

Compressed sensing for the sparse Radon transform

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Joint work with



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Outline

The sparse Radon transform

Compressed sensing

Compressed sensing for the sparse Radon transform



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The Radon transform

$$\mathfrak{Ru}(\theta,s) = \int_{\theta^{\perp}} u(y+s\theta) dy$$





b Domain: $\mathcal{B}_1 = B(0, 1) \subseteq \mathbb{R}^2$



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- Radon transform at fixed angle $\theta \in \mathbb{S}^1$:

$$\mathcal{R}_{\theta} \colon L^{2}(\mathcal{B}_{1}) \to L^{2}(-1,1), \qquad \mathcal{R}_{\theta}\mathfrak{u}(s) = \int_{\theta^{\perp}} \mathfrak{u}(y+s\theta) dy$$



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Radon transform:

$$\mathfrak{R}: L^{2}(\mathfrak{B}_{1}) \to L^{2}(\mathbb{S}^{1} \times [-1, 1]), \qquad \mathfrak{Ru}(\theta, s) = \mathfrak{R}_{\theta}\mathfrak{u}(s)$$



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Radon transform:

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Ill-posedness/inversion:

$$\|\mathfrak{R}\mathfrak{u}\|_{L^2} \asymp \|\mathfrak{u}\|_{H^{-\frac{1}{2}}}$$

$$\mathfrak{R}_{\theta}\mathfrak{u}(s) = \int_{\theta^{\perp}}\mathfrak{u}(y+s\theta)dy, \qquad \theta = \theta_1$$





$$\mathcal{R}_{\theta} \mathfrak{u}(s) = \int_{\theta^{\perp}} \mathfrak{u}(y + s\theta) dy, \qquad \theta = \theta_2$$





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$$\left(\mathfrak{Ru}^{\dagger}(\theta_{1},\cdot),\ldots,\mathfrak{Ru}^{\dagger}(\theta_{m},\cdot)\right),\quad\theta_{1},\ldots,\theta_{m}\overset{i.i.d.}{\sim}\nu\text{ uniform on }\mathbb{S}^{1}$$





► Data:

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 $\mathfrak{u}^{\dagger}\in L^{2}(\mathfrak{B}_{1})$



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- \blacktriangleright Subsampled measurements $\quad \Longrightarrow \quad need \text{ a-priori information on } u^{\dagger}$
- **•** Natural assumption: u^{\dagger} is sparse



(Some) related literature

$$\left(\mathfrak{Ru}^{\dagger}(\theta_{1},\cdot),\ldots,\mathfrak{Ru}^{\dagger}(\theta_{\mathfrak{m}},\cdot)\right)\in L^{2}(-1,1)^{\mathfrak{m}}\qquad\longrightarrow\qquad \mathfrak{u}^{\dagger}\in L^{2}(\mathbb{B}_{1})$$



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Empirical works:

- Siltanen et al, Statistical inversion for medical x-ray tomography with few radiographs, 2003
- ► Hämäläinen et al, Sparse Tomography, 2013
- Jørgensen and Sidky, How little data is enough? Phase-diagram analysis of sparsity-regularized X-ray computed tomography, 2015
- ► Jørgensen, Coban, Lionheart, McDonald and Withers, SparseBeads data: benchmarking sparsity-regularized computed tomography, 2017
- Bubba and Ratti, Shearlet-based regularization in statistical inverse learning with an application to x-ray tomography, 2022



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Theoretical works:



Main question:

number of measurements (sample complexity) $\quad \longleftrightarrow \quad \text{sparsity of } u^\dagger$



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Compressive sensing connects the critical number of projections to the image sparsity, but does not cover CT. Empirical results suggest a similar connection.



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From Hansen, 2017:

We used simulations studies to provide a foundation for the use of sparsity in CT where, unlike compressed sensing, it is not possible to give rigorous proofs.



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Main result at the end!

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SPOILER



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 $m\gtrsim$ sparsity



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- \blacktriangleright Unknown signal: $\boldsymbol{u}^{\dagger} \in \mathbb{R}^{\mathcal{M}}$
- Forward map: $A : \mathbb{R}^M \to \mathbb{R}^m$ linear
- $\blacktriangleright (A\mathfrak{u})_{\mathfrak{l}} = \langle \mathfrak{u}, \psi_{\mathfrak{l}} \rangle, \mathfrak{l} = 1, \dots, \mathfrak{m}$



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Measured frequencies



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Problem:



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Solution: consider only sparse u^\dagger



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- \blacktriangleright the number of measurements is $m \leqslant \mathcal{M}$
- example: A = subsampled Fourier transform, $\psi_1 =$ trigonometric polynomials (MRI)

Problem: given $y := Au^{\dagger}$, retrieve the signal u^{\dagger}

Issue: **impossible** when $\mathfrak{m} \ll M$

Solution: consider only sparse u^{\dagger} , and retrieve u^{\dagger} in a nonlinear fashion



• $\{\phi_n\}_{n=1}^M$: orthonormal basis of \mathbb{R}^M



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- If $\|\Phi u\|_0 \coloneqq #\{n \in \mathbb{N}: (\Phi u)_n \neq 0\}$, then

 $\Sigma_s \coloneqq \{ u \in \mathbb{R}^M : \| \Phi u \|_0 \leqslant s \}$ is called the set of *s*-sparse signals



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► In practice, **compressibility**:

 $u = v + \text{small}, \quad v \in \Sigma_s.$



Real-world signals are compressible



Figure: Left: original image - Right: image obtained (roughly) by keeping only the 1% largest coefficients with respect to a discrete wavelet basis (JPEG-2000 compression standard)



- $\blacktriangleright \ \mathfrak{u}^{\dagger} \in \mathbb{R}^{\mathcal{M}}$: unknown signal
- \mathfrak{u}^{\dagger} is s-sparse w.r.t. $\{\Phi_n\}_n$
- $(Au)_l = \langle u, \psi_l \rangle$, l = 1, ..., m: subsampled isometry



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Theorem If

 $m\gtrsim s\cdot \textit{log factors}$



³S. Foucart, H. Rauhut. A mathematical introduction to compressive sensing. 2013.

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then, with high probability,

 $\mathfrak{u}^\dagger = \mathfrak{u}_*$



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$$\begin{pmatrix} \Re \mathfrak{u}^{\dagger}(\theta_1,\cdot),\ldots, \Re \mathfrak{u}^{\dagger}(\theta_m,\cdot) \end{pmatrix} \in L^2(-1,1)^m \quad \longrightarrow \quad \mathfrak{u}^{\dagger} \in L^2(\mathcal{B}_1)$$
obstacles:



Main

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Pointwise values (aka interpolation) vs. scalar products



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Check: the whole theory still works



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1. Forward map ${\mathfrak R}$ affects sparsity

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- 1. Forward map ${\mathfrak R}$ affects sparsity
- 2. Ill-posed problem⁴



► A priori assumption: u[†] is s-sparse/compressible



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- **Problem:** for general F, Fu^{\dagger} might not be *s*-sparse w.r.t. a reasonable dictionary
- Solution: many dictionaries and operators of interest are 'compatible'



1. Forward map $\ensuremath{\mathcal{R}}$ affects sparsity: quasi-diagonalization

• For $b = \frac{1}{2}$, the forward map \mathcal{R} satisfies

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• the family $(\phi_{j,n})_{j,n}$ (e.g.: wavelets) satisfies a Littlewood-Paley property⁶:

$$\sum_{j,n} 2^{-2\mathfrak{b} j} |\langle \mathfrak{u}, \varphi_{j,n} \rangle|^2 \asymp \|\mathfrak{u}\|_{H^{-\mathfrak{b}}}^2, \quad \mathfrak{u} \in L^2(\mathcal{B}_1)$$


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> Then we have a **quasi-diagonalization property**:

$$\|\mathfrak{R} u\|^2 \asymp \sum_{j,\mathfrak{n}} 2^{-2\mathfrak{b} j} |\langle u, \varphi_{j,\mathfrak{n}} \rangle|^2$$



⁶S. Mallat. A Wavelet Tour of Signal Processing. The Sparse Way, 2009

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1. Forward map ${\mathfrak R}$ affects sparsity: quasi-diagonalization

• For $b = \frac{1}{2}$, the forward map \mathcal{R} satisfies

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- $\blacktriangleright~$ Information on sparsity of $\mathfrak{u}^{\dagger} \Rightarrow$ information on $\mathfrak{R}\mathfrak{u}^{\dagger}$

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⁶S. Mallat. A Wavelet Tour of Signal Processing. The Sparse Way, 2009

Classical CS: Restricted Isometry Property (RIP)

$$(1-\delta)\|u\|^2\leqslant \|Au\|_2^2\leqslant (1+\delta)\|u\|^2,\quad u\in \Sigma_s$$

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Then, with high probability,

$$\mathfrak{u}_* = \mathfrak{u}$$



A few comments

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- compressed sensing and interpolation simultaneously
- Hilbert space-valued measurements
- ill-posed inverse problems



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> This theorem is a particular case of an abstract result dealing with:

- compressed sensing and interpolation simultaneously
- Hilbert space-valued measurements
- ill-posed inverse problems
- ► Explicit estimates with
 - noisy data
 - compressible (and not sparse) u^{\dagger}
 - regularization with sampling: $\mathbf{m}=\mathbf{m}(\text{noise})$



Conclusions

Past

- ▶ Rigorous theory of compressed sensing for subsampled isometries (e.g. MRI)
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Future

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- ► Fan-beam geometry
- \blacktriangleright Wavelets \rightarrow shearlets, curvelets, etc.
- Generalisation to other ill-posed problems
- Nonlinear problems
- Compressed sensing with generative models