

# Approximate Strang-Fix: Sparse Sampling with any Acquisition Device

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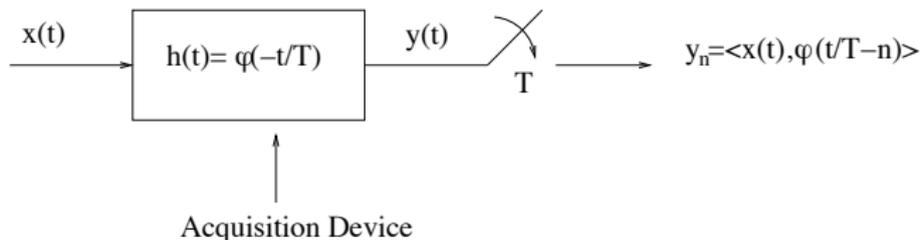
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<sup>1</sup>This research is supported by European Research Council ERC, project 277800 (RecoSamp)



## Problem Statement

You are given a class of functions. You have a sampling device. Given the measurements  $y_n = \langle x(t), \varphi(t/T - n) \rangle$ , you want to reconstruct  $x(t)$ .

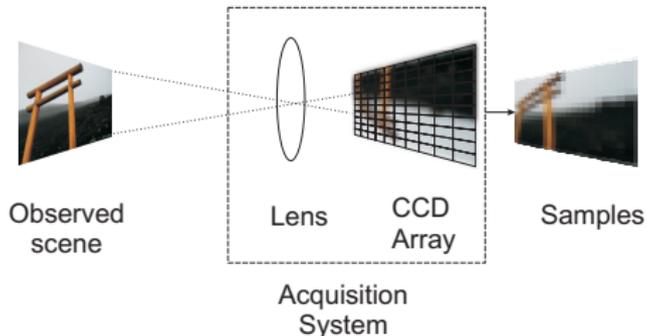


Natural questions:

- ▶ When is there a one-to-one mapping between  $x(t)$  and  $y_n$ ?
- ▶ What signals can be sampled and what kernels  $\varphi(t)$  can be used?
- ▶ What reconstruction algorithm?



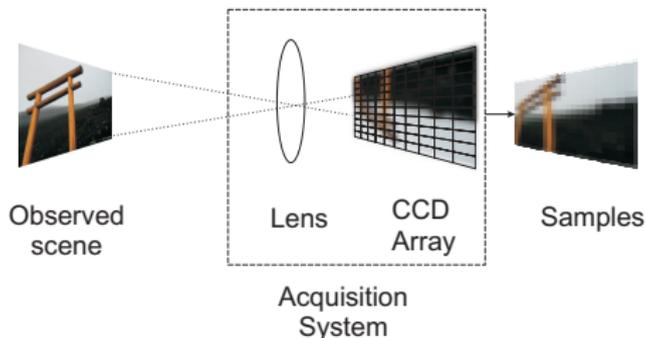
## Problem Statement



- ▶ The low-quality lens blurs the images.
- ▶ The images are sampled by the CCD array. images.



## Problem Statement

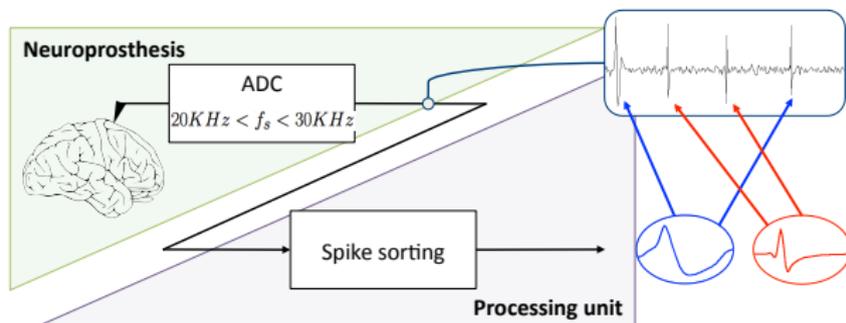


- ▶ The world is analogue (audio, images, sound, brain), but computation is digital
- ▶ If you like sparsity, you need 'analogue' sparsity models
- ▶ The sampling kernel is the bridge between these two worlds

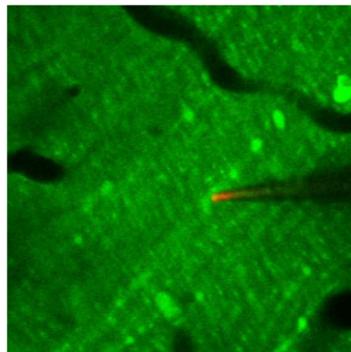
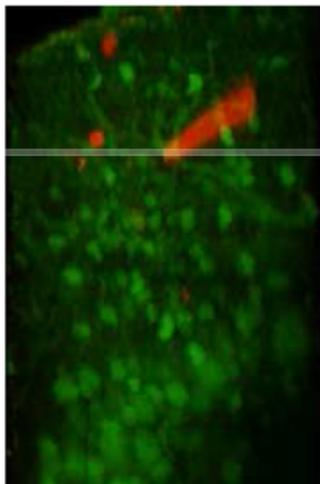


## Motivation: Sampling Everywhere

### Applications in Neuroscience

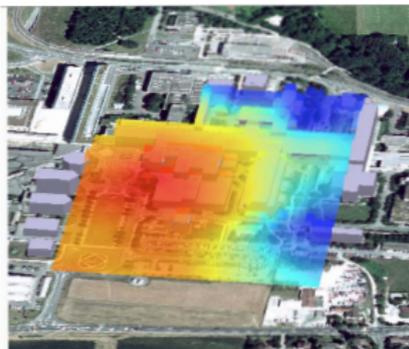


## Neural Activity Detection



## Motivation: Sampling Everywhere

Sensor networks

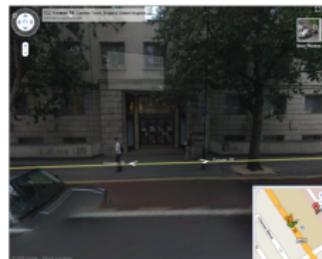
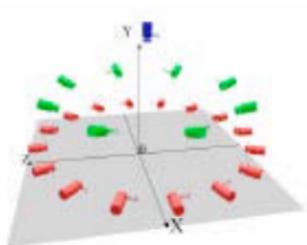


- ▶ The source (phenomenon) is distributed in space and time.
- ▶ The phenomenon is sampled in space (finite number of sensors) and time.



## Motivation: Free Viewpoint Video

Multiple cameras are used to record a scene or an event. Users can freely choose an arbitrary viewpoint for 3D viewing.



- ▶ This is a multi-dimensional sampling and interpolation problem.

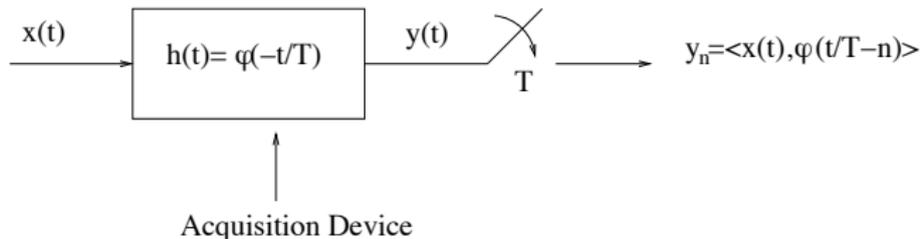


## Outline

- ▶ Sampling Kernels and Strang-Fix Conditions
- ▶ From Samples to Signals
  - ▶ Traditional FRI Sampling
  - ▶ e-MOMS (Maximum Order Minimum Support Kernels)
  - ▶ Applications in Image Super-Resolution
- ▶ Approximate Strang-Fix
- ▶ Sparse Sampling with any Kernel
- ▶ Application in Neuroscience
- ▶ Conclusions and Outlook



## Sampling Kernels



- ▶ Given by nature
  - ▶ Diffusion equation, Green function. Ex: sensor networks.
- ▶ Given by the set-up
  - ▶ Designed by somebody else. Ex: Hubble telescope, digital cameras.
- ▶ Given by design
  - ▶ Pick the best kernel. Ex: engineered systems.

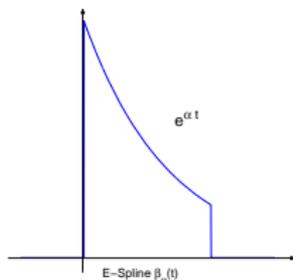


## Sampling Kernels

Any kernel  $\varphi(t)$  that can reproduce exponentials:

$$\sum_n c_{m,n} \varphi(t - n) = e^{\alpha_m t}, \quad \alpha_m = \alpha_0 + m\lambda \text{ and } m = 0, 1, \dots, L.$$

This includes any composite kernel of the form  $\gamma(t) * \beta_{\vec{\alpha}}(t)$  where  $\beta_{\vec{\alpha}}(t) = \beta_{\alpha_0}(t) * \beta_{\alpha_1}(t) * \dots * \beta_{\alpha_L}(t)$  and  $\beta_{\alpha_i}(t)$  is an Exponential Spline of first order [UnserB:05].



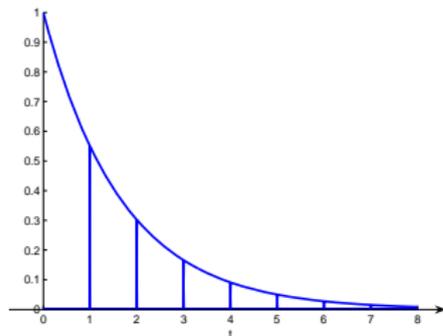
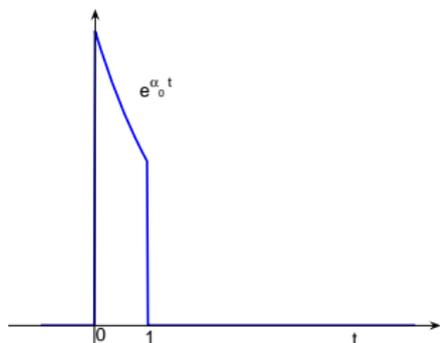
$$\beta_{\alpha}(t) \Leftrightarrow \hat{\beta}(\omega) = \frac{1 - e^{\alpha - j\omega}}{j\omega - \alpha}$$

Notice:

- ▶  $\alpha$  can be complex.
- ▶ E-Spline is of compact support.
- ▶ E-Spline reduces to the classical polynomial spline when  $\alpha = 0$ .



## Exponential Reproducing Kernels



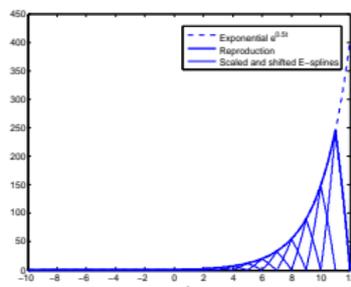
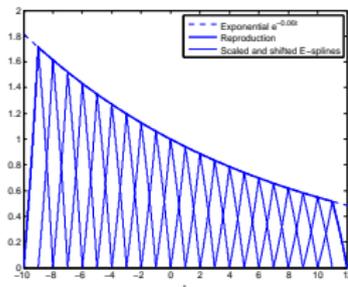
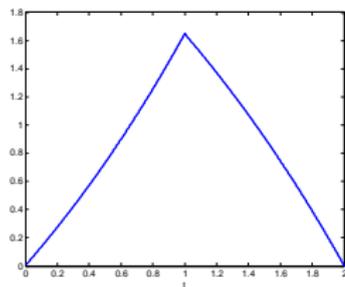
The E-spline of first order  $\beta_{\alpha_0}(t)$  reproduces the exponential  $e^{\alpha_0 t}$ :

$$\sum_n c_{0,n} \beta_{\alpha_0}(t - n) = e^{\alpha_0 t}.$$

In this case  $c_{0,n} = e^{\alpha_0 n}$ . In general,  $c_{m,n} = c_{m,0} e^{\alpha_m n}$ .



## Exponential Reproducing Kernels



Here the E-spline is of second order and reproduces the exponential  $e^{\alpha_0 t}$ ,  $e^{\alpha_1 t}$ : with  $\alpha_0 = -0.06$  and  $\alpha_1 = 0.5$ .



## Exponential Reproducing Kernels

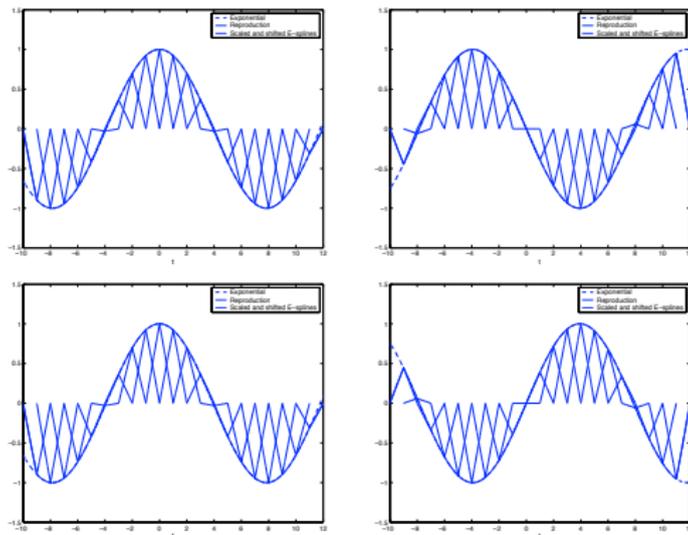
- ▶ The exponent  $\alpha$  of the E-splines can be complex. This means  $\beta_\alpha(t)$  can be a complex function.
- ▶ However if pairs of exponents are chosen to be complex conjugate then the spline stays real.
- ▶ Example:

$$\beta_{\alpha_0+j\omega_0}(t) * \beta_{\alpha_0-j\omega_0}(t) = \begin{cases} \frac{\sin \omega_0 t}{\omega_0} e^{\alpha_0 t} & 0 \leq t < 1 \\ -\frac{\sin \omega_0(t-2)}{\omega_0} e^{\alpha_0 t} & 1 \leq t < 2 \\ 0 & \text{Otherwise} \end{cases}$$

When  $\alpha_0 = 0$  (i.e., purely imaginary exponents), the spline is called trigonometric spline.



## Exponential Reproducing Kernels



Here  $\vec{\alpha} = (-j\omega_0, j\omega_0)$  and  $\omega_0 = 0.2$ .  $\sum_n c_{n,m} \beta_{\vec{\alpha}}(t-n) = e^{jm\omega_0 t}$   $m = -1, 1$ .

**Notice:**  $\beta_{\vec{\alpha}}(t)$  is a real function, but the coefficients  $c_{m,n}$  are complex.



## Generalised Strang-Fix Conditions

A function  $\varphi(t)$  can reproduce the exponential:

$$e^{\alpha_m t} = \sum_n c_{m,n} \varphi(t - n)$$

if and only if

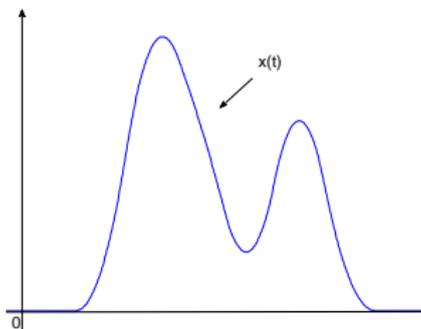
$$\hat{\varphi}(\alpha_m) \neq 0 \text{ and } \hat{\varphi}(\alpha_m + j2\pi l) = 0 \quad l \in \mathbb{Z} \setminus \{0\}$$

where  $\hat{\varphi}(s)$  is the bilateral Laplace transform of  $\varphi(t)$ .

Also note that  $c_{m,n} = c_{m,0} e^{\alpha_m n}$  with  $c_{m,0} = \hat{\varphi}(\alpha_m)^{-1}$ .



## From Samples to Signals



- ▶ Consider any  $x(t)$  with  $t \in [0, N)$  and sampling period  $T = 1$ .
- ▶ The sampling kernel  $\varphi(t)$  satisfies

$$\sum_n c_{m,n} \varphi(t - n) = e^{\alpha_m t} \quad m = 1, \dots, L,$$

- ▶ We want to retrieve  $x(t)$ , from the samples  $y_n = \langle x(t), \varphi(t - n) \rangle$ ,  $n = 0, 1, \dots, N - 1$ .



## From Samples to Signals

We have that

$$\begin{aligned} s_m &= \sum_{n=0}^{N-1} c_{m,n} y_n \\ &= \langle x(t), \sum_{n=0}^{N-1} c_{m,n} \varphi(t-n) \rangle \\ &= \int_{-\infty}^{\infty} x(t) e^{\alpha_m t} dt, \quad m = 1, \dots, L. \end{aligned}$$

- ▶  $s_m$  is the bilateral Laplace transform of  $x(t)$  evaluated at  $\alpha_m$ .
- ▶ When  $\alpha_m = j\omega_m$  then  $s_m = \hat{x}(j\omega_m)$  where  $\hat{x}(j\omega)$  is the Fourier transform of  $x(t)$ .



## From Samples to Signals

- ▶ Consider signals which are completely specified by a finite number of free parameters
- ▶ This is an 'analogue' sparsity model
- ▶ For classes of **parametrically** sparse signals there is a one-to-one mapping between samples and signal:

$$x(t) \Leftrightarrow \hat{x}(j\omega_m) \quad m = 1, 2, \dots, L$$

- ▶ The number  $d$  of degrees of freedom of the signal must satisfy  $d \leq L$



## Sampling Streams of Diracs

- ▶ Assume  $x(t)$  is a stream of  $K$  Diracs on the interval of size  $N$ :  
 $x(t) = \sum_{k=0}^{K-1} x_k \delta(t - t_k)$ ,  $t_k \in [0, N)$ .
- ▶ We restrict  $\alpha_m = \alpha_0 + m\lambda$   $m = 1, \dots, L$  and  $L \geq 2K$ .
- ▶ We have  $N$  samples:  $y_n = \langle x(t), \varphi(t - n) \rangle$ ,  $n = 0, 1, \dots, N-1$ :
- ▶ We obtain

$$\begin{aligned} s_m &= \sum_{n=0}^{N-1} c_{m,n} y_n \\ &= \int_{-\infty}^{\infty} x(t) e^{\alpha_m t} dt, \\ &= \sum_{k=0}^{K-1} x_k e^{\alpha_m t_k} \\ &= \sum_{k=0}^{K-1} \hat{x}_k e^{\lambda m t_k} = \sum_{k=0}^{K-1} \hat{x}_k u_k^m, \quad m = 1, \dots, L. \end{aligned}$$



## Prony's Method

- ▶ The quantity

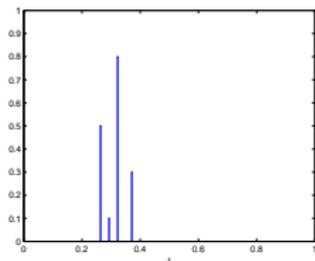
$$s_m = \sum_{k=0}^{K-1} \hat{x}_k u_k^m, \quad m = 1, \dots, L$$

is a sum of exponentials.

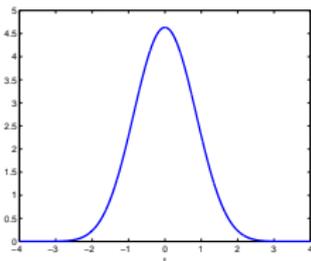
- ▶ Retrieving the locations  $u_k$  and the amplitudes  $\hat{x}_k$  from  $\{s_m\}_{m=1}^L$  is a classical problem in spectral estimation and was first solved by Gaspard de Prony in 1795.
- ▶ Given the pairs  $\{u_k, \hat{x}_k\}$ , then  $t_k = (\ln u_k)/\lambda$  and  $x_k = \hat{x}_k/e^{\alpha_0 t_k}$ .



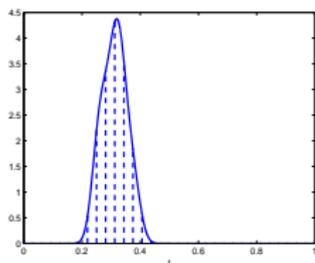
## Sampling Streams of Diracs: Numerical Example



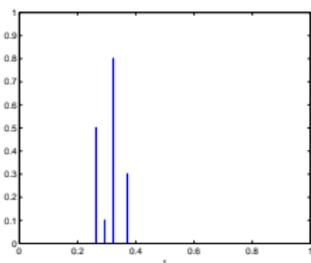
(a) Original Signal



(b) Sampling Kernel ( $\beta_7(t)$ )



(c) Samples

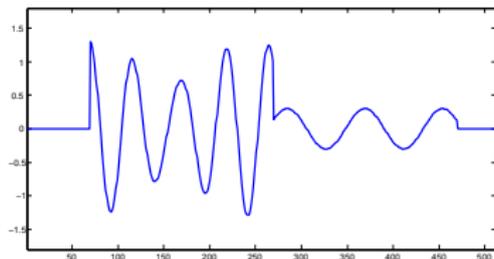


(d) Reconstructed Signal

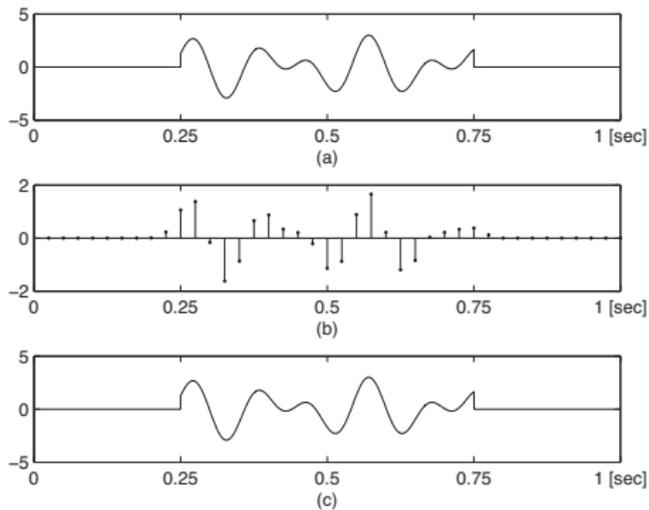


## Sparse Sampling: Extensions

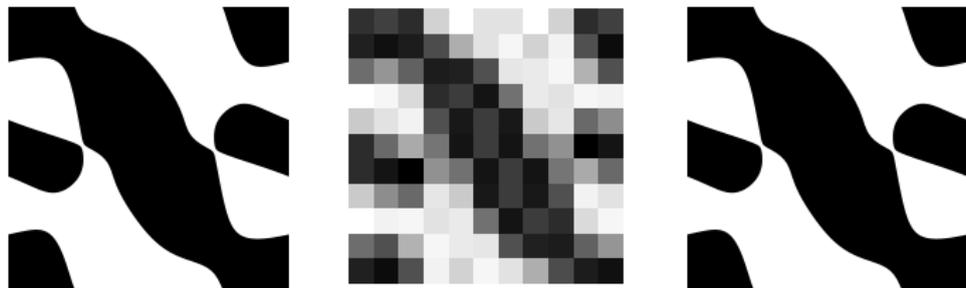
Using variations of Prony's method other signals can be sampled such as for example piecewise sinusoidal signals [BerentDragotti:10].



## Numerical Example



## Sampling 2-D domains



The curve is implicitly defined through the equation [PanBluDragotti:11]:

$$f(x, y) = \sum_{k=1}^K \sum_{i=1}^I b_{k,i} e^{-j2\pi xk/M} e^{-j2\pi yi/N} = 0.$$

The coefficients  $b_{k,i}$  are the only free parameters in the model.



## Sampling 2-D domains



samples



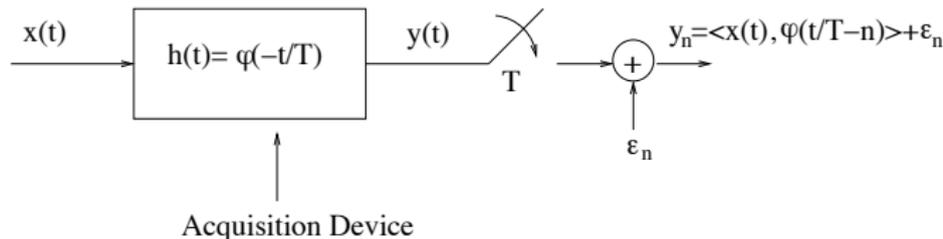
interpolation



inter+ curve constraint



## Robust Sparse Sampling



- ▶ The measurements are noisy
- ▶ The noise is additive and i.i.d. Gaussian
- ▶ Many robust versions of Prony's method exist (e.g., Cadzow, matrix pencil)



## Robust Sparse Sampling: Best Kernel

The exponential reproducing kernel has the following form

$$\varphi(t) = \gamma(t) * \beta_{\bar{\alpha}}(t).$$

How should we choose  $\gamma(t)$  and  $\alpha_m$ ,  $m = 1, \dots, L$  so as to minimize the effect of noise?

Let  $Y = (y_0, y_1, \dots, y_{N-1})^T$  and  $S = (s_1, s_2, \dots, s_L)^T$ , in the noiseless case:

$$S = \mathbf{C}Y.$$

When additive noise is present

$$\hat{S} = \mathbf{C}Y + \mathbf{C}\epsilon.$$

Here  $\mathbf{C}$  is the  $L \times N$  matrix of the exponential reproducing coefficients

$$c_{m,n} = c_{m,0}e^{\alpha_m n}.$$



## Robust Sparse Sampling: Best Kernel (cont'd)

- ▶ We want a well-conditioned  $\mathbf{C}$ .
- ▶ Since  $c_{m,n} = c_{m,0}e^{\alpha_m n}$ :

$$\mathbf{C} = \begin{pmatrix} c_{1,0} & 0 & \cdots & 0 \\ 0 & c_{2,0} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & c_{L,0} \end{pmatrix} \begin{pmatrix} 1 & e^{\alpha_1} & \cdots & e^{\alpha_1(N-1)} \\ 1 & e^{\alpha_2} & \cdots & e^{\alpha_2(N-1)} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & e^{\alpha_L} & \cdots & e^{\alpha_L(N-1)} \end{pmatrix}$$

- ▶ Stability requires  $\alpha_m$  to be purely imaginary, specifically,  $\alpha_m = j\omega_m = j2\pi(m-1)/L$ ,  $m = 1, 2, \dots, L$
- ▶ and  $|c_{m,0}| = 1$ ,  $m = 1, 2, \dots, L$ .



## Robust Sparse Sampling: Best Kernel (cont'd)

- ▶ Since  $c_{m,0} = \hat{\varphi}(j\omega_m)$ ,  $|c_{m,0}| = 1$  is achieved by imposing  $|\hat{\gamma}(j\omega_m)\hat{\beta}_{\bar{\alpha}}(j\omega_m)| = 1$ ,  $m = 1, \dots, L$ .
- ▶ We pick the kernel with the shortest support:

$$\varphi(t) = \sum_{\ell=0}^{L-1} d_{\ell} \beta_{\bar{\alpha}}^{(\ell)}(t),$$

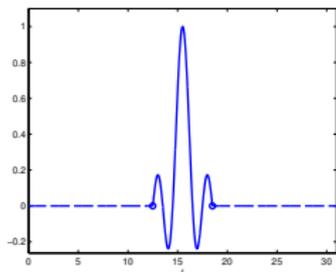
- ▶ In frequency:

$$\hat{\varphi}(j\omega) = \hat{\beta}_{\bar{\alpha}}(j\omega) \sum_{\ell=0}^{L-1} d_{\ell} (j\omega)^{\ell},$$

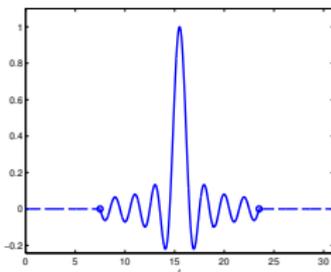
- ▶ Therefore  $\hat{\gamma}(j\omega) = \sum_{\ell=0}^{L-1} d_{\ell} (j\omega)^{\ell}$ . Thus the coefficients  $d_{\ell}$  are chosen so that the polynomial  $\hat{\gamma}(j\omega)$  interpolates the points  $(j\omega_m, |\hat{\beta}_{\bar{\alpha}}(j\omega_m)|^{-1})$ .



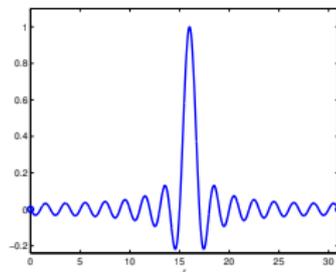
## Examples of Best Kernels



$L=6$



$L=16$

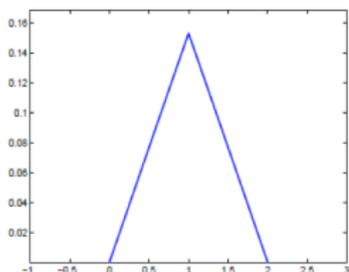


$L=31$

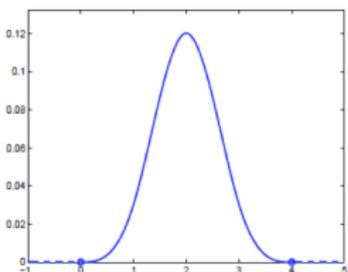
- ▶ We call these kernels Exponential MOMS (e-MOMS), where MOMS stands for Maximum Order Minimum Support [Uriguen-Dragotti-Blu-11-13].
- ▶ They correspond to one period of the Dirichlet function
- ▶ SoS kernels [Eldar et al.-11] are a sub-set of eMOMS.



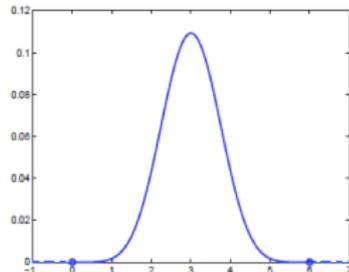
## Examples of E-Splines Kernels



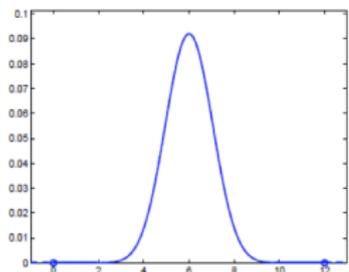
(a)  $P = 1$



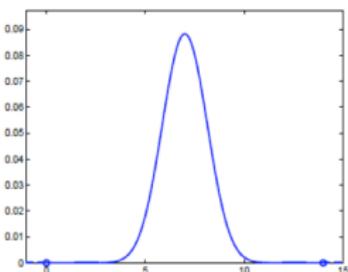
(b)  $P = 3$



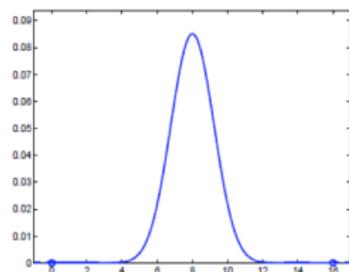
(c)  $P = 5$



(d)  $P = 11$



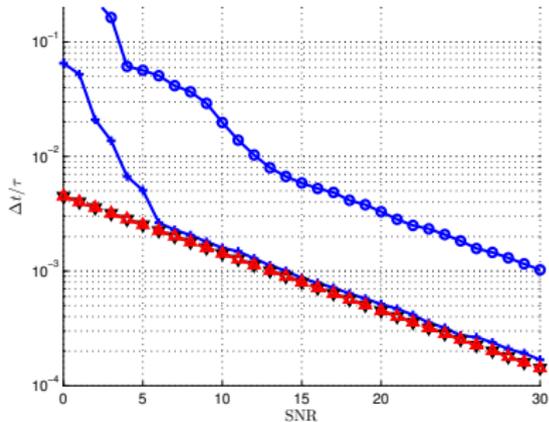
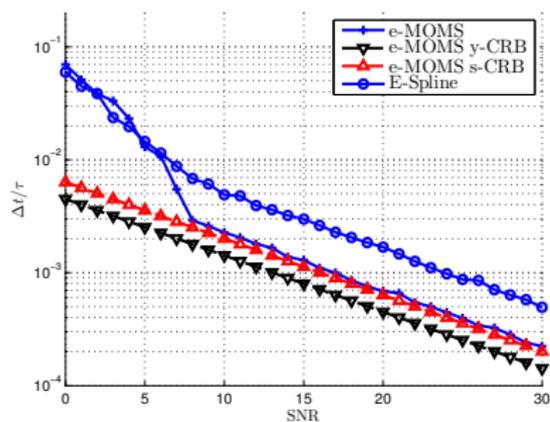
(e)  $P = 13$



(f)  $P = 15$



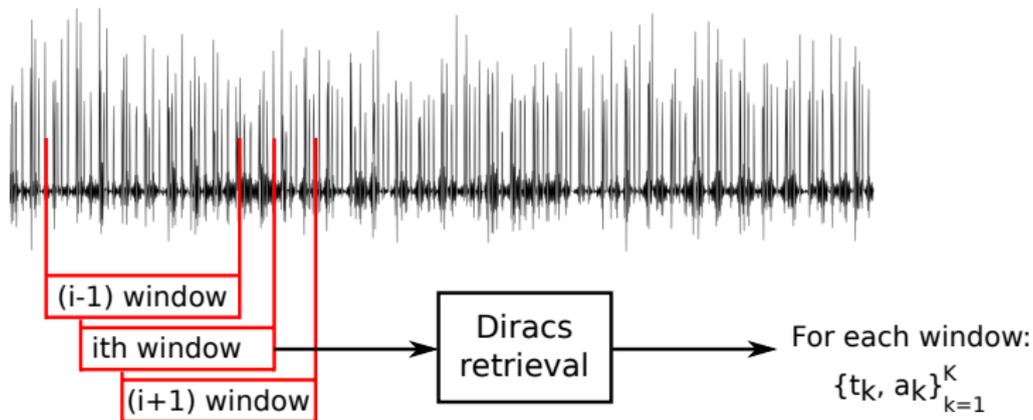
## e-MOMS vs E-splines



$K = 2$  and we measure the error in the retrieval of the location of the Diracs.



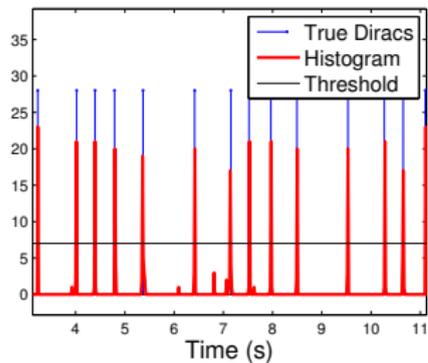
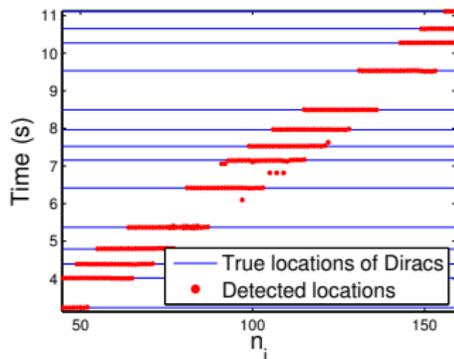
## Retrieving 1000 Diracs with e-MOMS



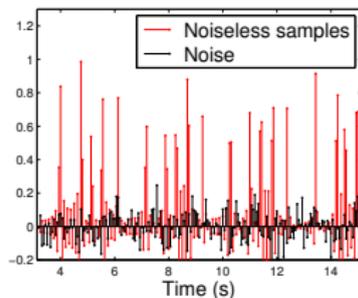
- ▶ Retrieve Diracs using a sliding window
- ▶ Locations of true Diracs are consistent across windows [Onativia-Uriguen-Dragotti-13]



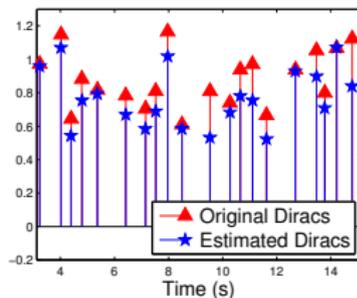
## Retrieving 1000 Diracs with e-MOMS



## Retrieving 1000 Diracs with e-MOMS



(a)  $y_n$  samples



(b) Reconstructed stream

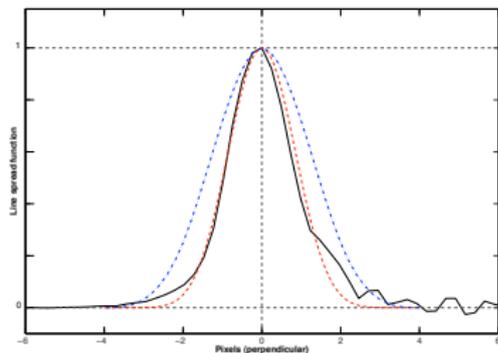
- ▶  $K = 1000$  Diracs in an interval of 630 seconds,  $N = 10^5$  samples,  $T = 0.06$  and  $SNR = 10\text{dB}$
- ▶ 9997 Diracs retrieved with an error  $\epsilon < T/2$
- ▶ Average accuracy  $\Delta t = 0.005$ , execution time 105 seconds.



# Application: Image Super-Resolution [Baboulaz-D-09]



(a) Original ( $2014 \times 3039$ )



(b) Point Spread function



## Application: Image Super-Resolution

Acquisition with Nikon D70



(a) Original ( $2014 \times 3040$ )



(b) ROI ( $128 \times 128$ )



(b) Super-res ( $1024 \times 1024$ )



## Application: Image Super-Resolution



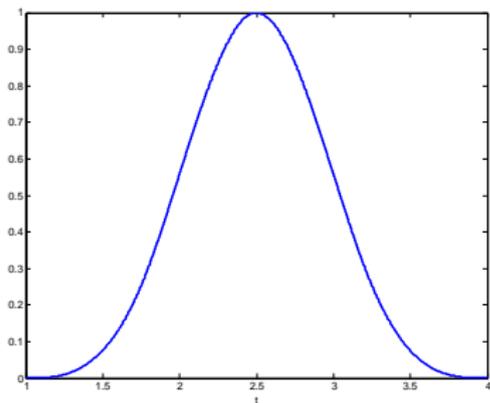
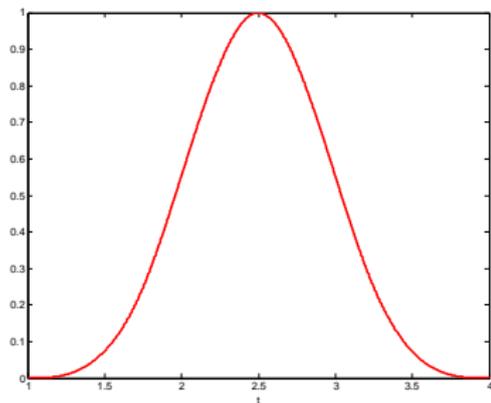
(a) Original ( $48 \times 48$ )



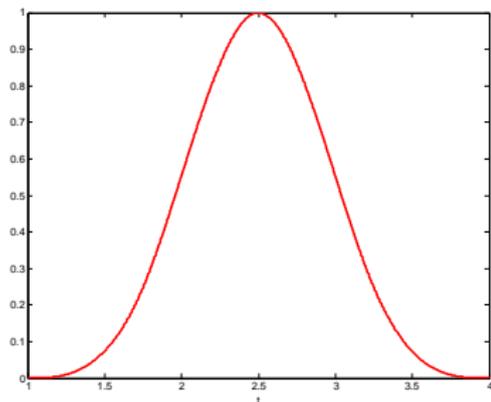
(b) Super-res ( $480 \times 480$ )



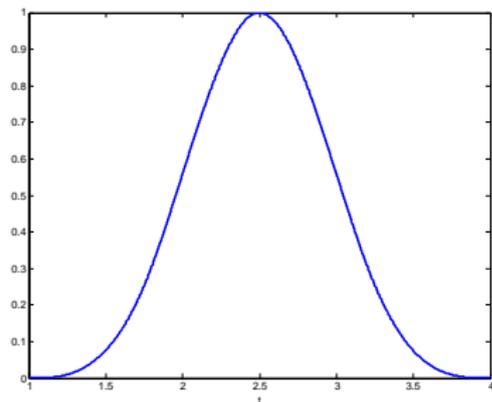
## Spot the Difference



## Spot the Difference



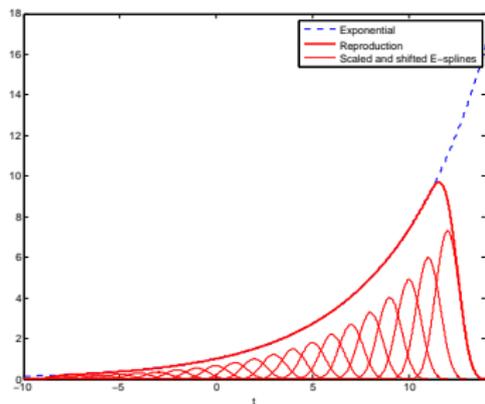
$$\alpha_m = \{-0.4, -0.2, 0.2, 0.4\}$$



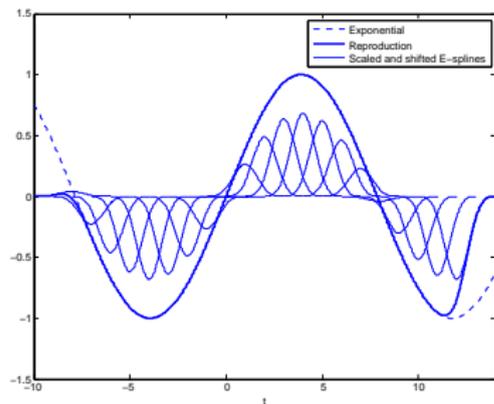
$$\alpha_m = \{-j0.4, -j0.2, j0.2, j0.4\}$$



## Spot the Difference



'Explodential' Spline ;-)'



Exponential Spline



## Approximate Strang-Fix

- ▶ Assume  $\varphi(t)$  cannot reproduce exponentials, we want to find the coefficients  $c_n = c_0 e^{\alpha t}$  such that:

$$\sum_{n \in \mathbb{Z}} c_n \varphi(t - n) \approx e^{\alpha t}.$$



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- ▶ Approximation error

$$\varepsilon(t) = f(t) - e^{\alpha t} = e^{\alpha t} \left[ 1 - c_0 \sum_{l \in \mathbb{Z}} \hat{\varphi}(\alpha + j2\pi l) e^{j2\pi l t} \right].$$



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- ▶ *Least-squares approximation* ( $e^{\alpha t}$  orthogonal to  $\text{span}\{\varphi(t - n)\}_{n \in \mathbb{Z}}$ )

$$c_n = \frac{\hat{\varphi}(-\alpha)}{\hat{\mathbf{a}}_{\varphi}(e^{\alpha})} e^{\alpha n},$$

where  $\hat{\mathbf{a}}_{\varphi}(e^{\alpha}) = \sum_{l \in \mathbb{Z}} \mathbf{a}_{\varphi}[l] e^{-\alpha l}$  is the z-transform of  $\mathbf{a}_{\varphi}[l] = \langle \varphi(t - l), \varphi(t) \rangle$ , evaluated at  $z = e^{\alpha}$ .



## Approximate Strang-Fix

- ▶ Assume  $\varphi(t)$  cannot reproduce exponentials, we want to find the coefficients  $c_n = c_0 e^{\alpha t}$  such that:

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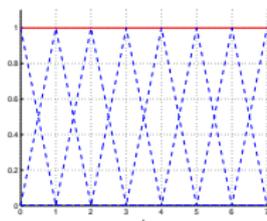
- ▶ *Constant Least-squares approximation*

$$c_0 = \hat{\varphi}(\alpha)^{-1} \Rightarrow c_n = \hat{\varphi}(\alpha)^{-1} e^{\alpha n}$$

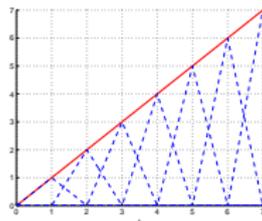
- ▶ **Advantage:** only need to know the Laplace transform of  $\varphi(t)$  at  $\alpha$ .



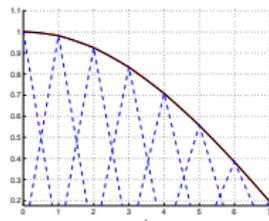
# Approximate Strang-Fix- Example with Linear Splines



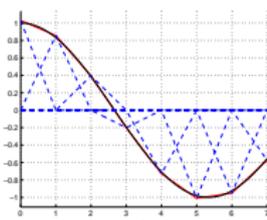
Repr. of 1 (exact)



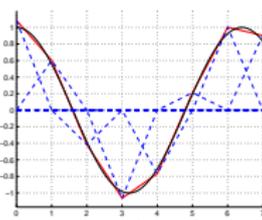
Repr. of  $t$  (exact)



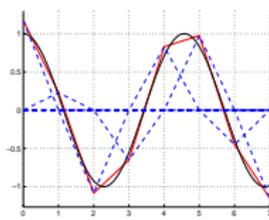
Approx. of  $\text{Re}\{e^{-j\frac{\pi}{16}t}\}$



Approx. of  $\text{Re}\{e^{-j\frac{3\pi}{16}t}\}$



Approx. of  $\text{Re}\{e^{-j\frac{5\pi}{16}t}\}$



Approx. of  $\text{Re}\{e^{-j\frac{7\pi}{16}t}\}$



## Approximate FRI recovery

- ▶ Assume the signal to retrieve is a stream of  $K$  Diracs.
- ▶ Reproduce approximately  $\alpha_m$   $m = 1, 2, \dots, L$
- ▶ Obtain

$$s_m = \sum_{n=0}^{N-1} c_{m,n} y_n = \sum_{k=0}^{K-1} x_k u_k^m - \underbrace{\sum_{k=0}^{K-1} a_k \varepsilon_m \left( \frac{t_k}{T} \right)}_{\zeta_m}$$

- ▶ Treat the error as noise and retrieve the Diracs using robust FRI reconstruction
- ▶ Note that given a first estimate of the Diracs, we can estimate  $\varepsilon_m \left( \frac{t_k}{T} \right)$  and repeat the estimation.



Approximate FRI recovery- Choice of  $\alpha_m$ 

- ▶ We want a well-conditioned  $\mathbf{C}$ .
- ▶ Since  $c_{m,n} = c_{m,0}e^{\alpha_m n}$ :

$$\mathbf{C} = \begin{pmatrix} c_{1,0} & 0 & \cdots & 0 \\ 0 & c_{2,0} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & c_{L,0} \end{pmatrix} \begin{pmatrix} 1 & e^{\alpha_1} & \cdots & e^{\alpha_1(N-1)} \\ 1 & e^{\alpha_2} & \cdots & e^{\alpha_2(N-1)} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & e^{\alpha_L} & \cdots & e^{\alpha_L(N-1)} \end{pmatrix}$$

- ▶ Stability requires  $\alpha_m$  to be purely imaginary:  $\alpha_m = j\omega_m$



Approximate FRI recovery- Choice of  $\alpha_m$ 

- ▶ We want a well-conditioned  $\mathbf{C}$ .
- ▶ Since  $c_{m,n} = c_{m,0}e^{\alpha_m n}$ :

$$\mathbf{C} = \begin{pmatrix} \hat{\varphi}^{-1}(\alpha_1) & 0 & \dots & 0 \\ 0 & \hat{\varphi}^{-1}(\alpha_2) & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \hat{\varphi}^{-1}(\alpha_L) \end{pmatrix} \begin{pmatrix} 1 & e^{\alpha_1} & \dots & e^{\alpha_1(N-1)} \\ 1 & e^{\alpha_2} & \dots & e^{\alpha_2(N-1)} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & e^{\alpha_L} & \dots & e^{\alpha_L(N-1)} \end{pmatrix}$$

- ▶ Stability requires  $\alpha_m$  to be purely imaginary:  $\alpha_m = j\omega_m$
- ▶ Typically,  $\varphi(t)$  low-pass filter  $\Rightarrow$  pick  $j\omega_m$  close to the origin



## Approximate FRI recovery- Choice of $\alpha_m$

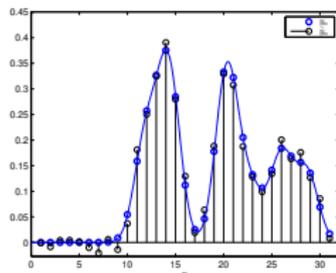
- ▶ We want a well-conditioned  $\mathbf{C}$ .
- ▶ Since  $c_{m,n} = c_{m,0}e^{\alpha_m n}$ :

$$\mathbf{C} = \begin{pmatrix} \hat{\varphi}^{-1}(\alpha_1) & 0 & \dots & 0 \\ 0 & \hat{\varphi}^{-1}(\alpha_2) & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \hat{\varphi}^{-1}(\alpha_L) \end{pmatrix} \begin{pmatrix} 1 & e^{\alpha_1} & \dots & e^{\alpha_1(N-1)} \\ 1 & e^{\alpha_2} & \dots & e^{\alpha_2(N-1)} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & e^{\alpha_L} & \dots & e^{\alpha_L(N-1)} \end{pmatrix}$$

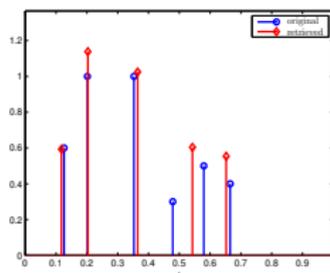
- ▶ Stability requires  $\alpha_m$  to be purely imaginary:  $\alpha_m = j\omega_m$
- ▶ Typically,  $\varphi(t)$  low-pass filter  $\Rightarrow$  pick  $j\omega_m$  close to the origin
- ▶ Choose  $L \sim N$  so that  $\mathbf{C}$  square



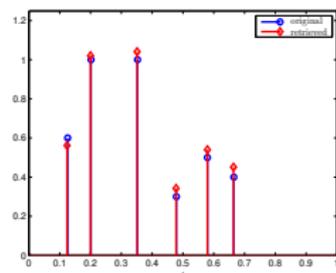
## Approximate FRI recovery: Numerical Example



(a)  $y_n$  and  $\tilde{y}_n$



(b) Default FRI retrieval



(c) Approx. FRI retrieval

Estimation of  $K = 6$  Diracs with the B-Spline kernel of order  $L = 16$ ,  $N = 31$ .

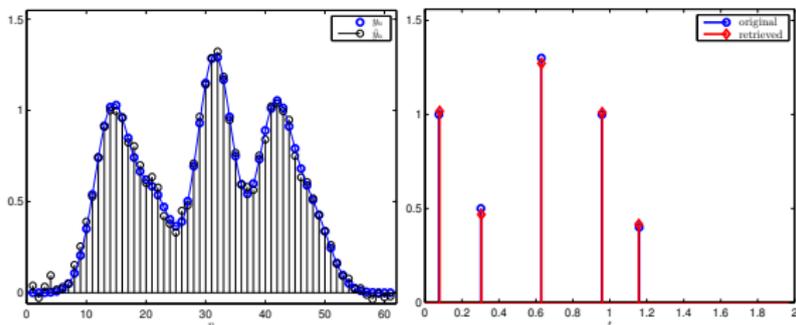
(b) Default polynomial recovery. (c) Approximate recovery with

$\alpha_m = j \frac{\pi}{1.5(P+1)} (2m - P)$ ,  $m = 0, \dots, P$  where  $P + 1 = 21$ , SNR=25dB.



## Approximate FRI recovery: Numerical Example

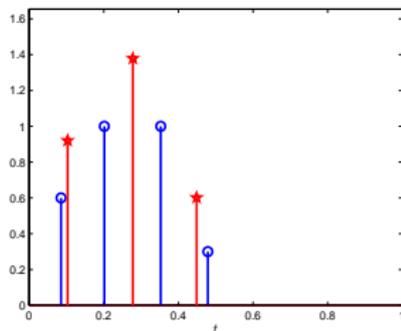
### Gaussian Kernel



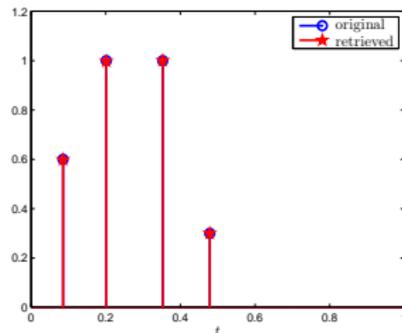
Approximate FRI with the Gaussian kernel.  $K = 5$ ,  $N = 61$ ,  $\text{SNR}=25\text{dB}$ .  
 Recovery using the approximate method with  $\alpha_m = j \frac{\pi}{3.5(P+1)} (2m - P)$ ,  
 $m = 0, \dots, P$  where  $P + 1 = 21$ .



## Universal FRI recovery



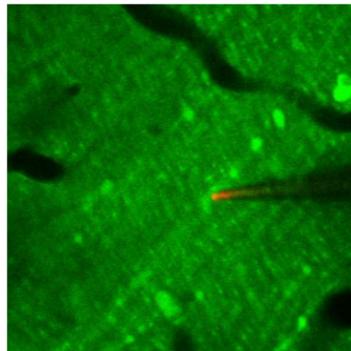
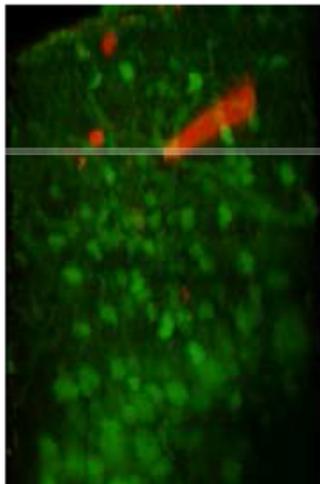
(a) Default



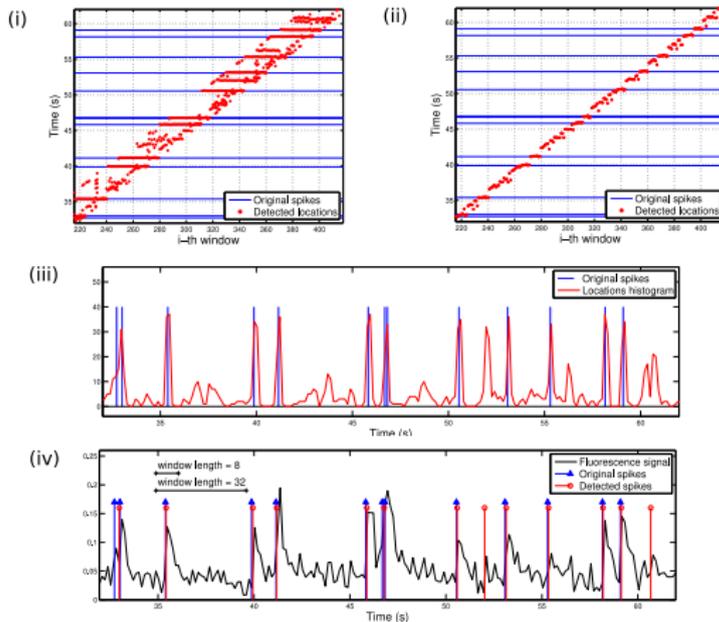
(b) Approximation

Reconstruction of  $K = 4$  Diracs using the default strategy, part (a), and the approximate framework, part (b). Sampling Kernel: B-spline of order  $P = 5$ .

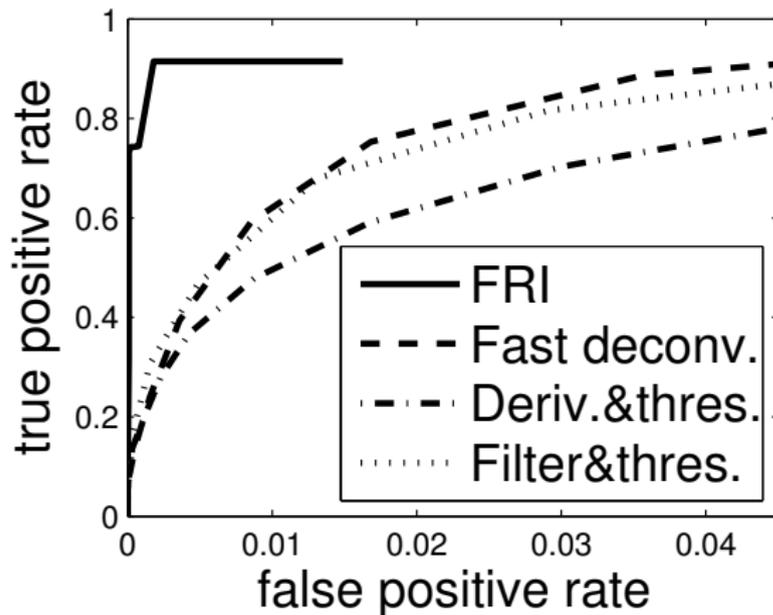
## Neural Activity Detection



# Calcium Transient Detection

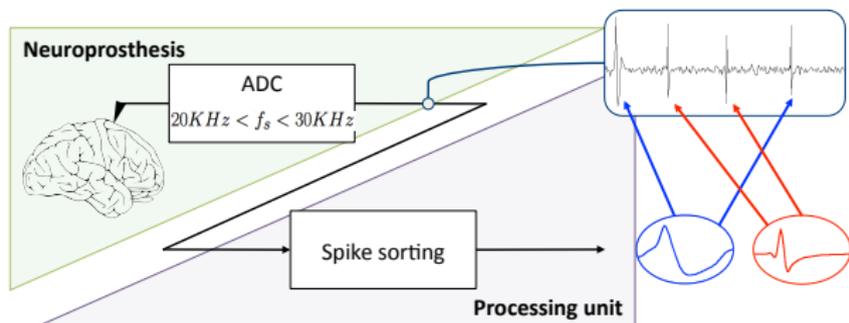


## Calcium Transient Detection



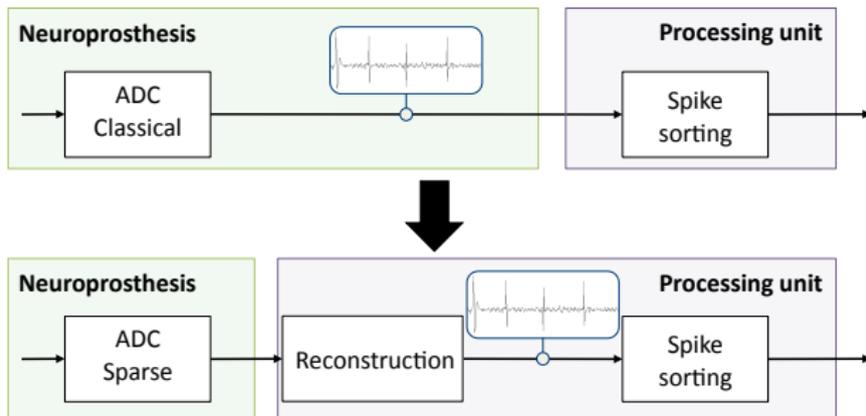
## Application in Neuroscience

### Applications in Neuroscience

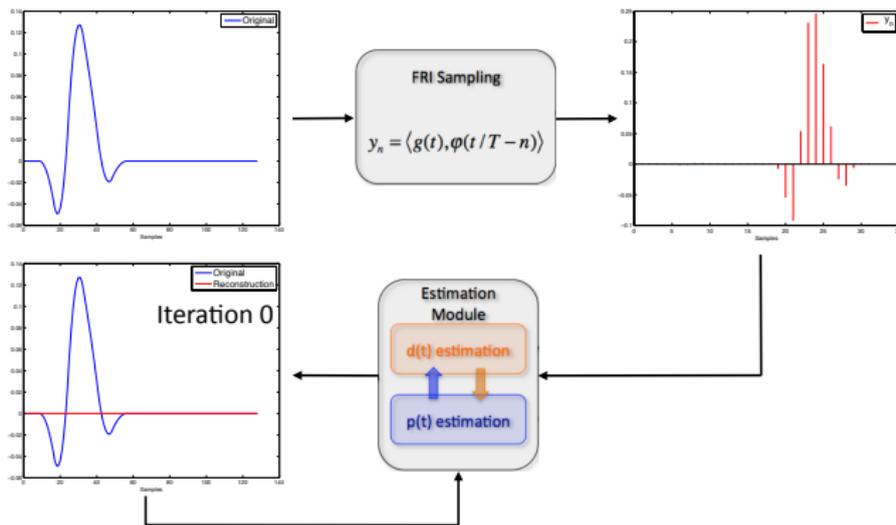


## Application in Neuroscience

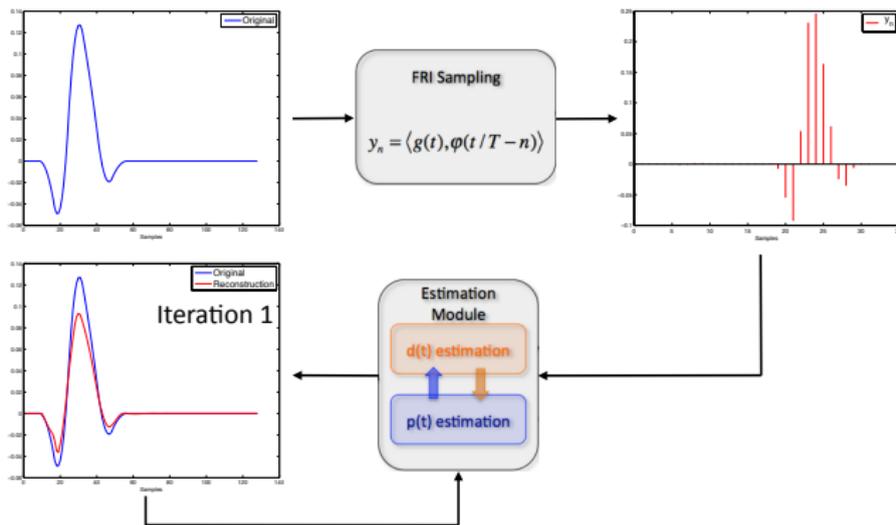
Insight: Sample at lower rate and reconstruct the signal outside the implant



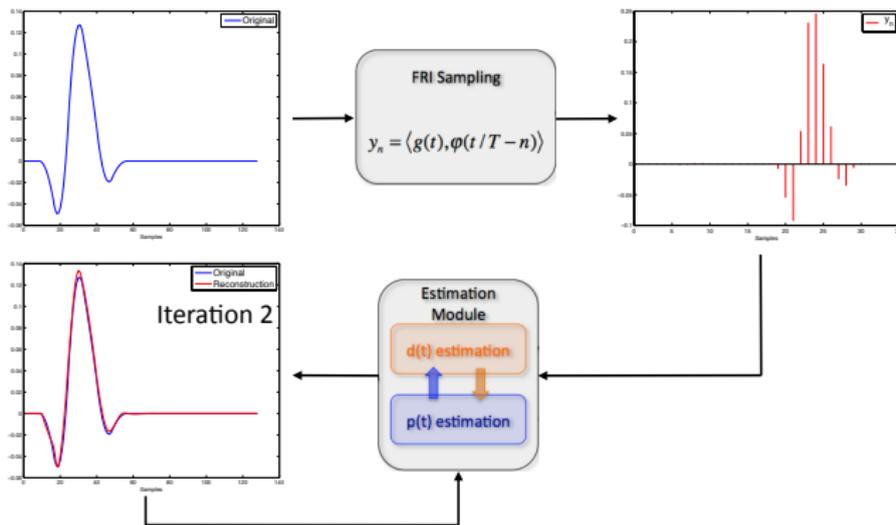
## Stream of Pulses with unknown Shape



## Stream of Pulses with unknown Shape



## Stream of Pulses with unknown Shape



## Application in Neuroscience

- ▶ Classical Sampling (C)  $f_s = 24\text{KHz}$
- ▶ Sparse Sampling (F)  $f_s = 5.8\text{KHz}$ 
  - Two recordings of 1000 spikes from 3 different neurons.
    - Classical sampling:  $f_s = 24\text{KHz}$  (C)
    - FRI sampling:  $f_s = 5.8\text{KHz}$  (F)
  - The classical sampling signal and the reconstruction from FRI sampling are fed to a spike sorting algorithm.

Spike set	Noise s.d.	Missed spikes		False positives		Misclassified spikes		Unclassified spikes		Success Rate	
		24K C	5.8K F	24K C	5.8K F	24K C	5.8K F	24K C	5.8K F	24K C	5.8K F
Easy (1)	0.05	111	135	0	2	22	21	30	20	83.7	82.2
	0.1	93	91	6	9	29	34	9	4	86.3	86.2
	0.15	143	129	7	21	50	56	1	2	79.9	79.2
	0.2	248	216	1	18	37	44	1	2	71.3	72
Difficult (2)	0.05	140	149	0	0	17	7	70	71	77.3	77.3
	0.1	101	80	0	16	418	199	0	16	48.1	69.9
	0.15	115	86	1	20	346	454	0	0	53.8	44
	0.2	160	108	3	19	441	420	0	0	39.6	45.3
(Av.)	0.125	138.88	124.25	2.24	13.13	170	154.38	13.88	14.38	67.5	69.51



## Conclusions

Sampling signals using sparsity models:

- ▶ New framework that allows the sampling and reconstruction of infinite-dimensional continuous-time signals at a rate smaller than Nyquist rate.
- ▶ It is a non-linear problem
- ▶ Different possible algorithms with various degrees of efficiency and robustness
- ▶ Approximate Strang-Fix method: universal and robust to noise

Outlook:

- ▶ Promising applications in neuroscience
- ▶ Applications to the inversion of physical fields from sensors' measurements

Still many open questions from theory to practice!



## References

### On sampling

- ▶ J. Uriguen, T. Blu, and P.L. Dragotti 'FRI Sampling with Arbitrary Kernels', IEEE Trans. on Signal Processing, December 2012 (submitted)
- ▶ T. Blu, P.L. Dragotti, M. Vetterli, P. Marziliano and L. Coulot 'Sparse Sampling of Signal Innovations: Theory, Algorithms and Performance Bounds,' IEEE Signal Processing Magazine, vol. 25(2), pp. 31-40, March 2008
- ▶ P.L. Dragotti, M. Vetterli and T. Blu, 'Sampling Moments and Reconstructing Signals of Finite Rate of Innovation: Shannon meets Strang-Fix', IEEE Trans. on Signal Processing, vol.55 (5), pp.1741-1757, May 2007.
- ▶ J. Berent and P.L. Dragotti, and T. Blu, 'Sampling Piecewise Sinusoidal Signals with Finite Rate of Innovation Methods,' IEEE Transactions on Signal Processing, Vol. 58(2), pp. 613-625, February 2010.
- ▶ J. Uriguen, P.L. Dragotti and T. Blu, 'On the Exponential Reproducing Kernels for Sampling Signals with Finite Rate of Innovation' in Proc. of Sampling Theory and Application Conference, Singapore, May 2011.
- ▶ H. Pan, T. Blu, and P.L. Dragotti, 'Sampling Curves with Finite Rate of Innovation' in Proc. of Sampling Theory and Application Conference, Singapore, May 2011.



## References (cont'd)

### On Image Super-Resolution

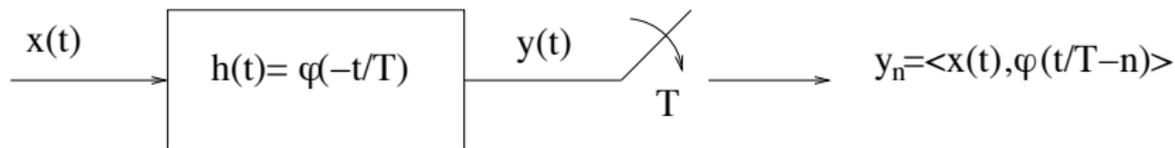
- ▶ L. Baboulaz and P.L. Dragotti, 'Exact Feature Extraction using Finite Rate of Innovation Principles with an Application to Image Super-Resolution', IEEE Trans. on Image Processing, vol.18(2), pp. 281-298, February 2009.

### On Application in Neuroscience

- ▶ J. Caballero, J.A. Uriguen, S. Schultz and P.L. Dragotti, Spike Sorting at Sub-Nyquist Rates, in Proc. of IEEE International Conf. on Acoustic, Speech and Signal Processing (ICASSP), Kyoto, Japan, April 2012.
- ▶ Jon Onativia, Simon R. Schultz, and Pier Luigi Dragotti, A Finite Rate of Innovation algorithm for fast and accurate spike detection from two-photon calcium imaging, Journal of Neural Engineering, June 2013 (to appear).



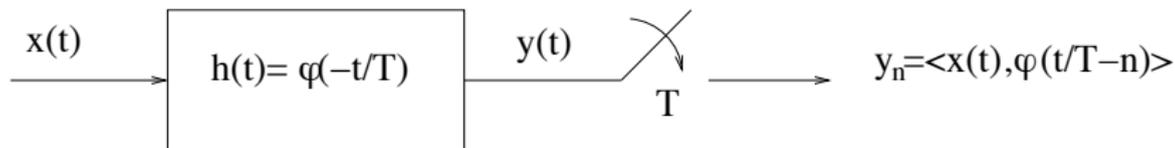
## Structural-Sparsity vs Sparse Samples



Structural Sparse



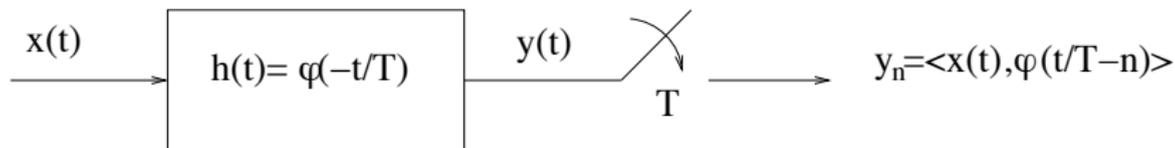
## Structural-Sparsity vs Sparse Samples



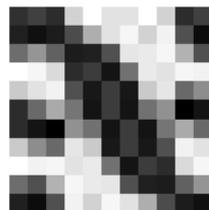
Non-sparse samples



## Structural-Sparsity vs Sparse Samples



Structural Sparse



Non-sparse samples

