1$  if  $u = \Psi \alpha$ , Noise: Gaussian, Poisson, ... small Total Variation  $\mathcal{S}(u) = \|\nabla u\|$ - icteam ELEN ISP Group



#### Compressed Sensing









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### Compressed Sensing

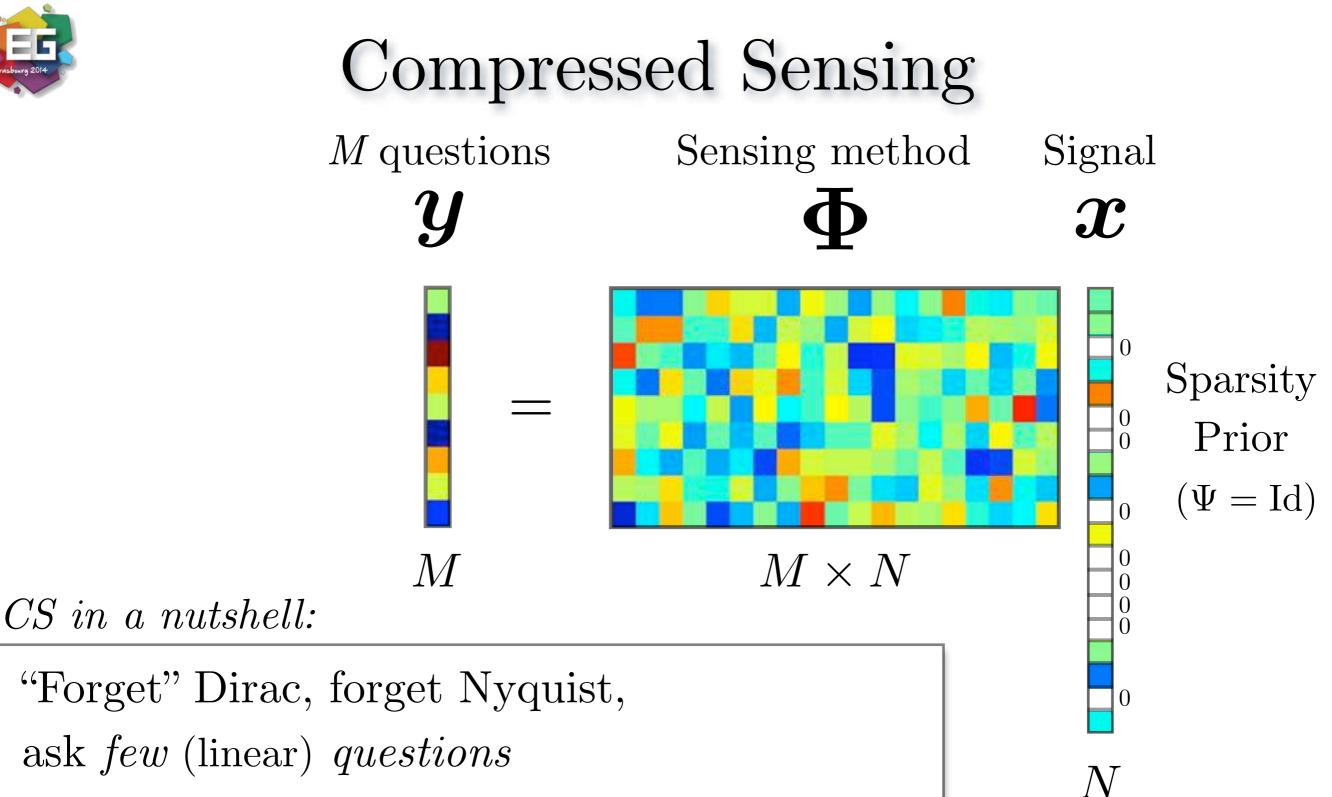
CS in a nutshell:

"Forget" Dirac, forget Nyquist, ask *few* (linear) *questions* about your informative (sparse) signal, and recover it *differently* (non-linearly)"









about your informative (sparse) signal,

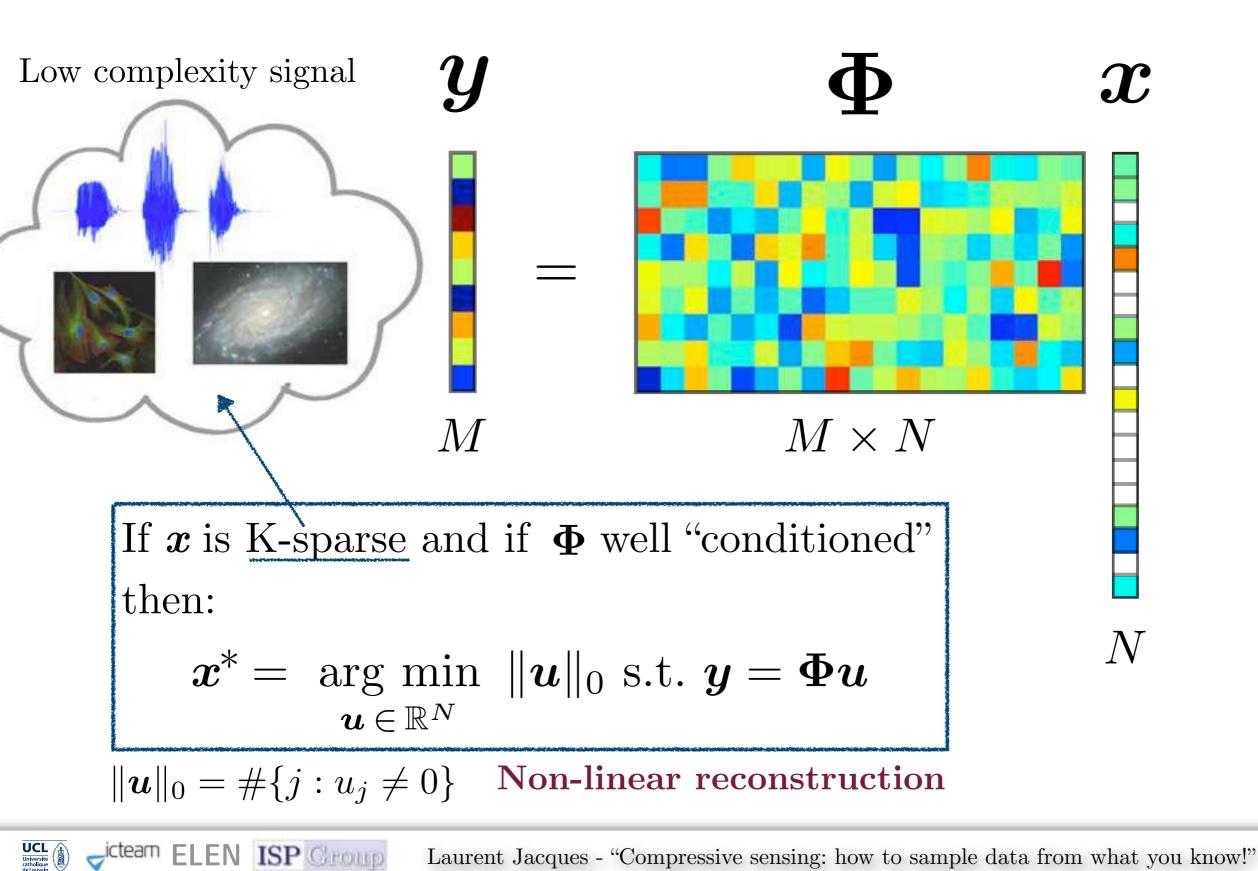
and recover it *differently* (non-linearly)"

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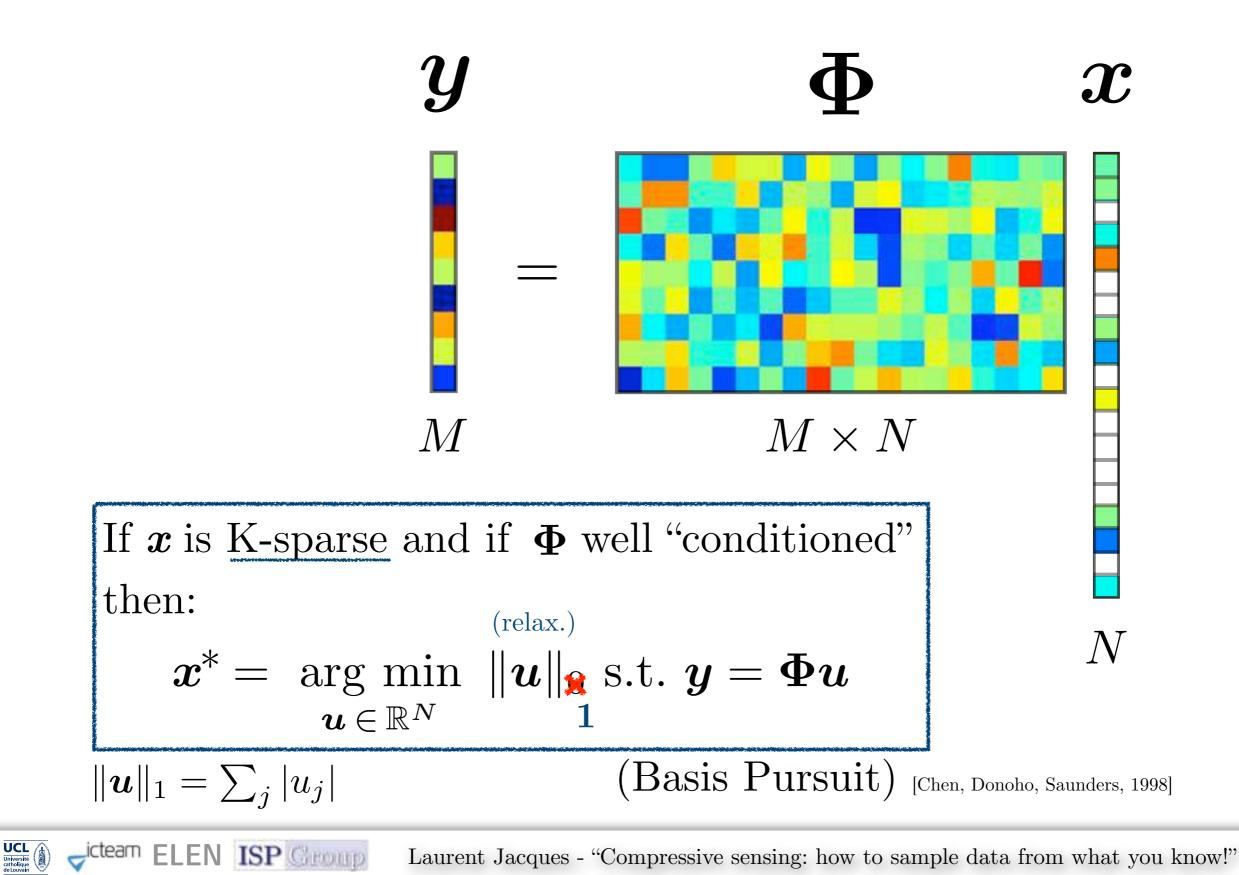
## Compressed Sensing



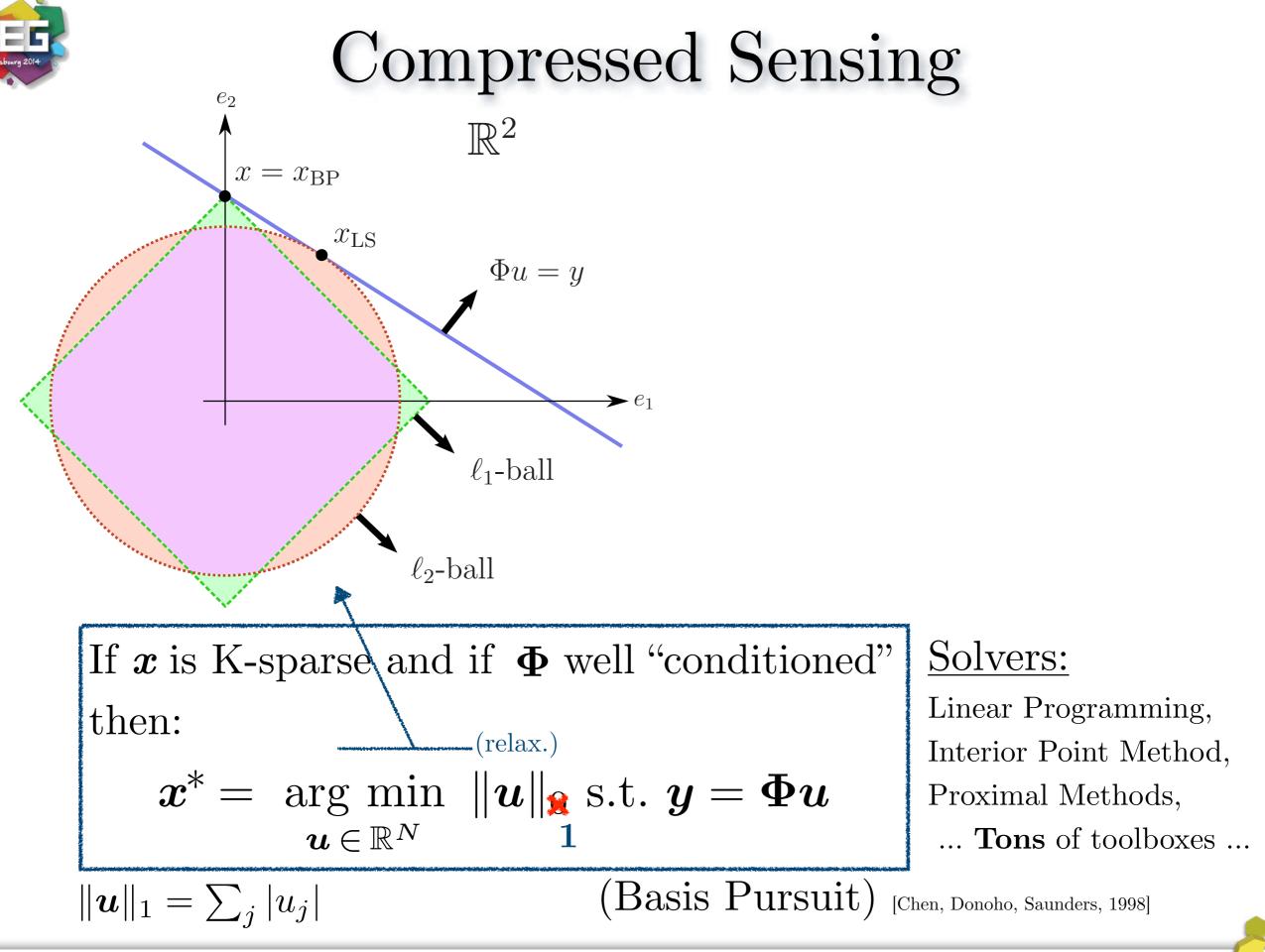




## Compressed Sensing





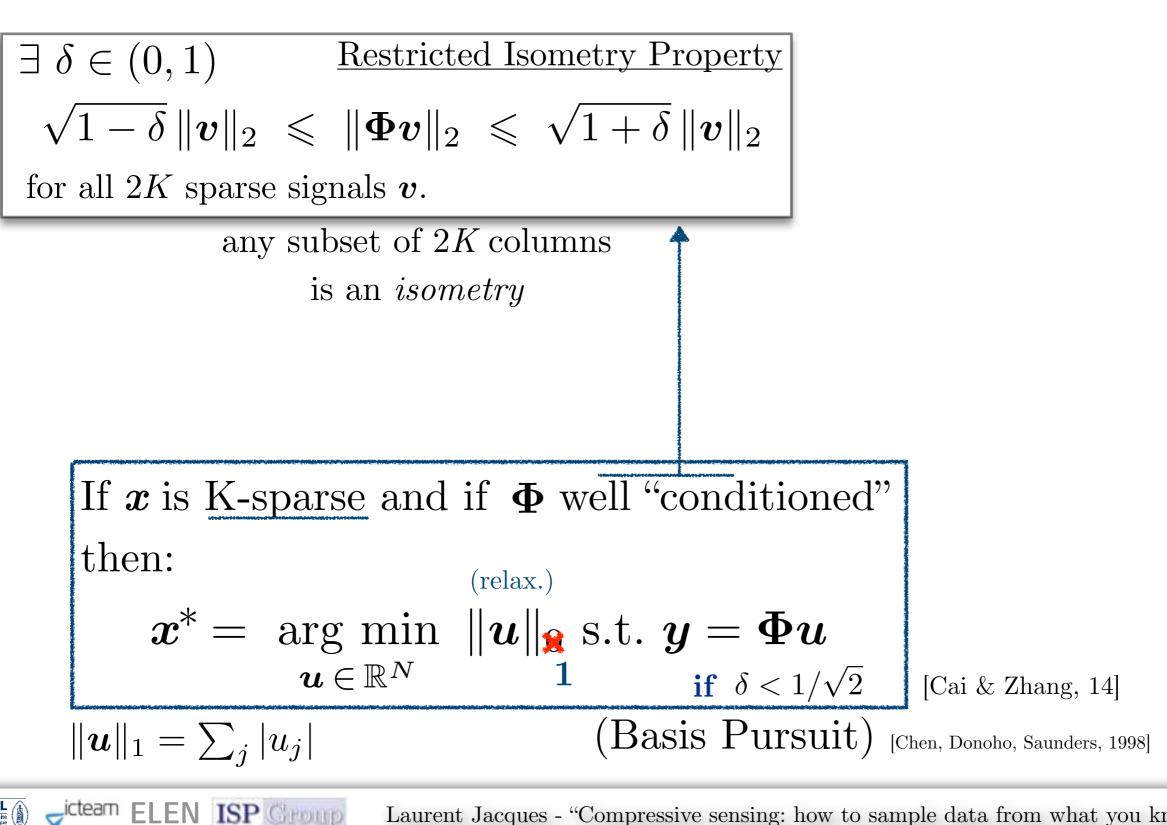


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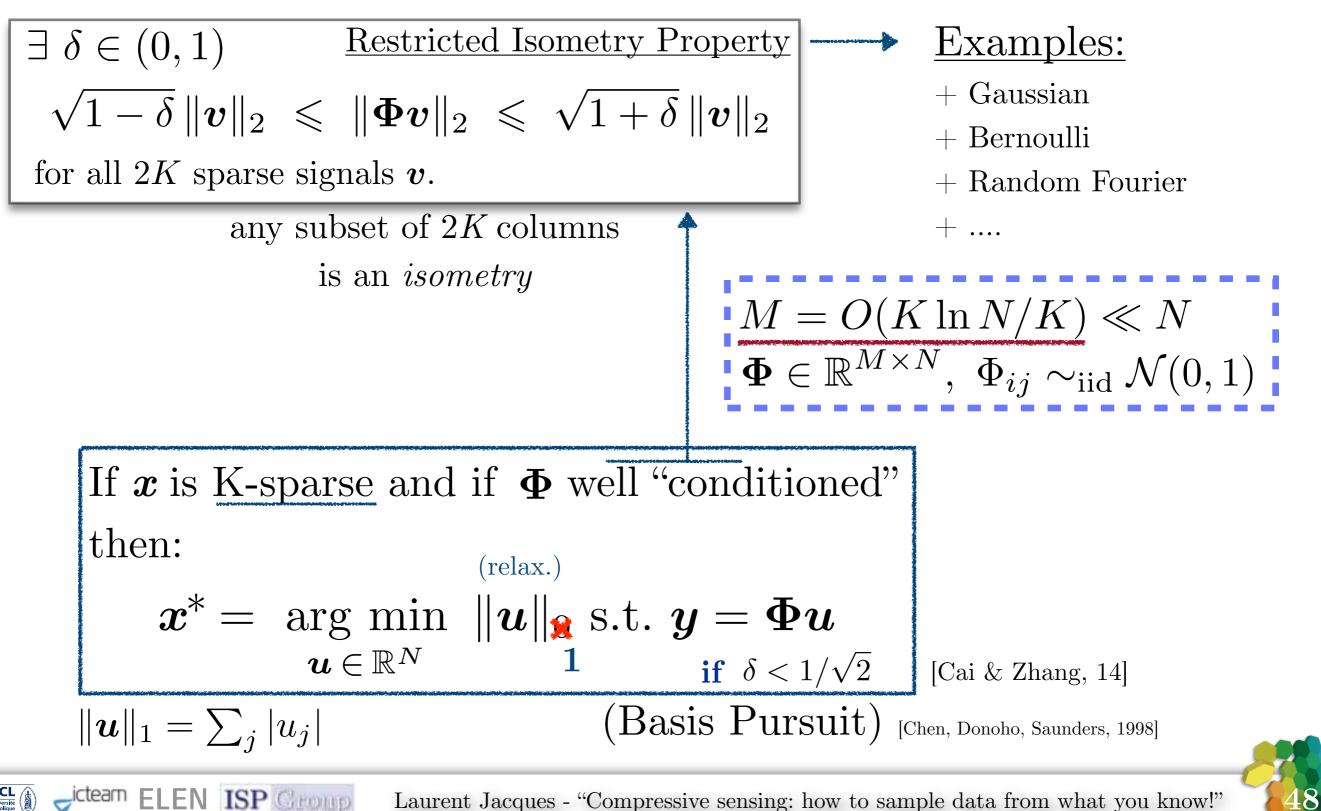


## Compressed Sensing





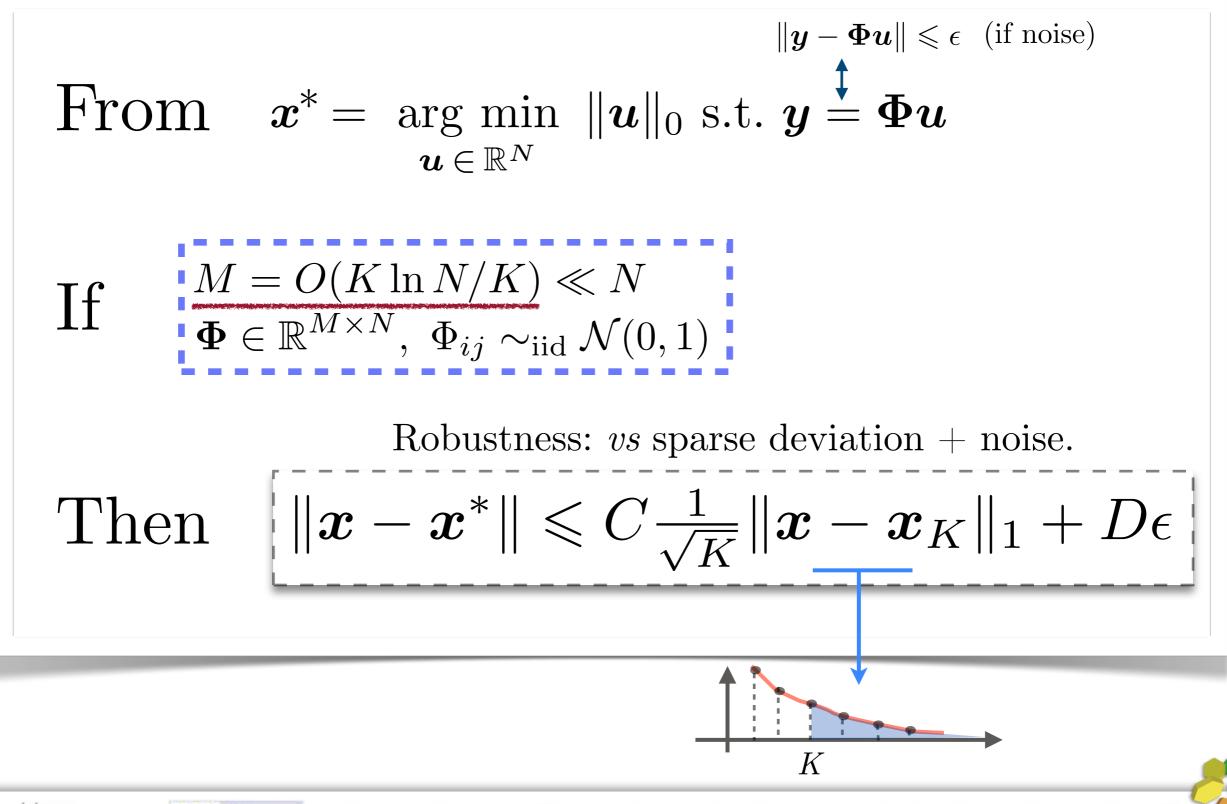
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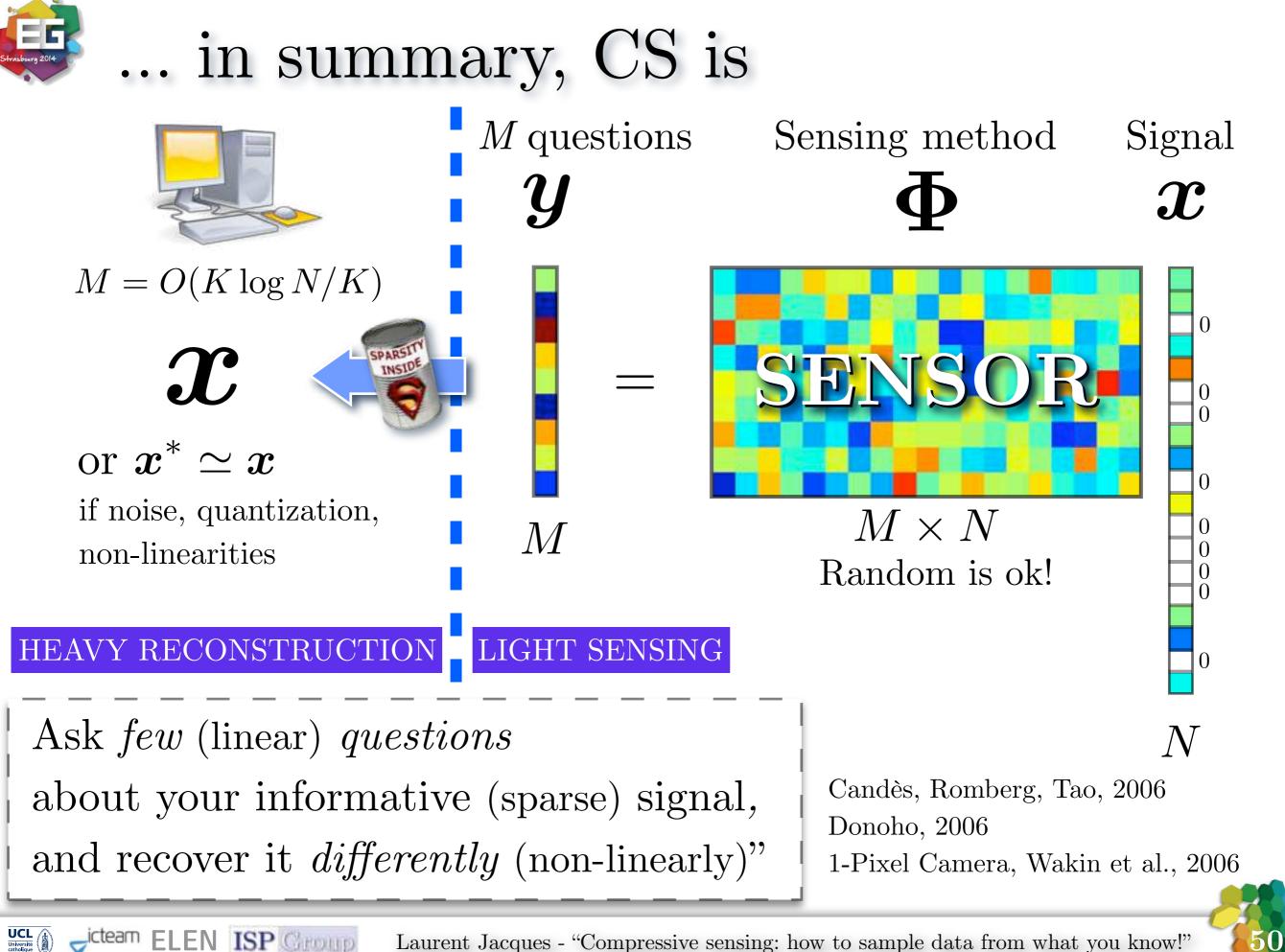
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#### Compressed Sensing



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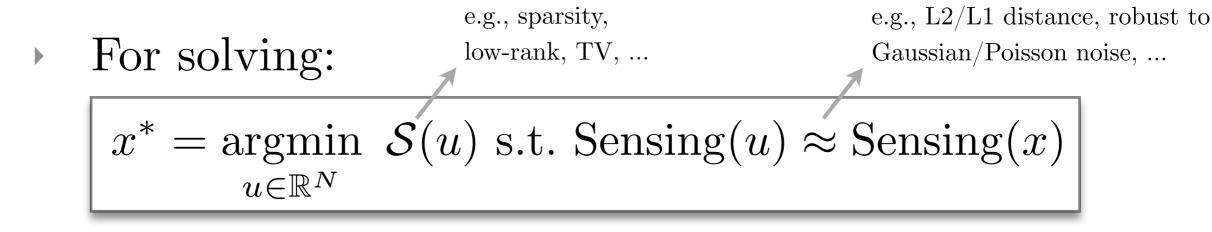
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Compress while you sample:
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 and Reconstruct!
 "From scrambled sensing to information" (very broad and active field ... just one slide)



# Reconstruct? (just one slide)



many possibilities/solvers ...







# Reconstruct? (just one slide)

• For solving:

e.g., sparsity, low-rank, TV, ... e.g., L2/L1 distance, robust to Gaussian/Poisson noise, ...

 $x = x_{\rm BP}$ 

 $\mathbb{R}^2$ 

 $\Phi u = y$ 

 $\ell_1$ -ball

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 $\ell_2$ -ball

 $x^* = \underset{u \in \mathbb{R}^N}{\operatorname{argmin}} \mathcal{S}(u) \text{ s.t. } \operatorname{Sensing}(u) \approx \operatorname{Sensing}(x)$ 

many possibilities/solvers  $\ldots$ 

- Convex optimization: tons of toolboxes
  - ► SPGL1, L1Magic, (F)ISTA, ADMM, ...
  - Proximal algorithms (see also B. Goldluecke's part)
- Iterative (greedy) methods:
  - matching pursuit and relatives (OMP)
  - iterative hard thresholding, CoSAMP, SP, smoothed L0, ...
  - Approximate Message Passing Algorithms, Bayesian, ...



- Compressive imaging appetizer: The Rice single pixel camera
- Other case studies:
  - Radio-interferometry and aperture synthesis
  - Hyperspectral CASSI imaging
  - Highspeed Coded Strobing Imaging





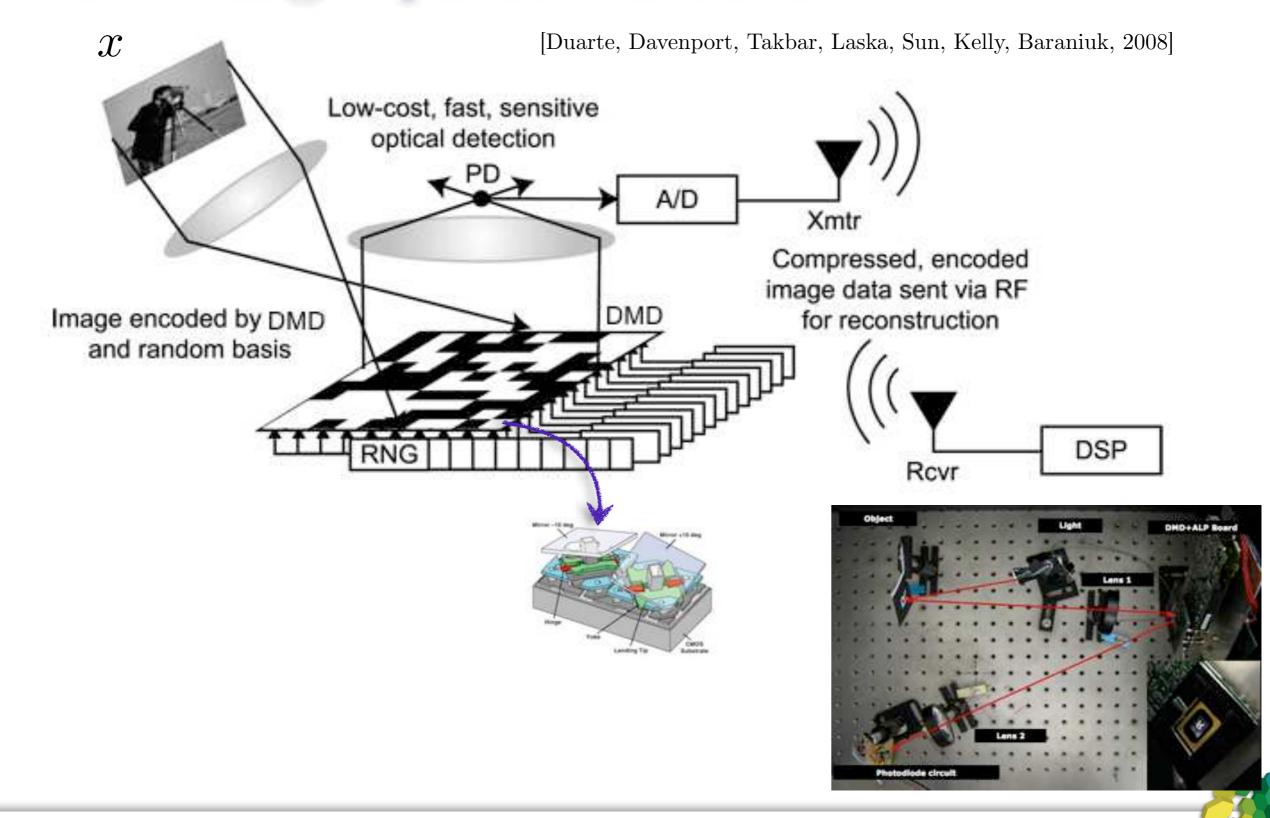


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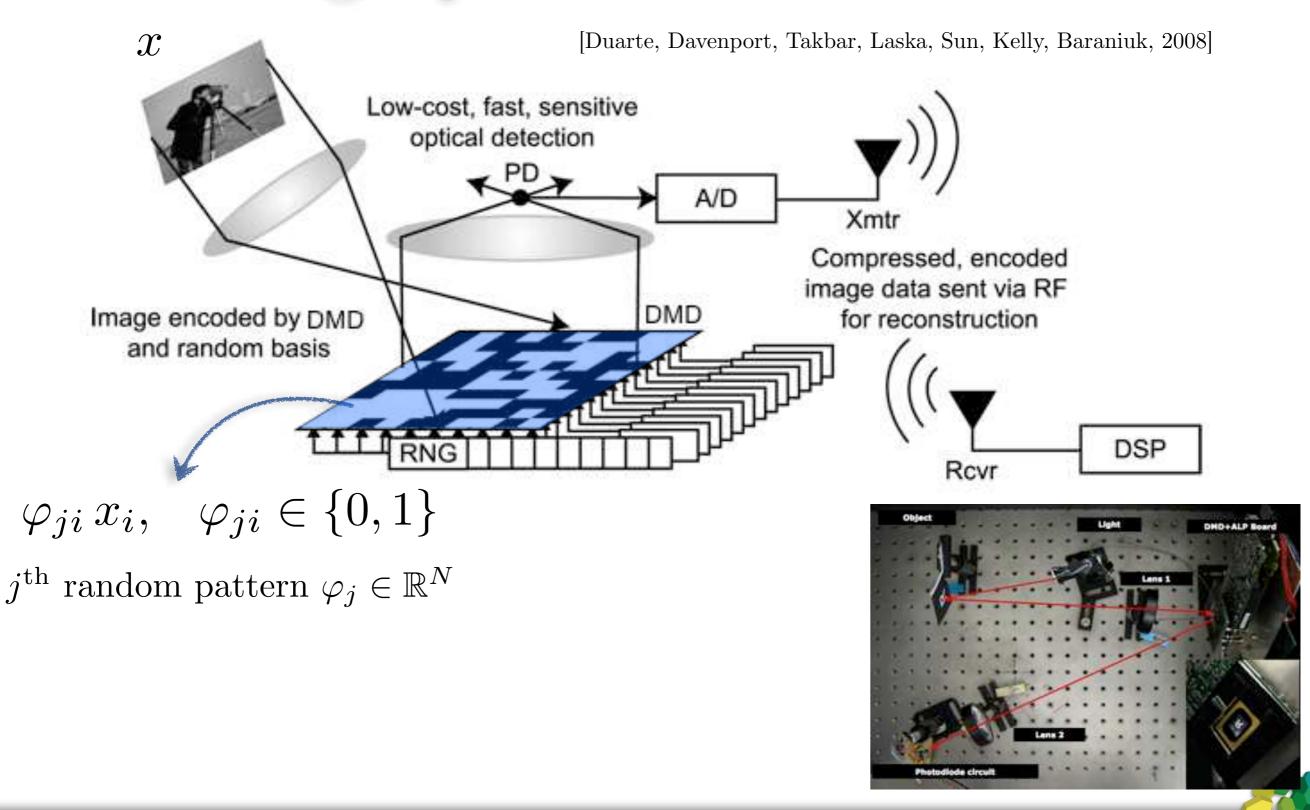




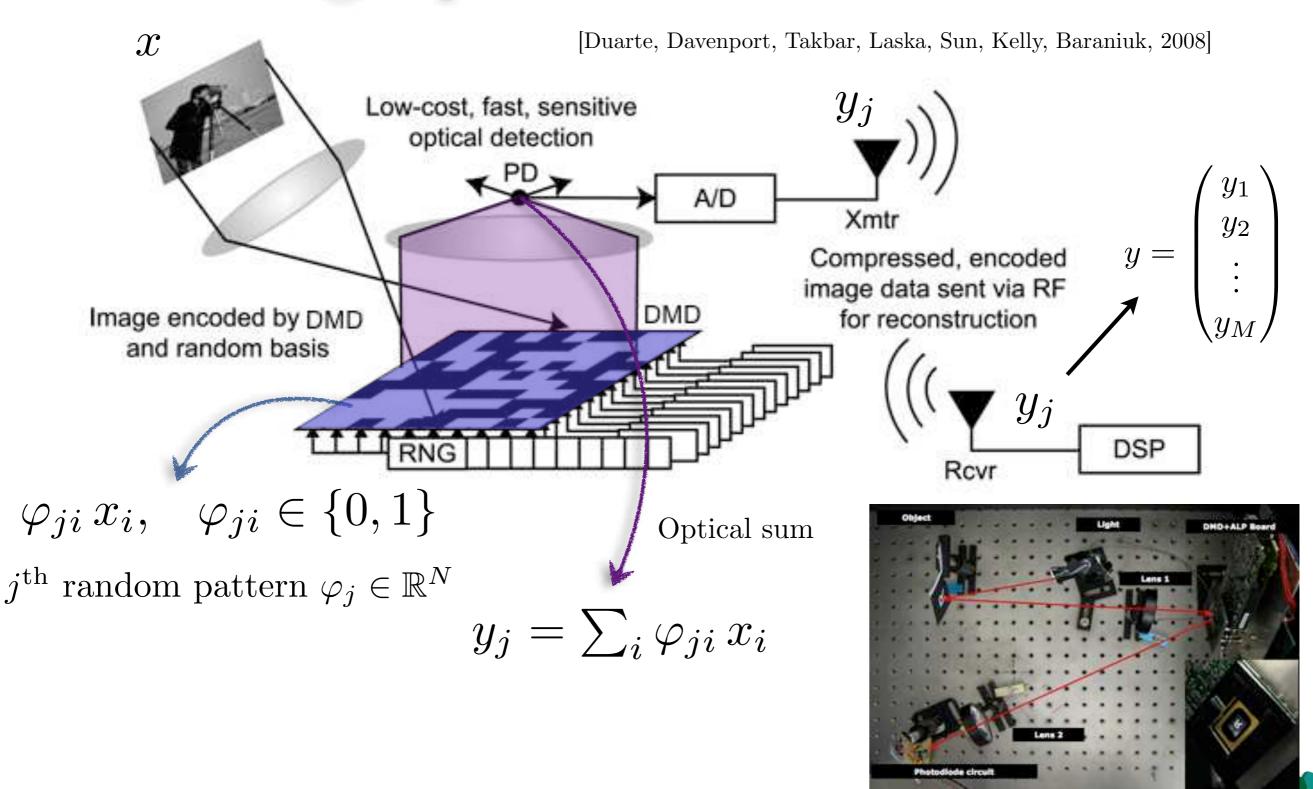
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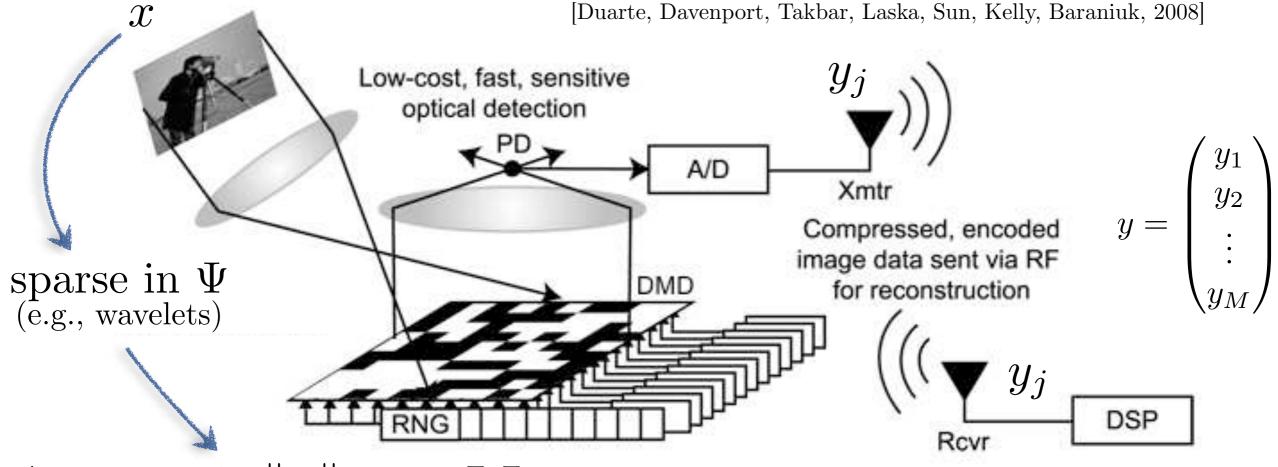


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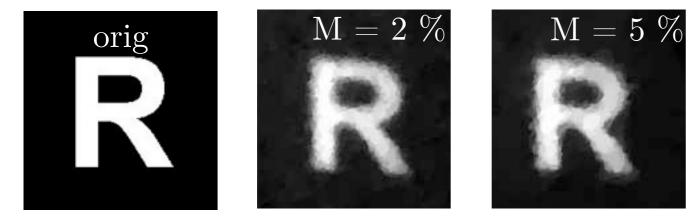


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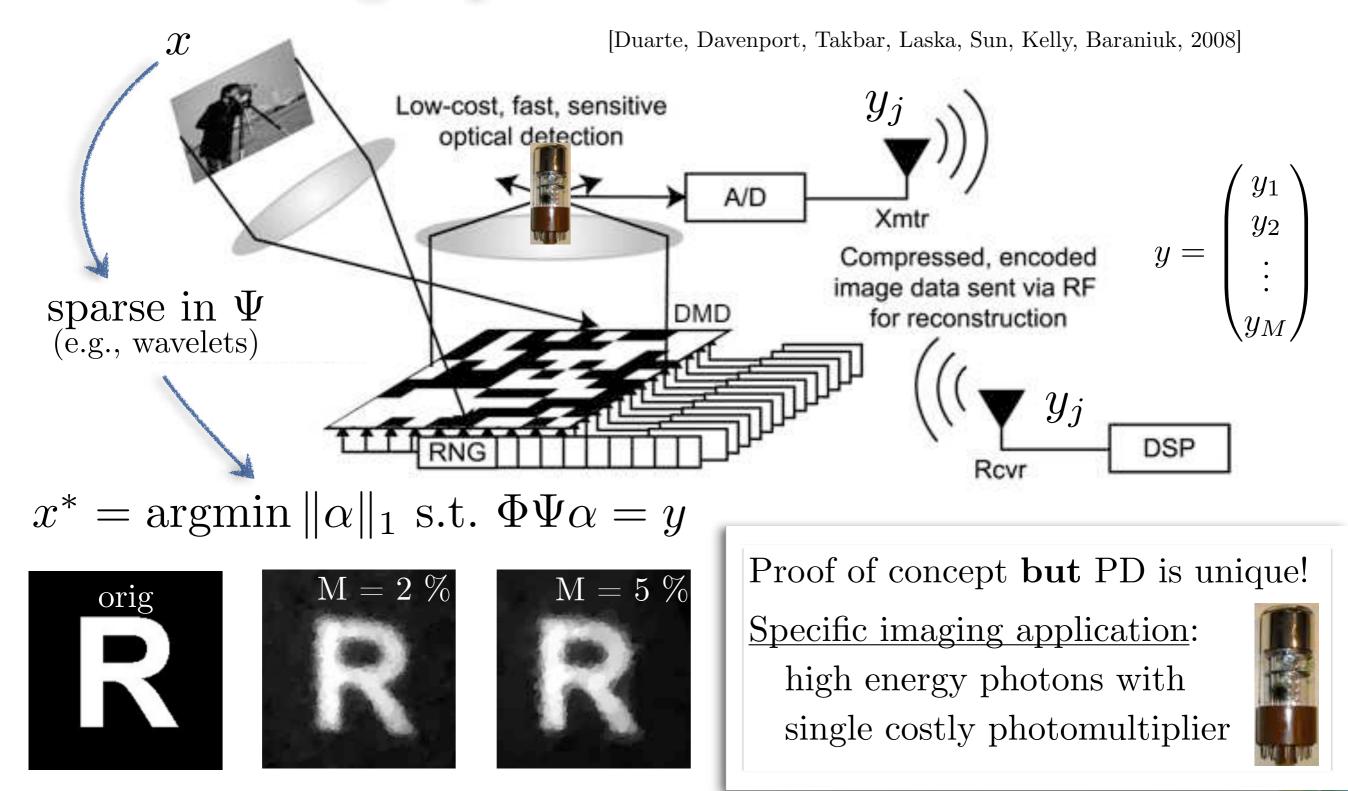
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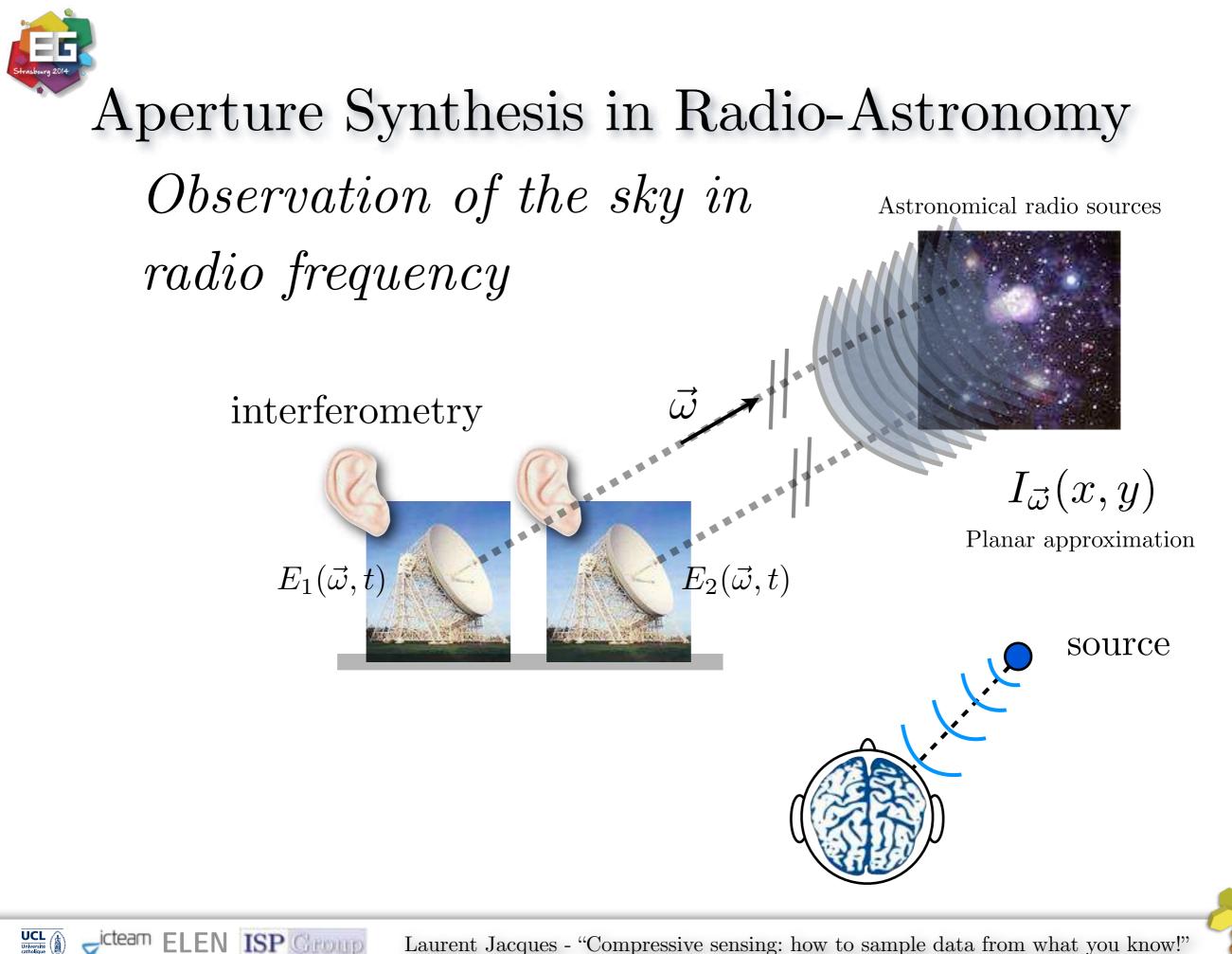




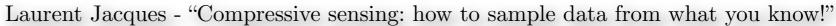
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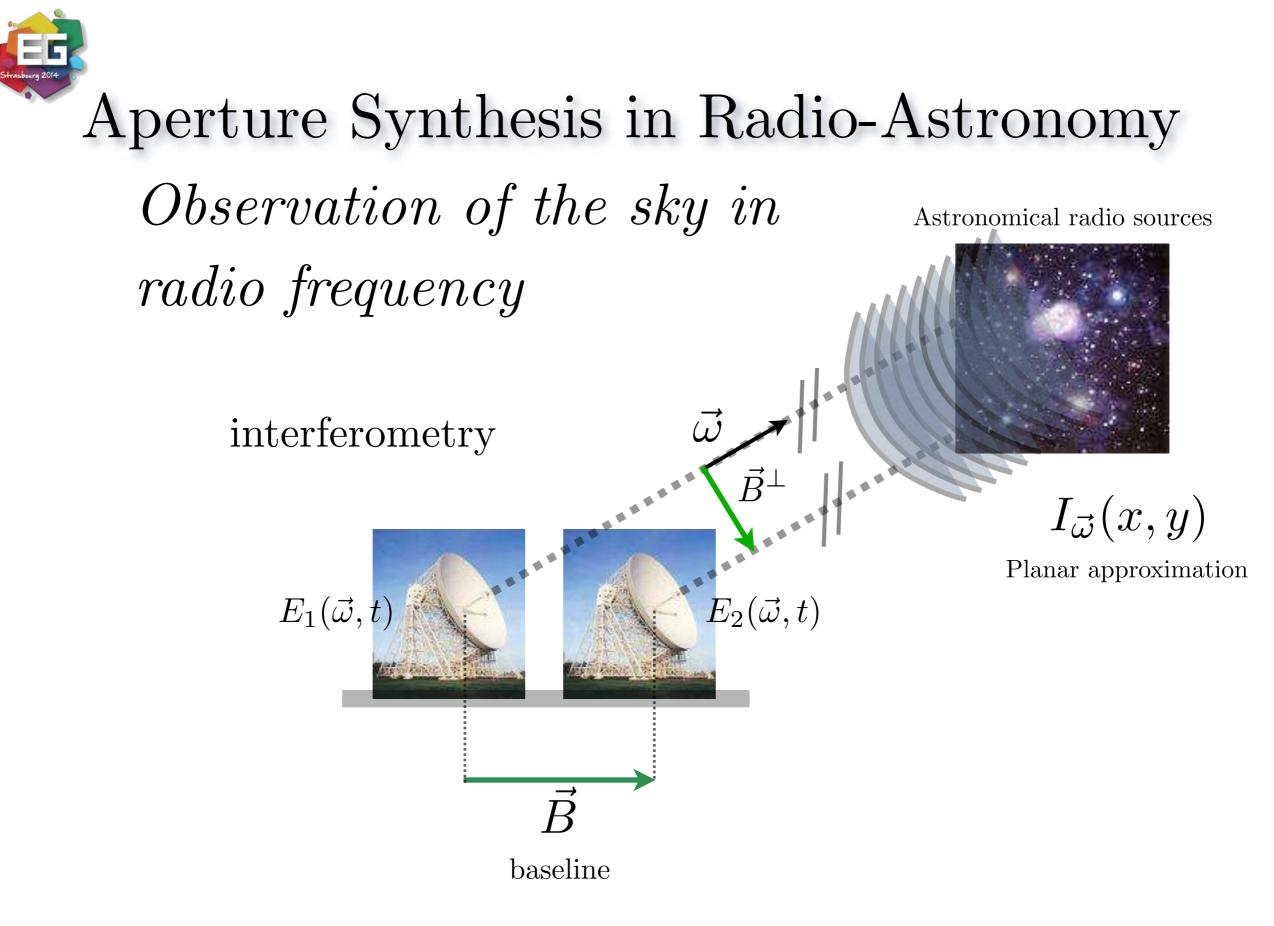






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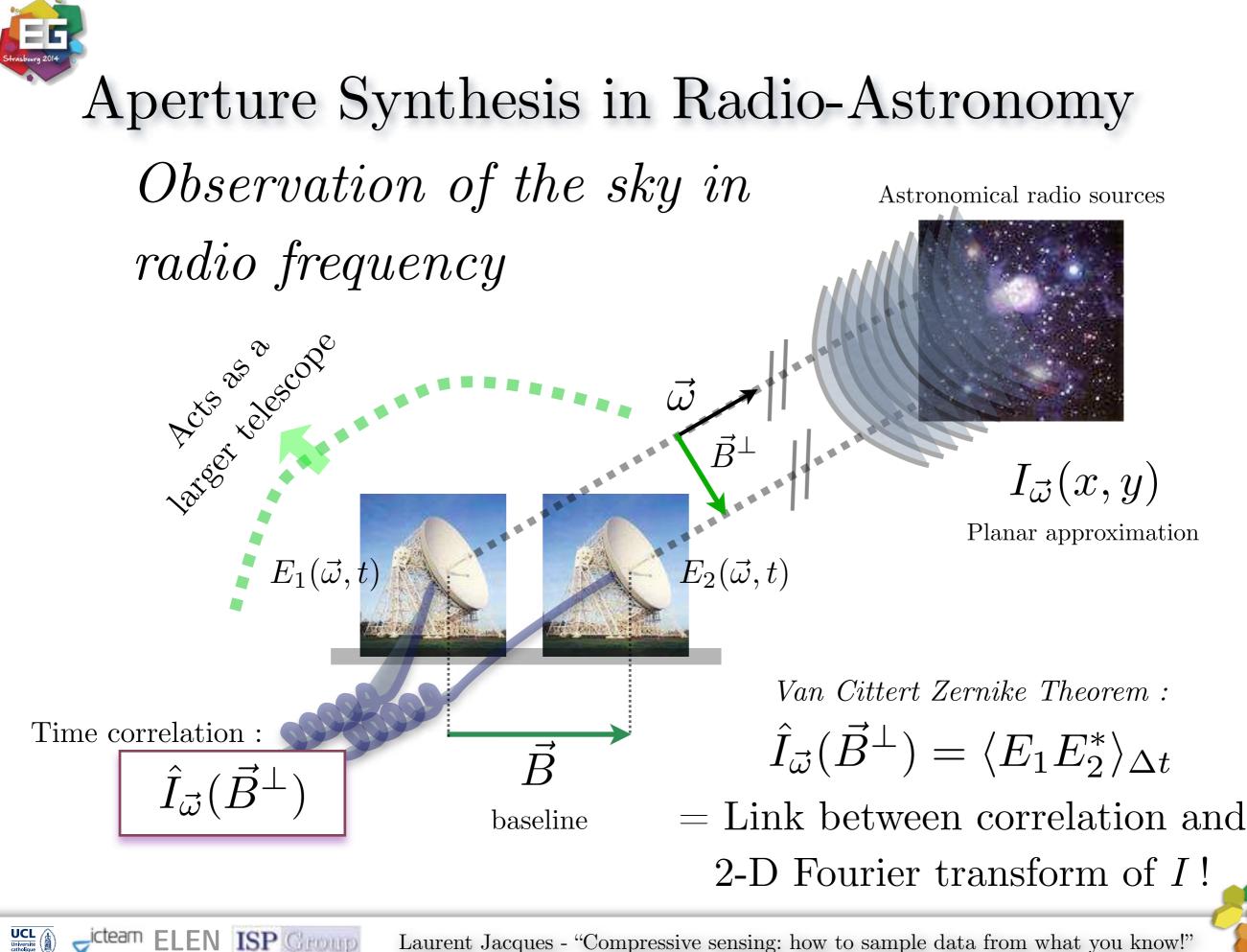


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- using N telescopes,  $\binom{N}{2}$  possible Fourier observations
- and baselines undergo Earth rotation !

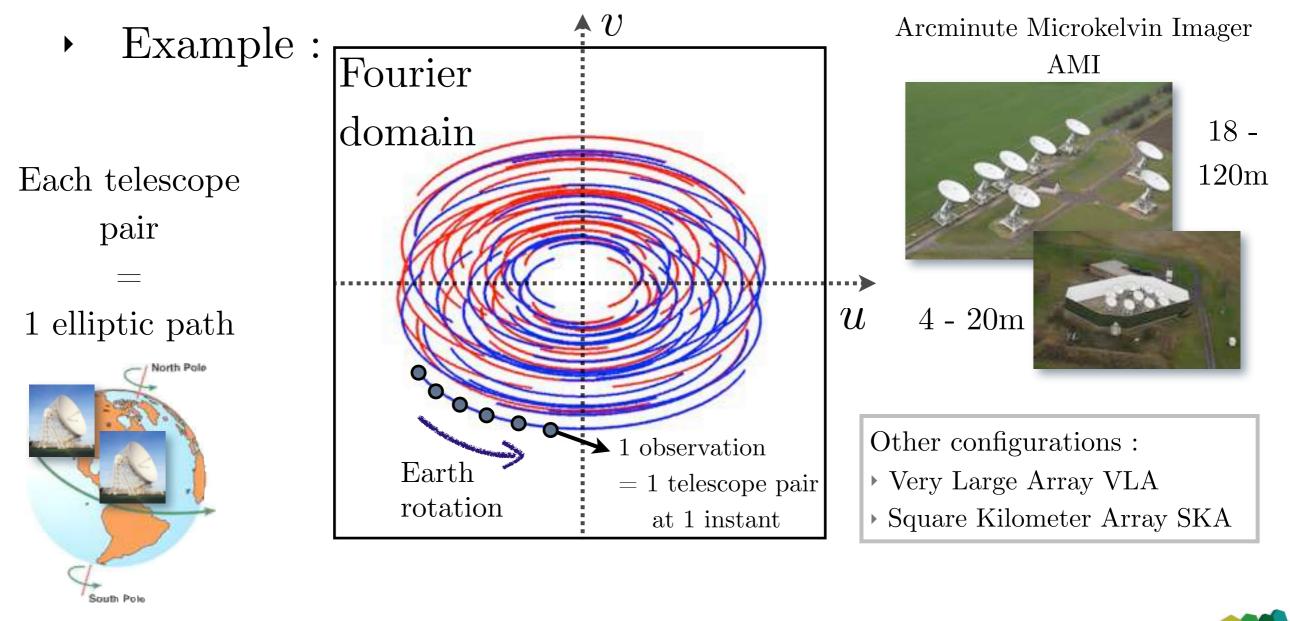






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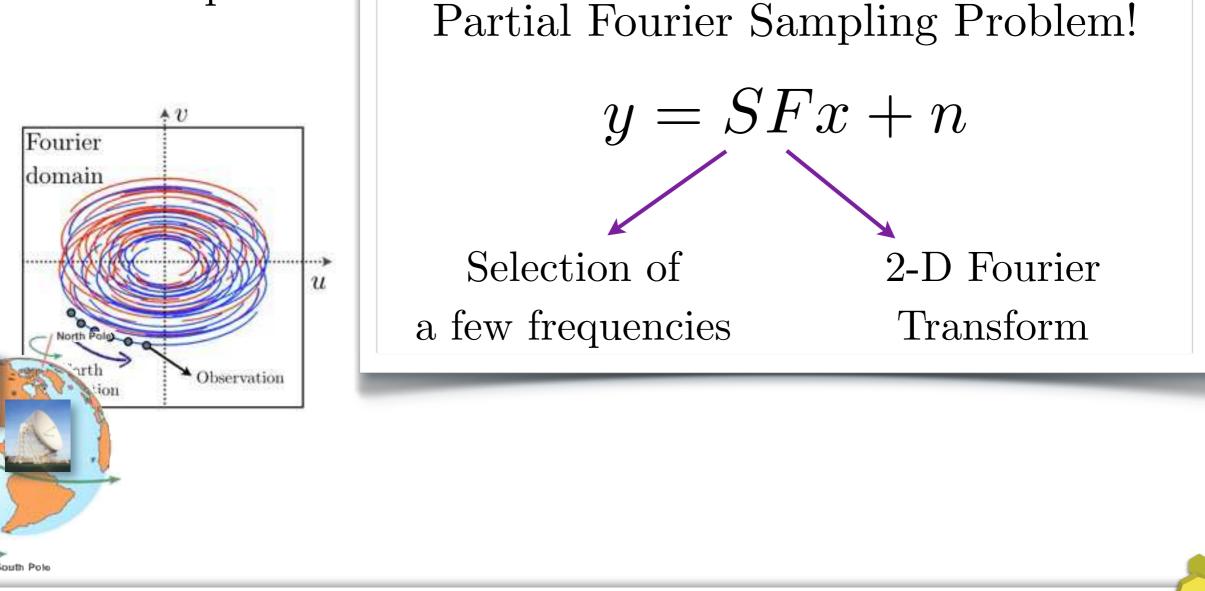
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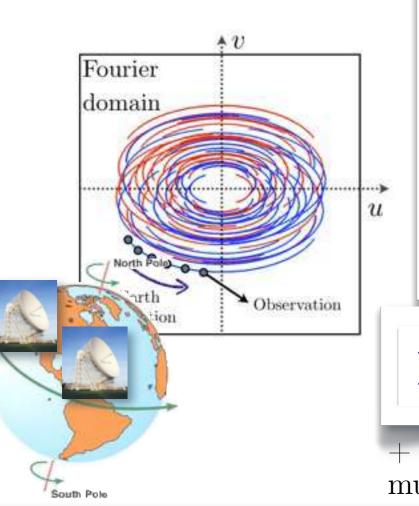
66

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- Example :

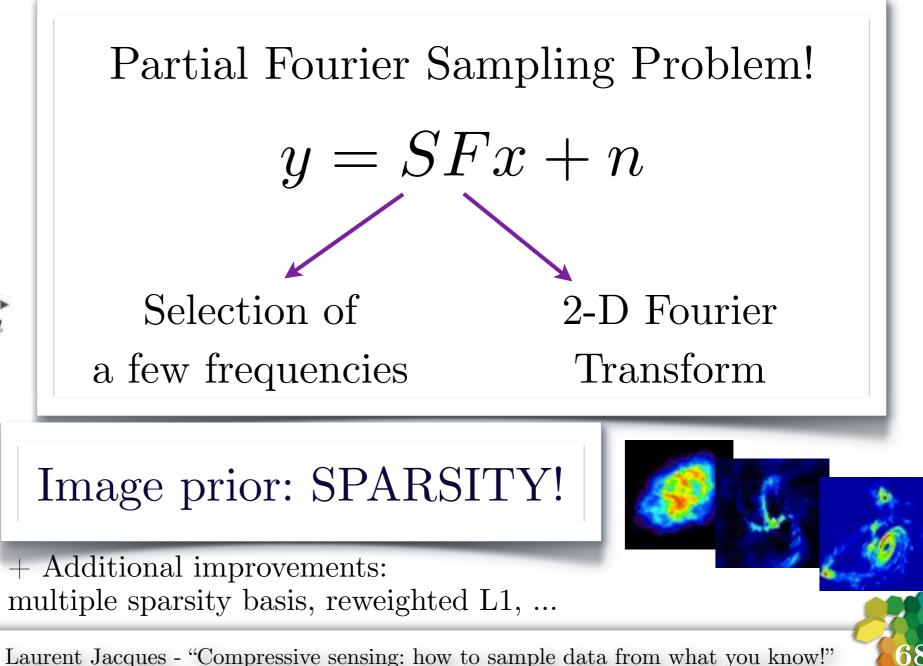
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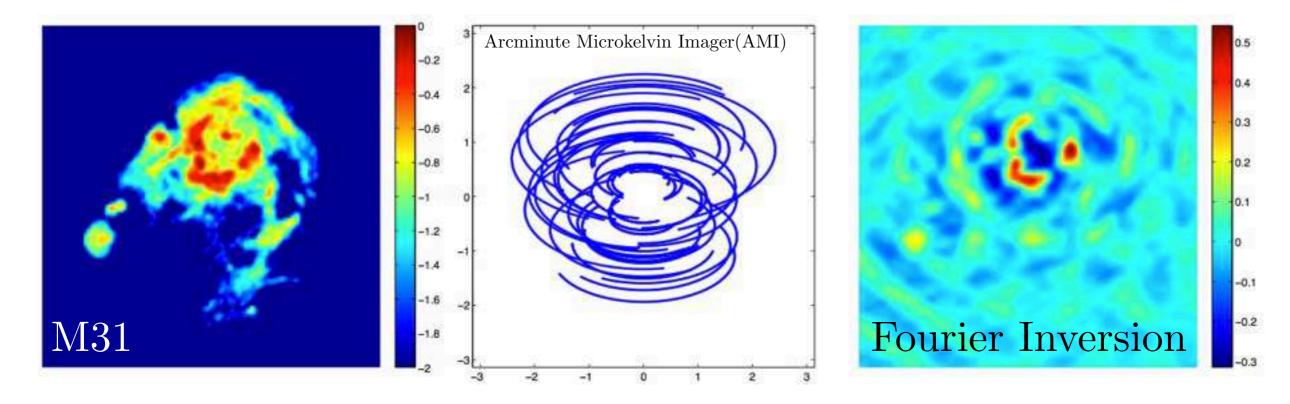


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Reconstruction results

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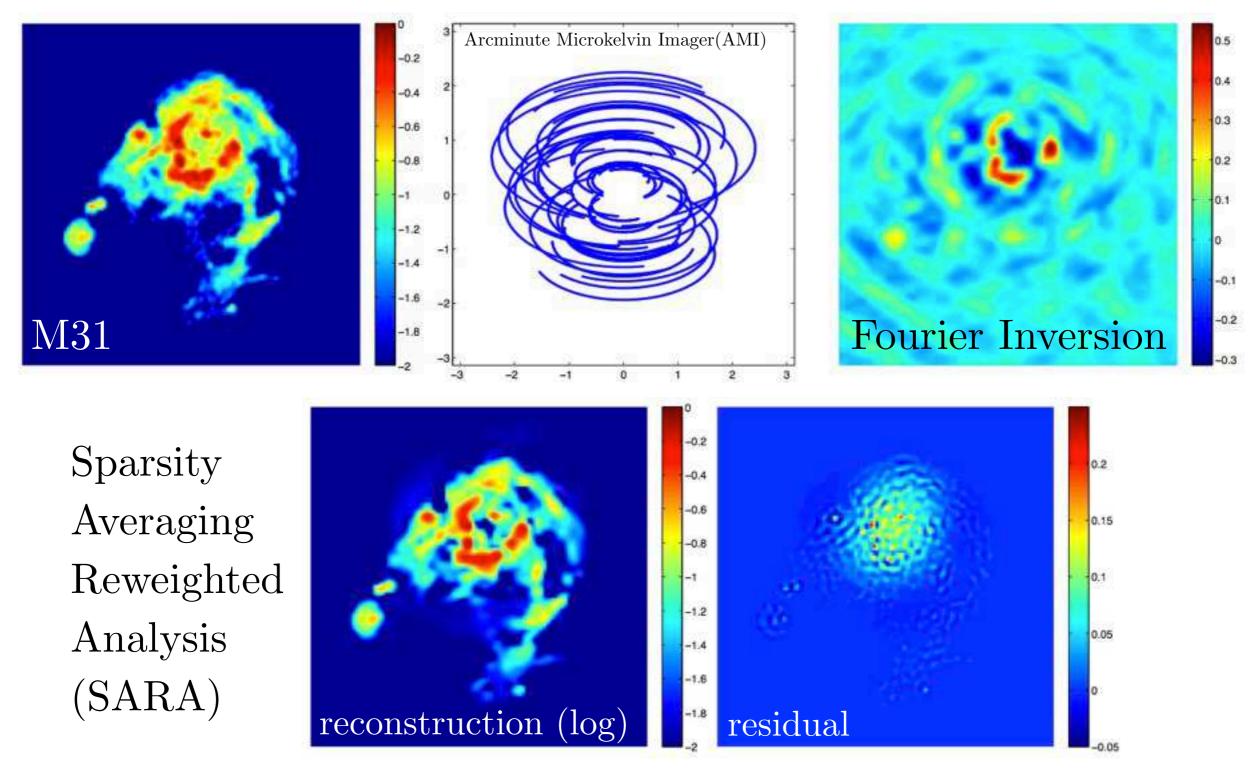


R. Carrillo, J. McEwen, Y. Wiaux, "PURIFY: a new approach to radio-interferometric imaging", Accepted MNRAS, 2014

Laurent Jacques - "Compressive sensing: how to sample data from what you know!"

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# Reconstruction results



R. Carrillo, J. McEwen, Y. Wiaux, "PURIFY: a new approach to radio-interferometric imaging", Accepted MNRAS, 2014

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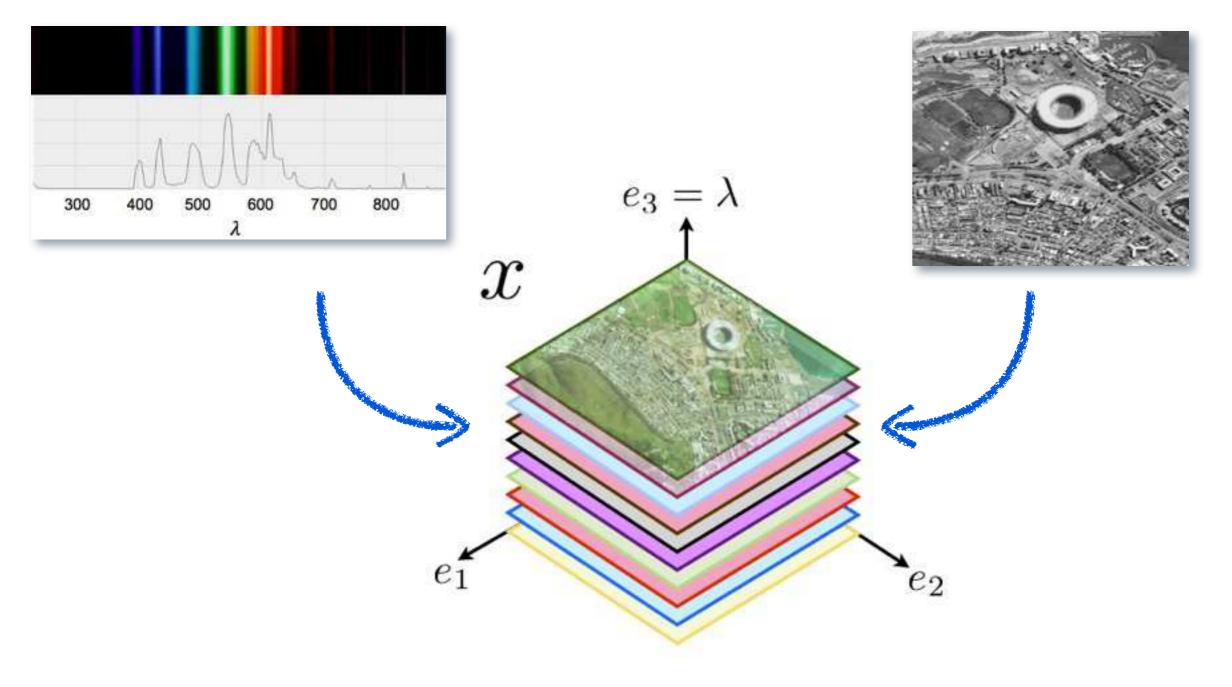
- Compressive imaging appetizer: The Rice single pixel camera
- Other case studies:
  - Radio-interferometry and aperture synthesis
  - Hyperspectral CASSI imaging
  - Highspeed Coded Strobing Imaging







UCL Université catholique • Fusion of spectrometry and imaging

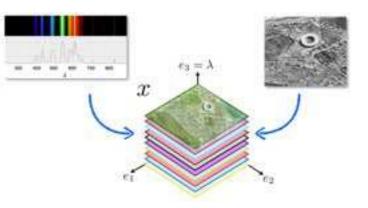




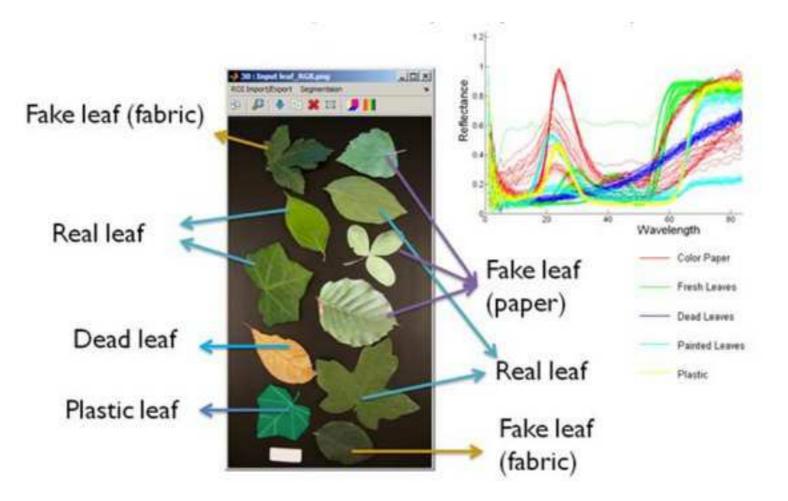
# Hyperspectral imaging

- Fusion of spectrometry and imaging
- Applications:

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material classification/segmentation

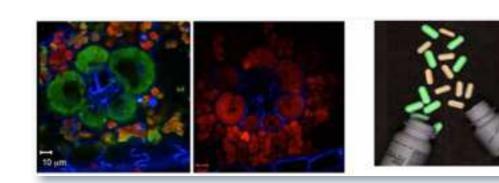


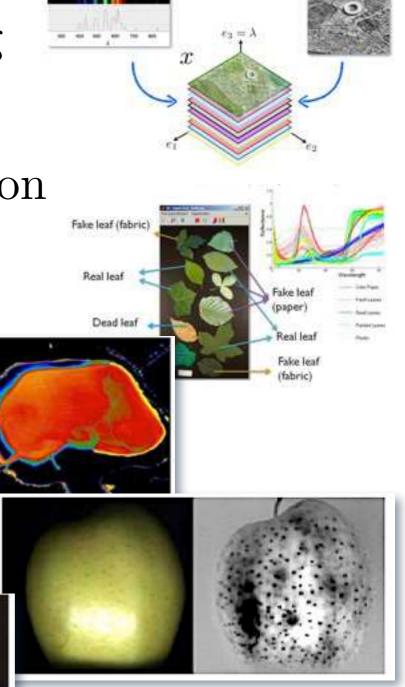
## Hyperspectral imaging

- Fusion of spectrometry and imaging
- Applications:

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- material classification/segmentation
- microscopy/spectroscopy
- counterfeit detection
- environmental monitoring
- skin decease detection





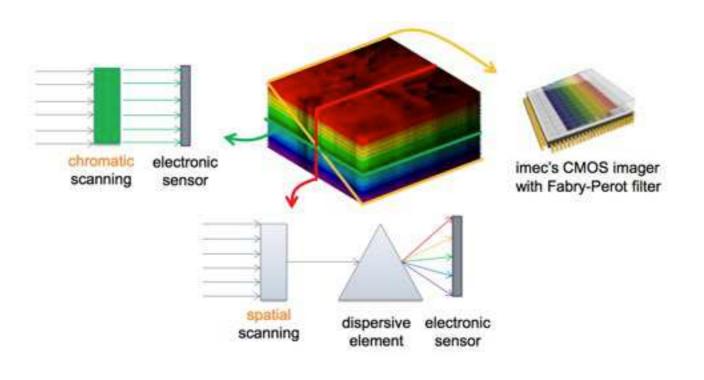
## How is it usually done?

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#### Single filtering Multiplexed filtering chromatic electronic imec's CMOS imager scanning sensor with Fabry-Perot filter spatial dispersive electronic scanning element sensor Line scanning

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# How is it usually done?



#### <u>Issues</u>:

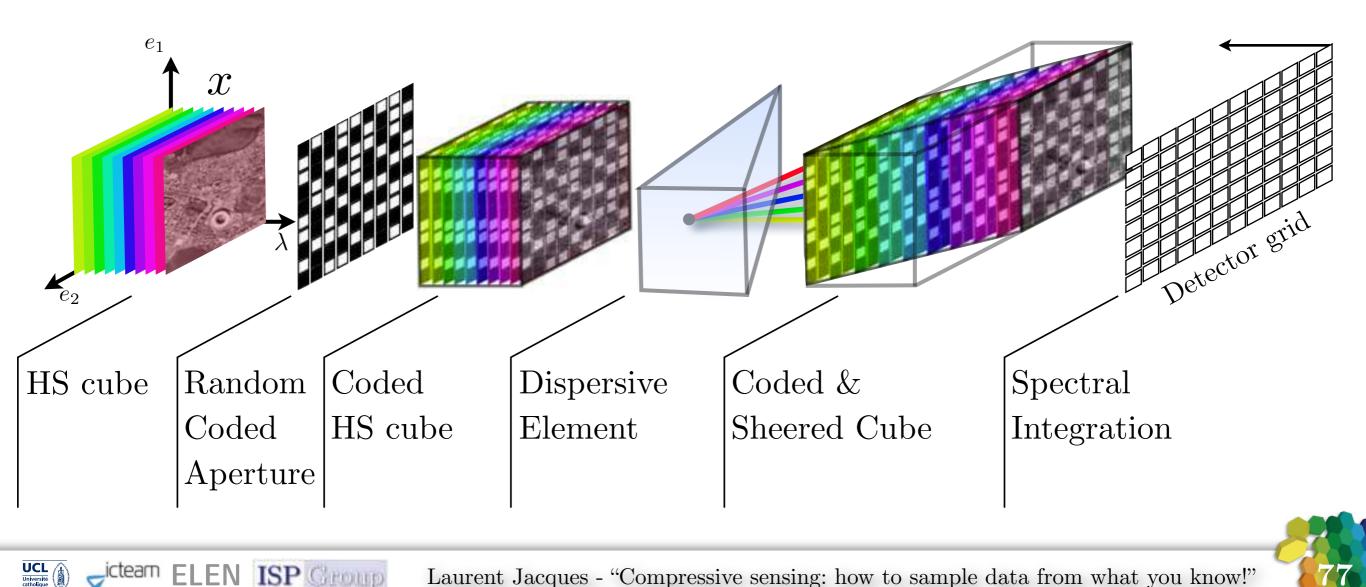
- acquisition time is slow
- low spatial/spectral/temporal resolution

(depending on selected sensing)

- Huge amount of data at sensing
- But "low complexity" (sparse/low-rank) signals

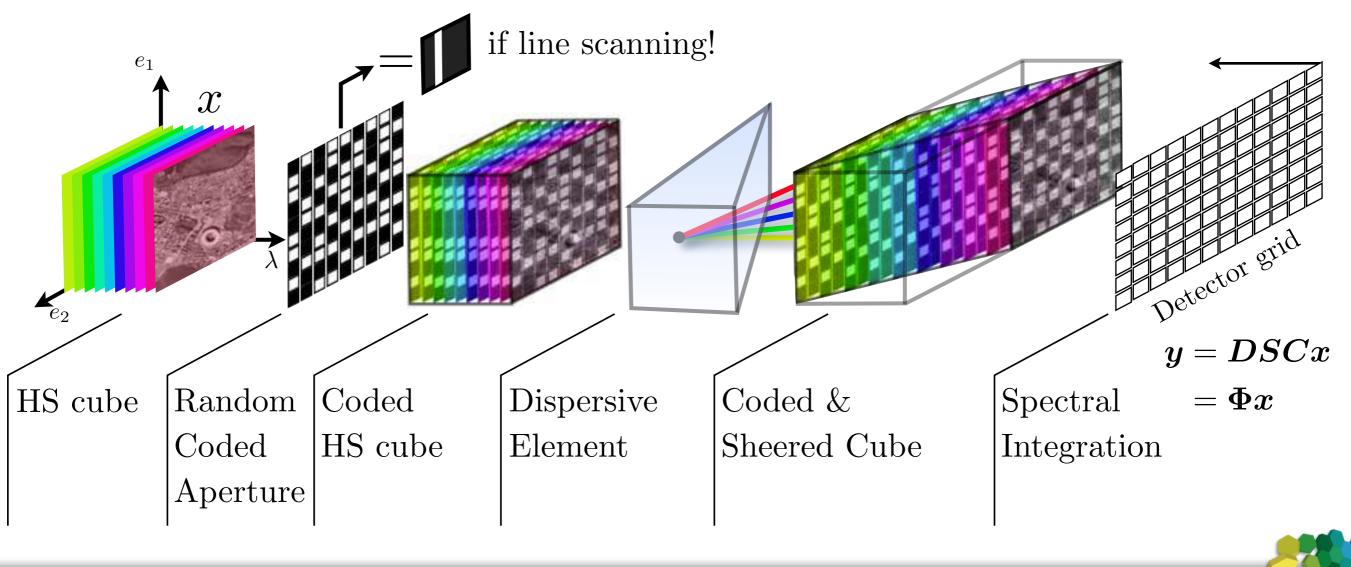


- high-dimensional data = natural field for CS!
- Coded Aperture Snapshot Spectral Imaging (CASSI)
  - Mixing dispersive element + coded aperture

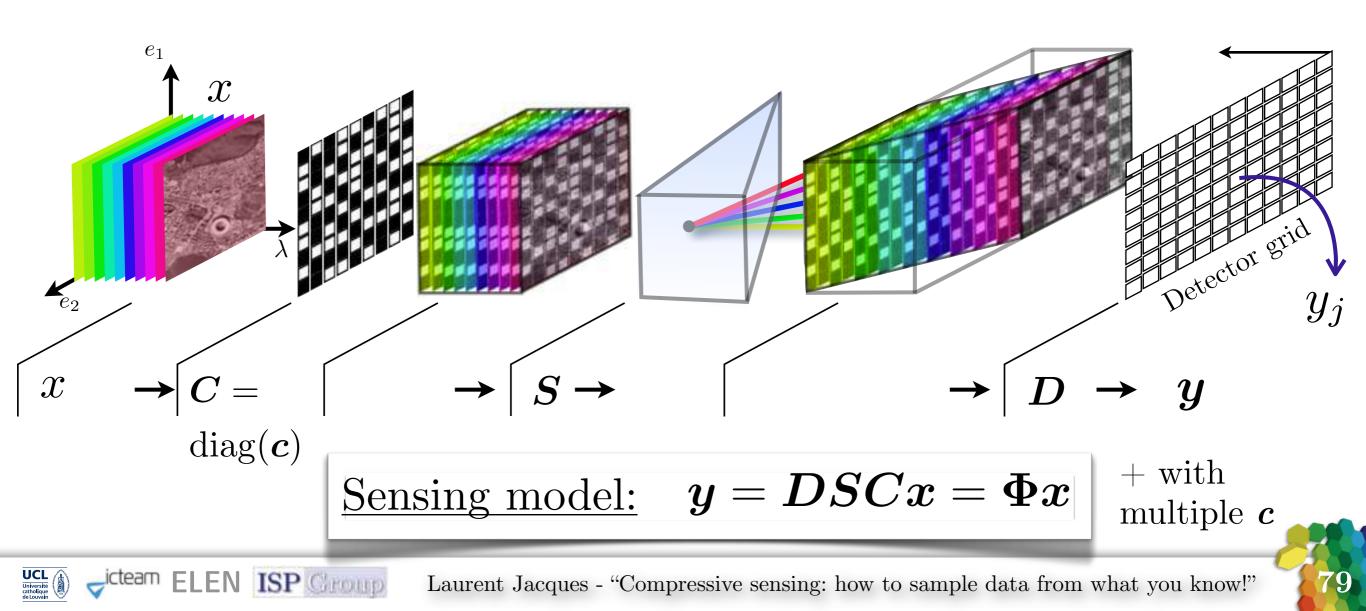


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- high-dimensional data = natural field for CS!
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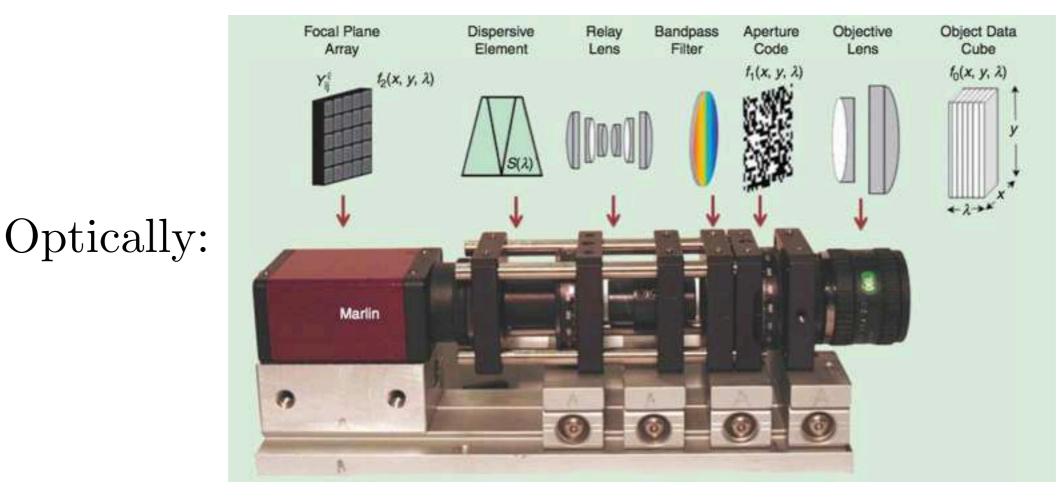
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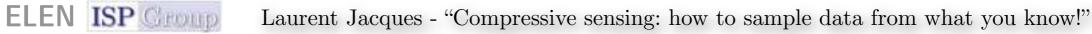
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- high-dimensional data = natural field for CS!
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  - Mixing dispersive element + coded aperture



Gonzalo R. Arce, David J. Brady, Lawrence Carin, Henry Arguello, and David S. Kittle, "Compressive Coded Aperture Spectral Imaging", IEEE Sig. Proc, vol. 1, 2014



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Reconstruction: solving

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 $x^* = \Psi^T(\arg\min\tau \|\alpha\|_1 + \frac{1}{2} \|y - DSC\Psi\alpha\|^2)$ x2-D wavelet  $\Psi = \Psi_1 \otimes \Psi_2$ Symmlet-8  $\Psi_{2}$ DCT

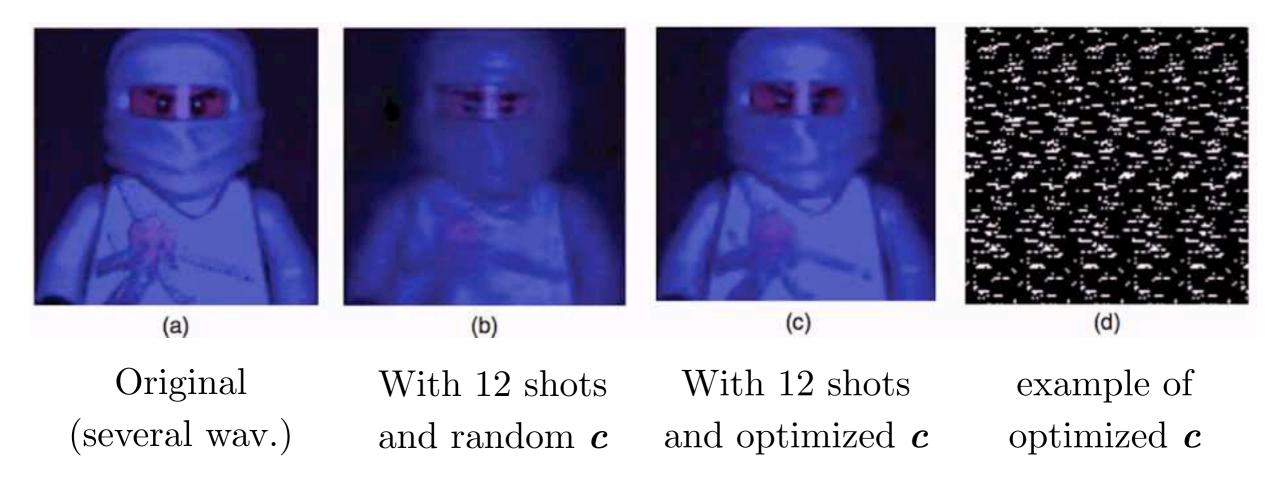
Gonzalo R. Arce, David J. Brady, Lawrence Carin, Henry Arguello, and David S. Kittle, "Compressive Coded Aperture Spectral Imaging", IEEE Sig. Proc, vol. 1, 2014



#### Reconstruction:

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Gonzalo R. Arce, David J. Brady, Lawrence Carin, Henry Arguello, and David S. Kittle, "Compressive Coded Aperture Spectral Imaging", IEEE Sig. Proc, vol. 1, 2014

EN ISP Cromp Laurent Jacques - "Compressive sensing: how to sample data from what you know!"

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- Compressive imaging appetizer: The Rice single pixel camera
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  - Highspeed Coded Strobing Imaging







Imaging high speed object
 lead to blurry image
 if low shutter frequency

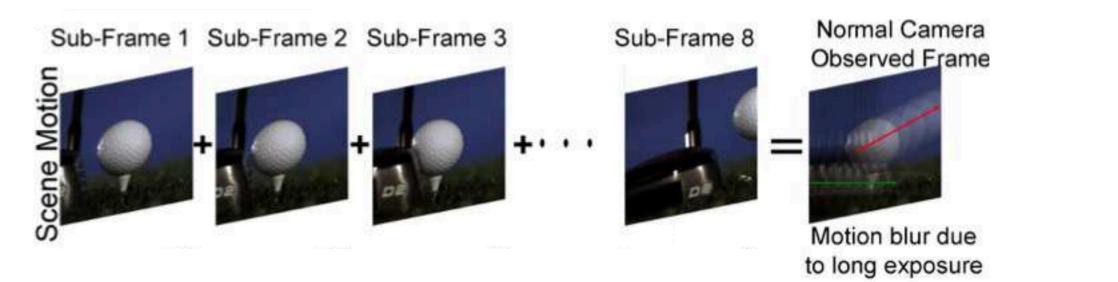


(source: wikipedia)

- But hardware limitation in # fps (e.g., O(20fps) )
- <u>Solution</u>: "Highspeed Coded Strobing Imaging"
  - keep the detector fps rate unchanged
  - and add high rate *coding* of the shutter! (Reddy, Veeraraghavan, Chellappa, ...)







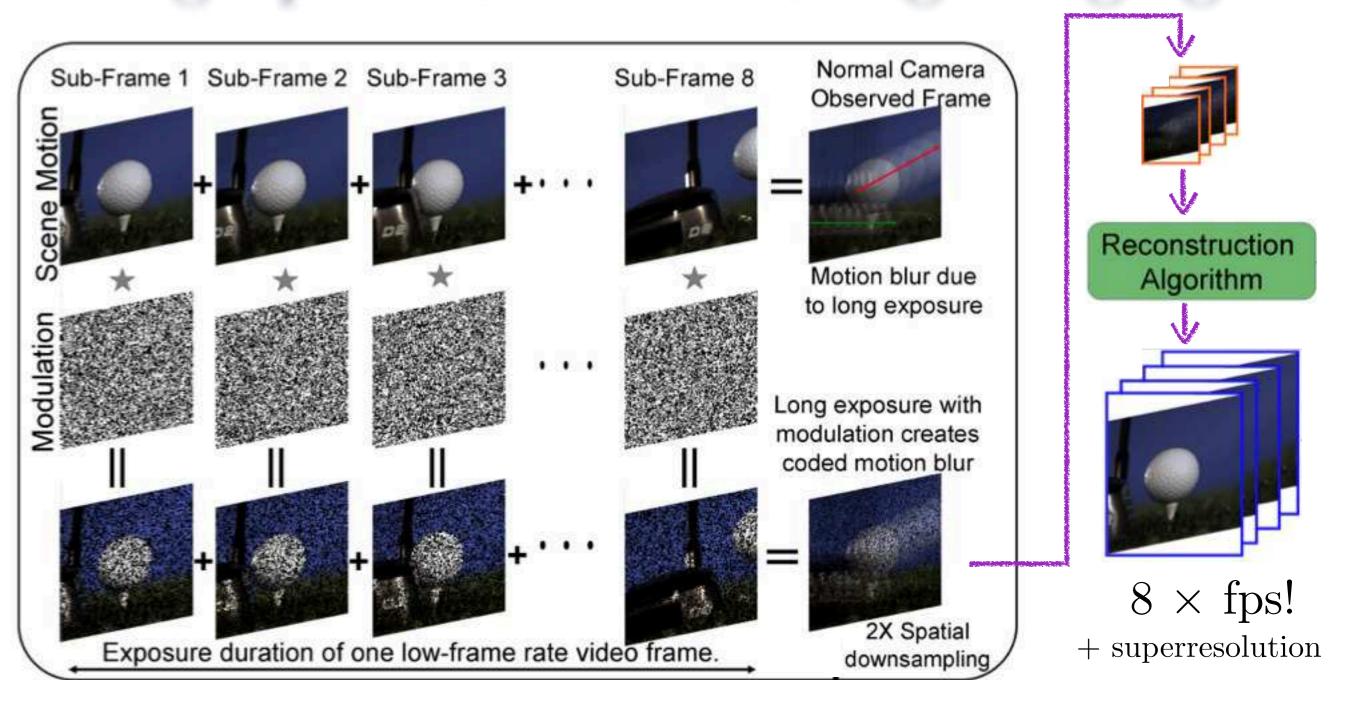
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R. Dikpal, A. Veeraraghavan, and R. Chellappa. "P2C2: Programmable pixel compressive camera for high speed imaging" Computer Vision and Pattern Recognition (CVPR), 2011 IEEE Conference on. IEEE, 2011.



# Highspeed Coded Strobing Imaging



R. Dikpal, A. Veeraraghavan, and R. Chellappa. "P2C2: Programmable pixel compressive camera for high speed imaging" Computer Vision and Pattern Recognition (CVPR), 2011 IEEE Conference on. IEEE, 2011.

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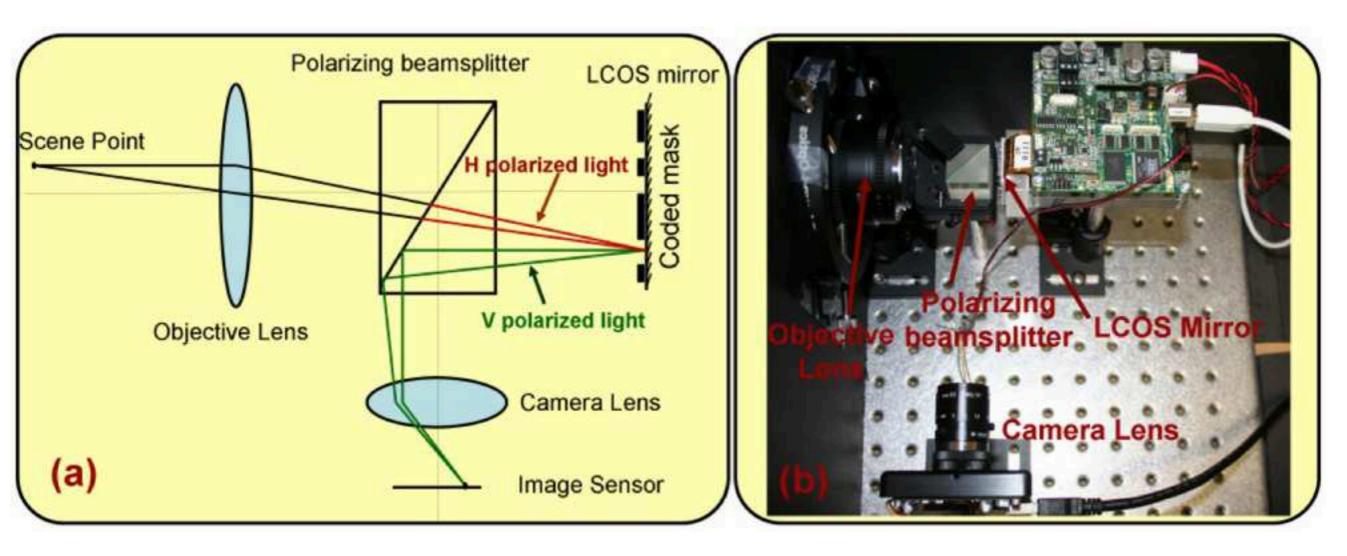
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#### Optically:

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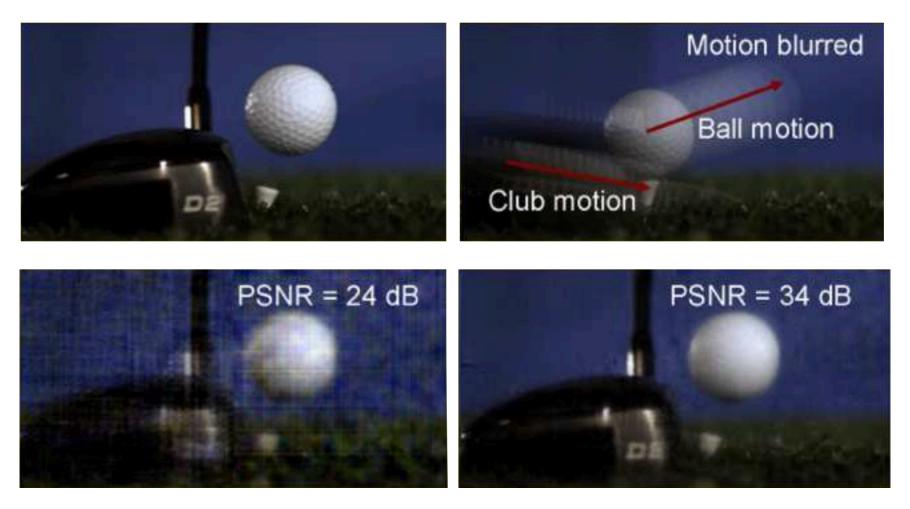


R. Dikpal, A. Veeraraghavan, and R. Chellappa. "P2C2: Programmable pixel compressive camera for high speed imaging" Computer Vision and Pattern Recognition (CVPR), 2011 IEEE Conference on. IEEE, 2011.





Reconstruction: regularized with optical flow



with wavelet prior

+ optical flow reg.

R. Dikpal, A. Veeraraghavan, and R. Chellappa. "P2C2: Programmable pixel compressive camera for high speed imaging" Computer Vision and Pattern Recognition (CVPR), 2011 IEEE Conference on. IEEE, 2011.





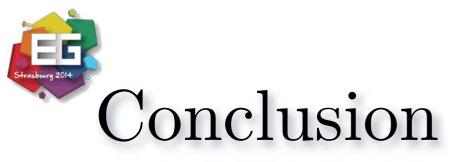


### Conclusions









- Sparsity prior involves new sensing methods:
   e.g., Compressed Sensing, Compressive Imaging.
- ▶ <u>Future</u>:
  - More sensing examples: <u>http://nuit-blanche.blogspot.com</u>
     hyperspectral, network, GPR, Lidar, ... (explosion)
  - Better sparsity prior:
     structured, model-based, mixed-norm (Cevher, Bach, ...)
     co-sparsity/analysis model (Gribonval, Nam, Davies, Elad, Candes)
  - Non-linear sensing models ?
     1-bit CS is one instance, phase recovery (Candès),
     polychromatic CT, ...





• Rice CS Resources page:

http://www-dsp.rice.edu/cs

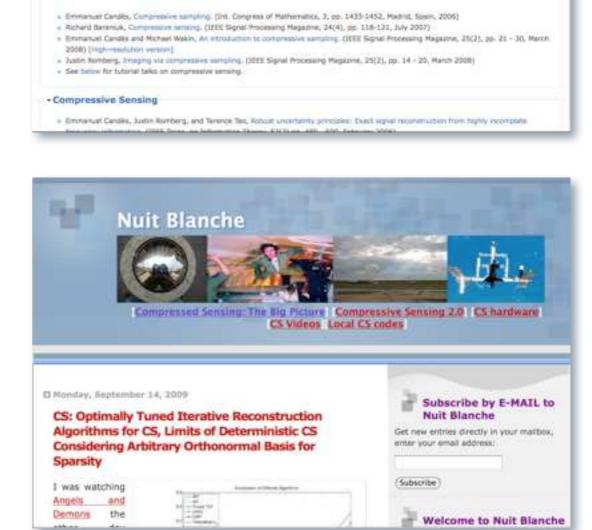
#### • Igor Carron's

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UCL Université catholique "Nuit Blanche" blog:

http://nuit-blanche.blogspot.com

1 CS post/day!



**Compressive Sensing Resources** 

References and Software Most Recent Postings Research at Rice.
The dogma of signal processing maintains that a signal must be sampled at a rate at least twice its highest frequency in order to be represented without

error, However, in gractice, we often compress the data score after sensing, troding off signal representation complexity (bits) for some error (consider 3PDG image contonession in digital comment, for exemple). Clearly, this is westeful of valuable sensing resources. Over the past few years, a new theory of "complexishe sensing" tas begun to emerge, in which the signal is sampled (and simultaneously compressed) at a greatly reduced rate. Complexishe sensing is also referred to in the literature by the terms; compressed sensing, compressive sensing, and sketching/heavy-initiani.



Tutorials



### Thank you!





