

# Parametric Sparse Sampling and its Applications in Neuroscience and Sensor Networks

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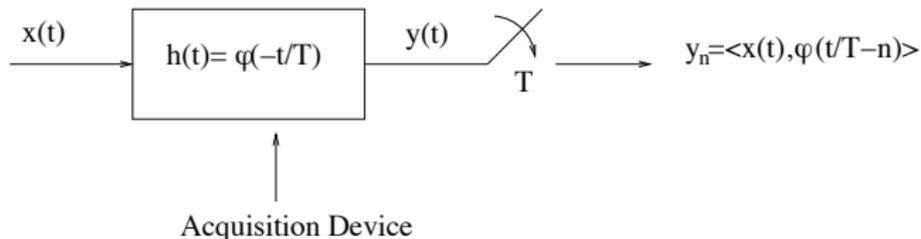
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<sup>1</sup>This research is supported by European Research Council ERC, project 277800  
(RecoSamp)



## 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  $x(t)$ .

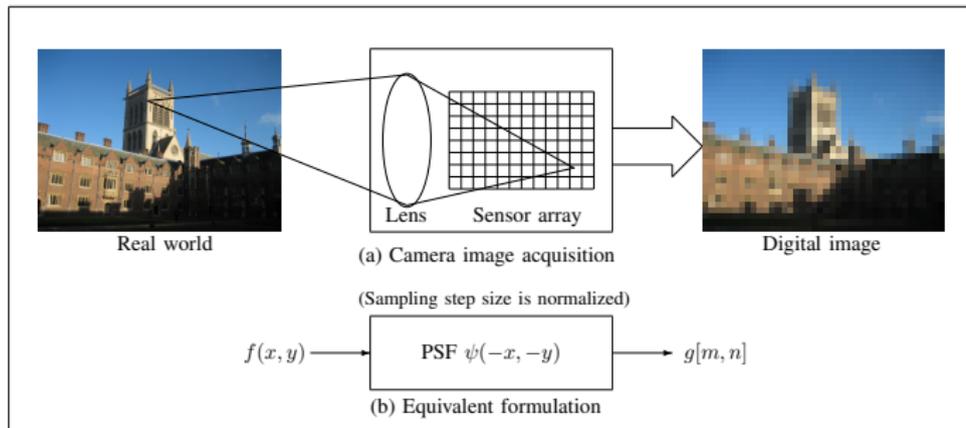


Natural questions:

- ▶ 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?



## The Information Acquisition Process

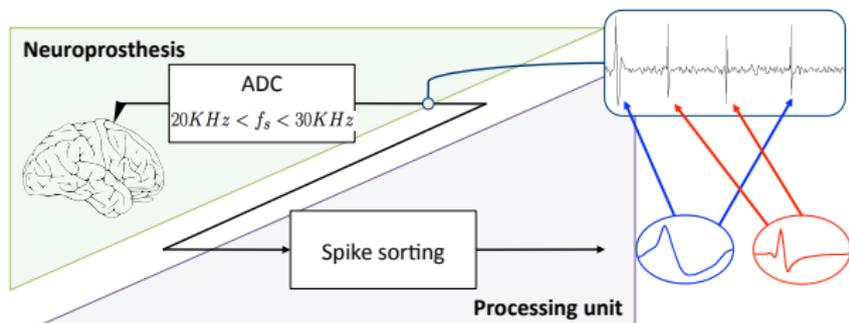


- ▶ The lens blurs the image.
- ▶ The image is sampled ('pixelized') by the CCD array.
- ▶ You want to develop techniques that give you the sharpest and highest possible resolution images given the available acquisition device

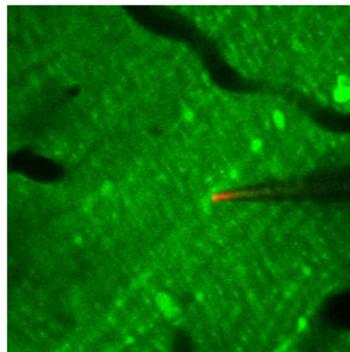
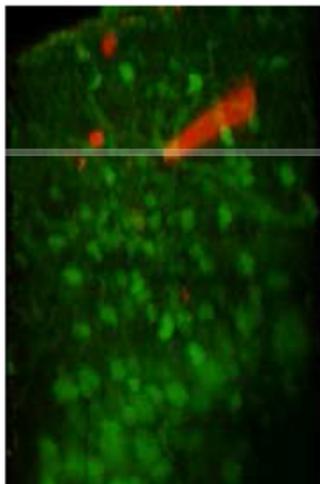


## Motivation: Sampling Everywhere

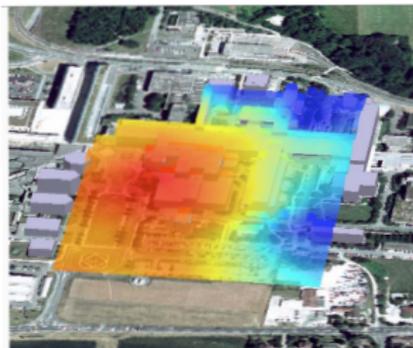
### Applications in Neuroscience



## Neural Activity Detection



## Motivation: Sensor Networks

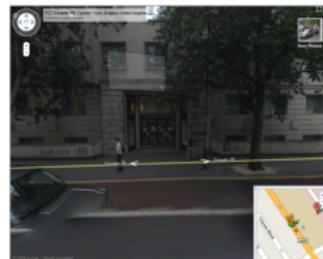
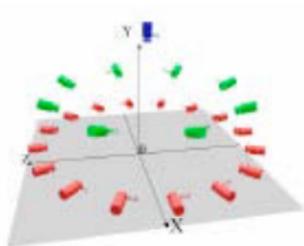


- ▶ The source (phenomenon) is distributed in space and time.
- ▶ The phenomenon is sampled in space and time.
- ▶ How many sensors? How can we localise the diffusion source?



## 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.



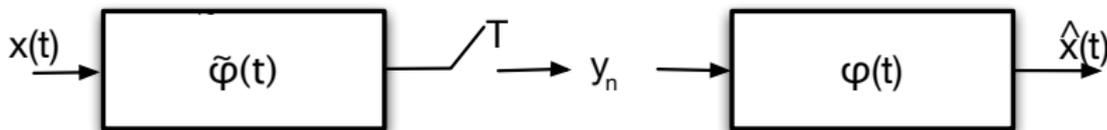
## Outline

- ▶ Classical Sampling Formulation and Signals with FRI
- ▶ Sampling Kernels and Approximate Strang-Fix Conditions
- ▶ From Samples to Signals
- ▶ Robust and Universal Sparse Sampling
- ▶ Applications in
  - ▶ Image Super-Resolution
  - ▶ Neuroscience
  - ▶ Sensor Networks
- ▶ Conclusions and Outlook



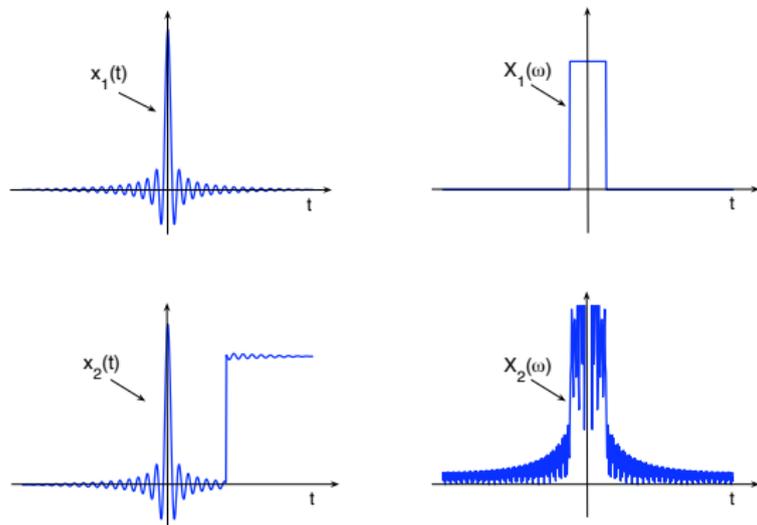
## Classical Sampling Formulation

- ▶ Sampling of  $x(t)$  is equivalent to projecting  $x(t)$  into the shift-invariant subspace  $V = \text{span}\{\varphi(t/T - n)\}_{n \in \mathbb{Z}}$ .
- ▶ If  $x(t) \in V$ , perfect reconstruction is possible.
- ▶ Reconstruction process is linear:  $\hat{x}(t) = \sum_n y_n \varphi(t/T - n)$ .
- ▶ For bandlimited signals  $\varphi(t) = \text{sinc}(t)$ .



## Nyquist Sampling Rate vs Rate of Information

Here,  $x_1(t)$  and  $x_2(t)$  have the same rate of innovation. However, one discontinuity and no sampling theorems ;-)



## Signals with Finite Rate of Innovation

- ▶ The signal  $x(t) = \sum_n y_n \varphi(t/T - n)$  is exactly specified by one parameter  $y_n$  every  $T$  seconds,  $x(t)$  has a finite number  $\rho = 1/T$  of degrees of freedom per unit of time.
- ▶ In the classical formulation, innovation is uniform. How about signals where the rate of innovation is finite but non-uniform? E.g.
  - ▶ Piecewise sinusoidal signals (Frequency Hopping modulation)
  - ▶ Pulse position modulation (UWB)
  - ▶ Edges in images



## Signals with Finite Rate of Innovation

Consider a signal of the form:

$$x(t) = \sum_{k \in \mathbb{Z}} \gamma_k \varphi(t - t_k). \quad (1)$$

The rate of innovation of  $x(t)$  is then defined as

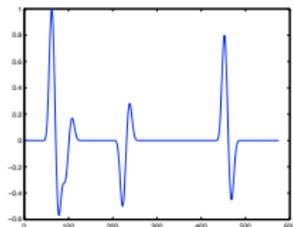
$$\rho = \lim_{\tau \rightarrow \infty} \frac{1}{\tau} C_x \left( -\frac{\tau}{2}, \frac{\tau}{2} \right), \quad (2)$$

where  $C_x(-\tau/2, \tau/2)$  is a function counting the number of free parameters in the interval  $\tau$ .

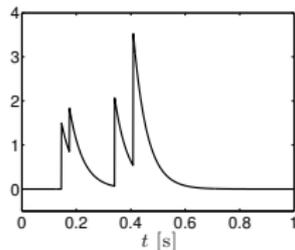
**Definition** [VetterliMB:02] A signal with a **finite rate of innovation** is a signal whose parametric representation is given in (1) and with a finite  $\rho$  as defined in (2).



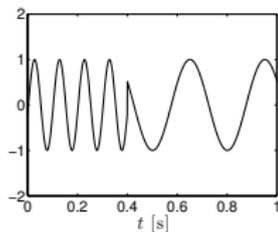
## Examples of Signals with Finite Rate of Innovation



Filtered Streams of Diracs



Decaying Exponentials



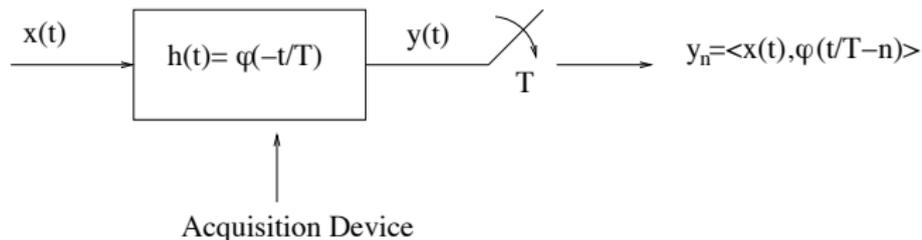
Piecewise Sinusoidal Signals



Mondrian paintings ;-)



## 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.

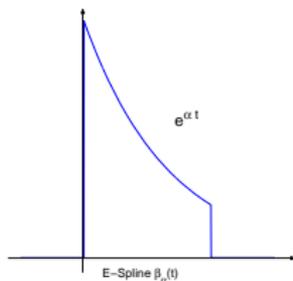


## Sampling Kernels

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].



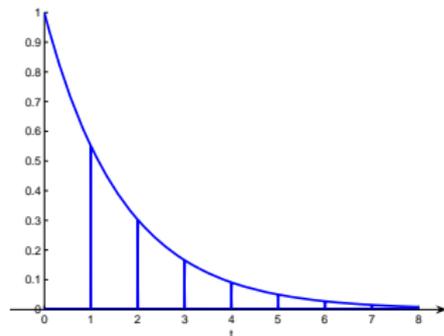
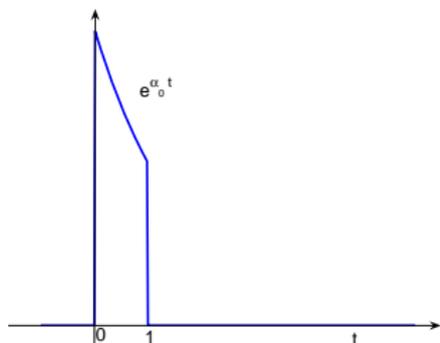
$$\beta_{\alpha}(t) \Leftrightarrow \hat{\beta}(\omega) = \frac{1 - e^{\alpha - j\omega}}{j\omega - \alpha}$$

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



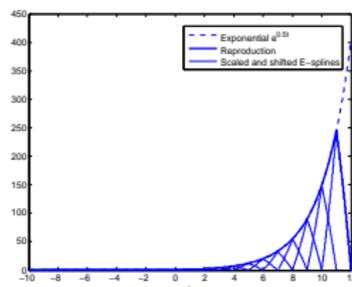
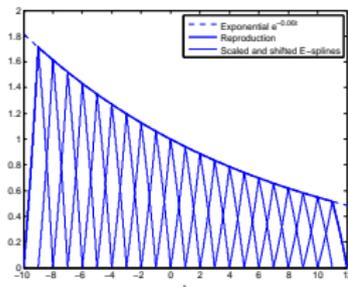
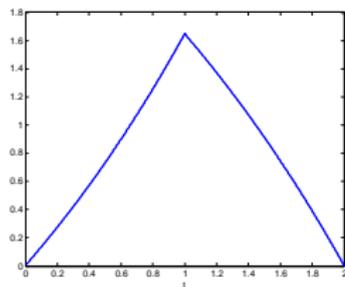
The E-spline of first order  $\beta_{\alpha_0}(t)$  reproduces the exponential  $e^{\alpha_0 t}$ :

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

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

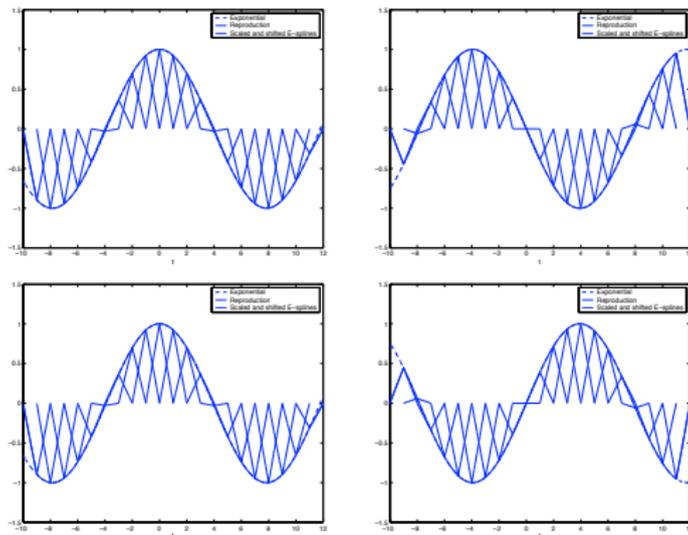
- ▶ The exponent  $\alpha$  of the E-splines can be complex. This means  $\beta_\alpha(t)$  can be a complex function.
- ▶ However if pairs of exponents are chosen to be complex conjugate then the spline stays real.
- ▶ Example:

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

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

**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:

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

if and only if

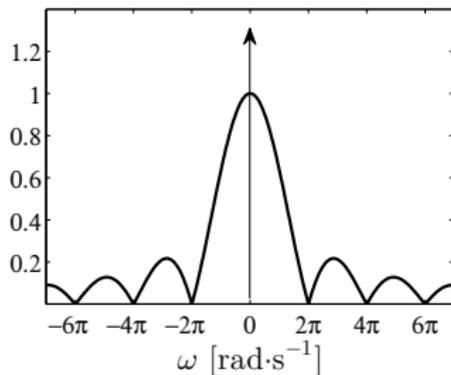
$$\hat{\varphi}(j\omega_m) \neq 0 \text{ and } \hat{\varphi}(j\omega_m + j2\pi l) = 0 \quad l \in \mathbb{Z} \setminus \{0\}$$

where  $\hat{\varphi}(\cdot)$  is the Fourier transform of  $\varphi(t)$ .

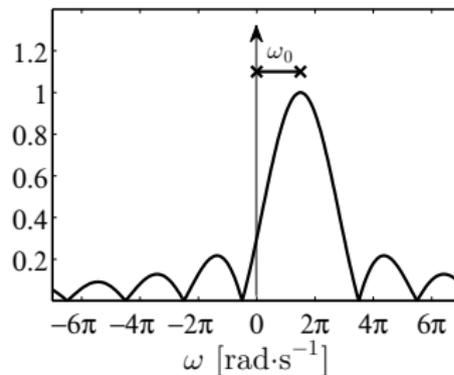
Also note that  $c_{m,n} = c_{m,0} e^{j\omega_m n}$  with  $c_{m,0} = \hat{\varphi}(j\omega_m)^{-1}$ .



## Generalised Strang-Fix Conditions



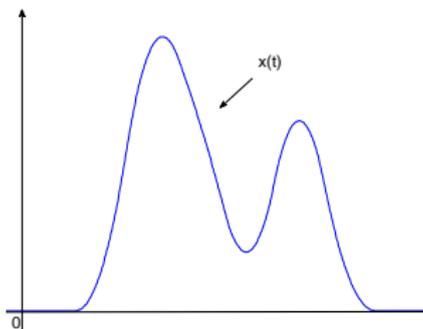
(a)  $|\hat{\beta}_\alpha(\omega)|$  with  $\alpha = 0$



(b)  $|\hat{\beta}_\alpha(\omega)|$  with  $\alpha = i\omega_0$



## From Samples to Signals



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

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

- ▶ 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

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

- ▶ Note that  $s_m$  is the Fourier transform of  $x(t)$  evaluated at  $j\omega_m$ .



## From Samples to Signals

- ▶ Consider FRI 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  $j\omega_m = j\omega_0 + jm\lambda$   $m = 1, \dots, L$  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

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



## 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  $x_k = \hat{x}_k/e^{\alpha_0 t_k}$ .



## Overview of Prony's Method

Assume:  $y_n = \sum_{k=0}^{K-1} \alpha_k u_k^n$  and consider the polynomial:

$$P(x) = \prod_{k=1}^K (x - u_k) = x^K + h_1 x^{K-1} + h_2 x^{K-2} + \dots + h_{K-1} x + h_K.$$

It is easy to verify that

$$y_{n+K} + h_1 y_{n+K-1} + h_2 y_{n+K-2} + \dots + h_K y_n = \sum_{1 \leq k \leq K} \alpha_k u_k^n P(u_k) = 0.$$

In matrix-vector form for indices  $n$  such that  $\ell \leq n < \ell + K$ , we get

$$\begin{bmatrix} y_{\ell+K} & y_{\ell+K-1} & \cdots & y_{\ell} \\ y_{\ell+K+1} & y_{\ell+K} & \cdots & y_{\ell+1} \\ \vdots & \ddots & \ddots & \vdots \\ y_{\ell+2K-2} & \ddots & \ddots & \vdots \\ y_{\ell+2K-1} & y_{\ell+2K-2} & \cdots & y_{\ell+K-1} \end{bmatrix} \begin{bmatrix} 1 \\ h_1 \\ h_2 \\ \vdots \\ h_K \end{bmatrix} = \mathbf{T}_{K,\ell} \mathbf{h} = \mathbf{0}$$



## Overview of Prony's Method

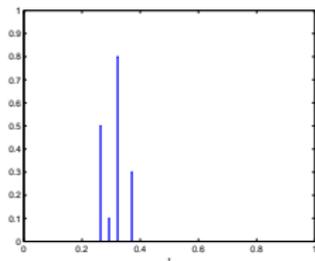
The vector of polynomial coefficients  $\mathbf{h} = [1, h_1, \dots, h_K]^T$  is in the null space of  $\mathbf{T}_{K,\ell}$ . Moreover,  $\mathbf{T}_{K,\ell}$  has size  $K \times (K + 1)$  and has full row rank when the  $u_k$ 's are distinct. Therefore  $\mathbf{h}$  is unique. □

Prony's method summary:

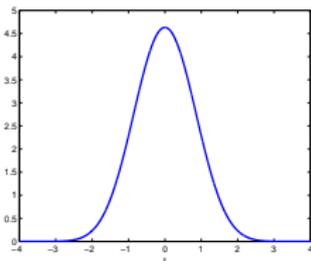
1. Given the input  $y_n$ , build the Toeplitz matrix  $\mathbf{T}_{K,\ell}$  and solve for  $\mathbf{h}$ . This can be achieved by taking the SVD of  $\mathbf{T}_{K,\ell}$ .
2. Find the roots of  $P(x) = 1 + \sum_{n=1}^K h_n x^{K-n}$ . These roots are exactly the exponentials  $\{u_k\}_{k=0}^{K-1}$ .
3. Given the  $\{u_k\}_{k=0}^{K-1}$ , find the corresponding amplitudes  $\{\alpha_k\}_{k=0}^{K-1}$  by solving  $K$  linear equations.



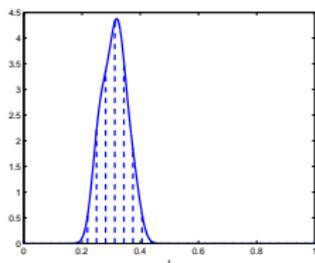
# Sampling Streams of Diracs: Numerical Example



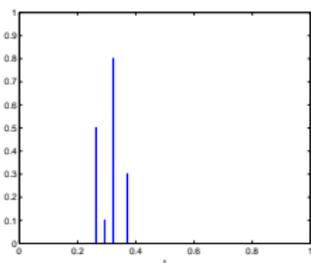
(a) Original Signal



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



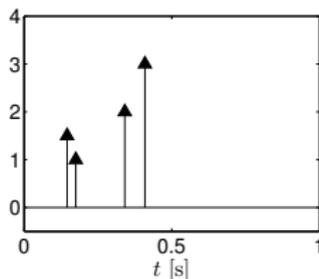
(c) Samples



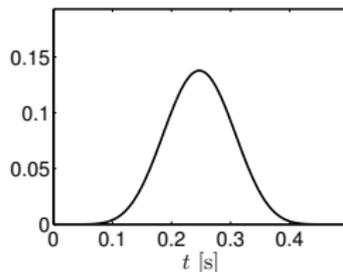
(d) Reconstructed Signal



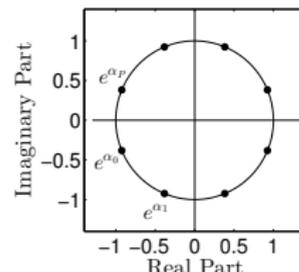
# Sampling Streams of Diracs: Numerical Example



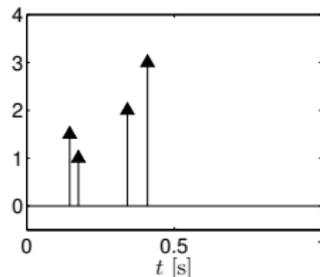
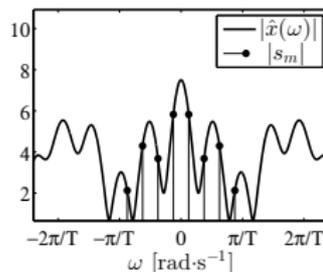
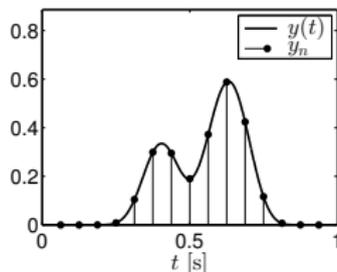
(a) Input signal,  $x(t)$



(b) Sampling kernel,  $h(t)$



(c)  $e^{\alpha t}$  reproduced by  $h(t)$



## Note on the proof

### Linear vs Non-linear

- ▶ Problem is **Non-linear** in  $t_k$ , but **linear** in  $x_k$  given  $t_k$
- ▶ The key to the solution is the separability of the non-linear from the linear problem using the annihilating filter.

The proof is based on a constructive algorithm:

1. Given the  $N$  samples  $y_n$ , compute the moments  $s_m$  using the exponential reproduction formula. In matrix vector form  $S = \mathbf{C}Y$ .
2. Solve a  $K \times K$  Toeplitz system to find  $H(z)$
3. Find the roots of  $H(z)$
4. Solve a  $K \times K$  Vandermonde system to find the  $a_k$

### Complexity

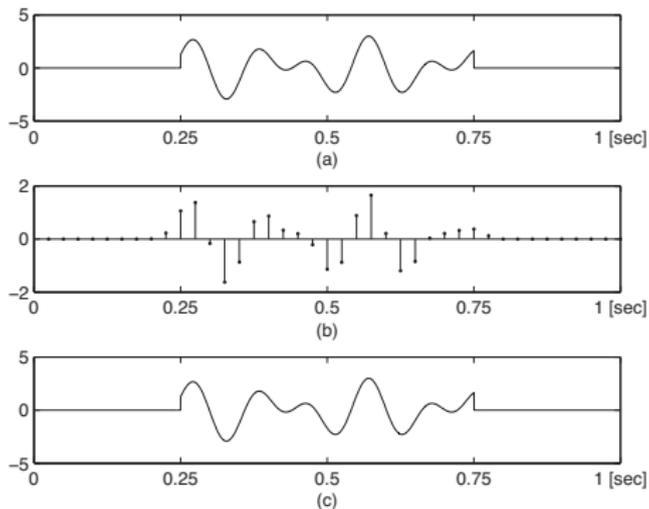
1.  $O(KN)$
2.  $O(K^2)$
3.  $O(K^3)$
4.  $O(K^2)$

Thus, the algorithm complexity is polynomial with the signal innovation.

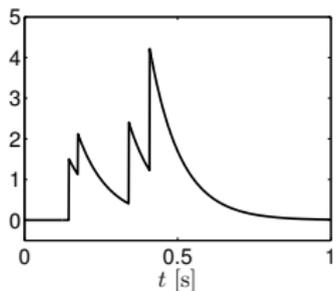


## Sparse Sampling: Extensions

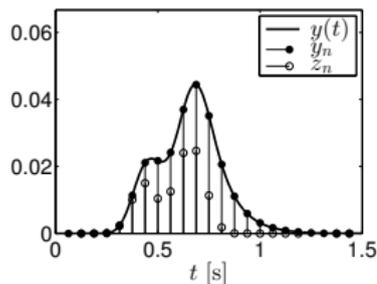
Using variations of Prony's method other signals can be sampled such as for example piecewise sinusoidal signals [BerentDragotti:10].



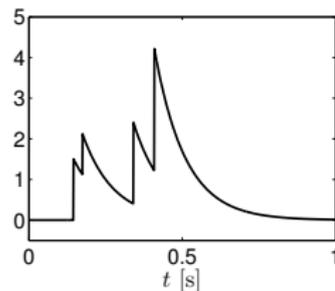
## Stream of Decaying Exponentials



(a) Input signal,  $x(t)$



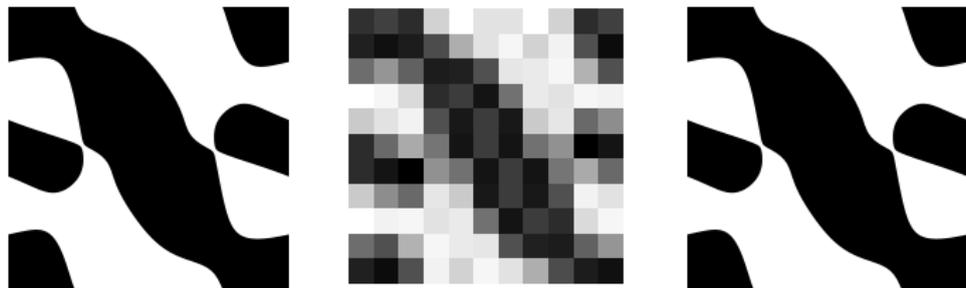
(b) Filtered and sampled signal



(c) Reconstructed signal



## Sampling 2-D domains



The curve is implicitly defined through the equation [PanBluDragotti:11,14]:

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

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



## Sampling 2-D domains



samples



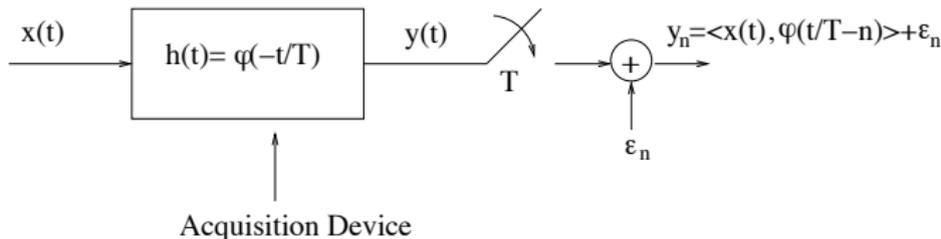
interpolation



inter+ curve constraint



## Robust and Universal Sparse Sampling



- ▶ The acquisition device is arbitrary
- ▶ 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)



## Approximate Strang-Fix

- ▶ How restrictive are the Strang-Fix conditions?
- ▶ Assume  $\varphi(t)$  cannot reproduce exponentials, we want to find the coefficients  $c_n = c_0 e^{j\omega_m n}$  such that:

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

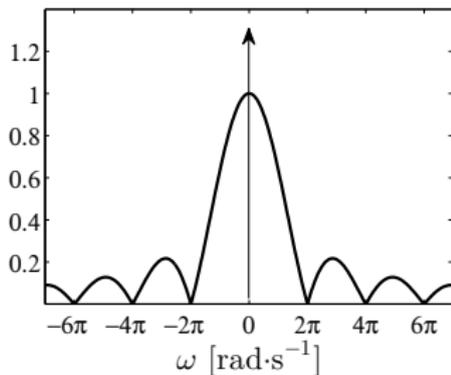
- ▶ Approximation error

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

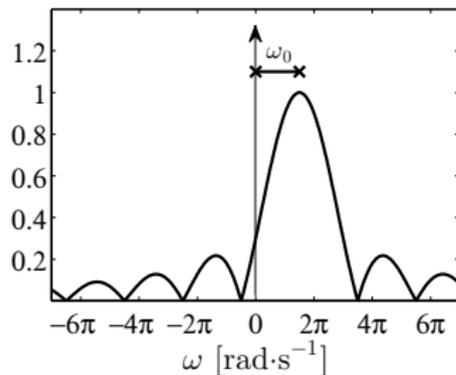
- ▶ We only need  $\hat{\varphi}(j\omega_m + j2\pi l) \approx 0 \quad l \in \mathbb{Z} \setminus \{0\}$ , which is satisfied when  $\varphi(t)$  has an essential bandwidth of size  $2\pi$ .



## Generalised Strang-Fix Conditions



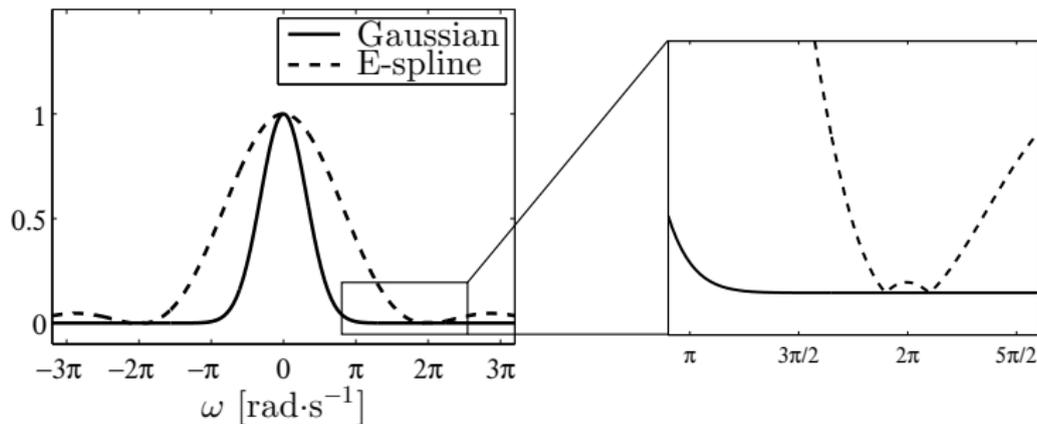
(a)  $|\hat{\beta}_\alpha(\omega)|$  with  $\alpha = 0$



(b)  $|\hat{\beta}_\alpha(\omega)|$  with  $\alpha = i\omega_0$



## Approximate Strang-Fix



## Approximate Strang-Fix

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

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

- ▶ Approximation error

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

- ▶ *Constant Least-squares approximation*

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

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



## Approximate vs Exact Strang-Fix

### Exact

- ▶ Any device with unit input response of the form  $\gamma(t) * \beta_{\bar{\alpha}}(t)$  where  $\beta_{\bar{\alpha}}(t)$  is an E-spline of order  $L$
- ▶ The order  $L$  and the exponents  $\alpha_0, \alpha_1, \dots, \alpha_L$  are decided a-priori and cannot be changed.

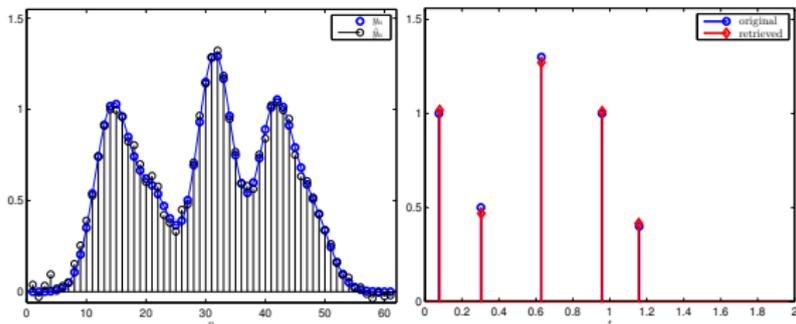
### Approximate

- ▶ Any acquisition device  $h(t)$  can be used within this framework
- ▶ The essential bandwidth of  $h(t) = \varphi(-t/T)$  must be at most  $2\pi/T$
- ▶ We do not need to know  $h(t)$  exactly. We only need to know  $\hat{h}(j\omega_m)$   $m = 0, 1, \dots, L$
- ▶ The number  $L$  of exponentials reproduced is arbitrary



## Approximate FRI recovery: Numerical Example

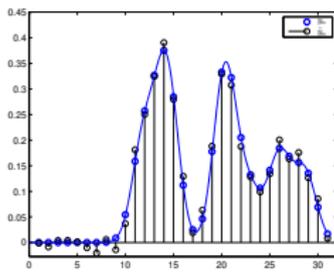
### Gaussian Kernel



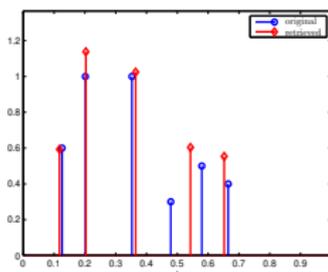
Approximate FRI with the Gaussian kernel.  $K = 5$ ,  $N = 61$ , SNR=25dB.  
 Recovery using the approximate method with  $\alpha_m = j \frac{\pi}{3.5(P+1)} (2m - P)$ ,  
 $m = 0, \dots, P$  where  $P + 1 = 21$ .



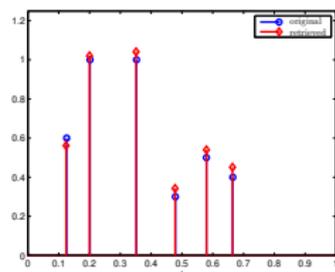
# Approximate Strang-Fix: when 'Mr Approximate' is better than 'Mr Exact'



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



(b) Default FRI retrieval



(c) Approx. FRI retrieval

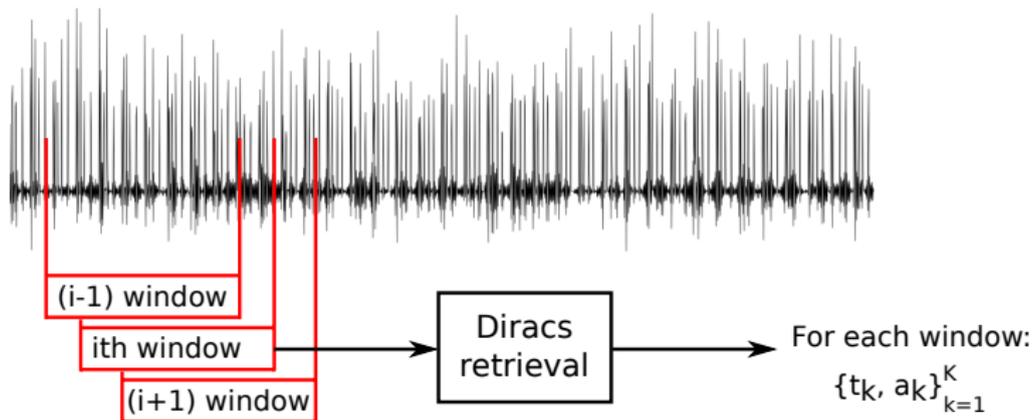
Estimation of  $K = 6$  Diracs with the B-Spline kernel of order  $L = 16$ ,  $N = 31$ .

(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.



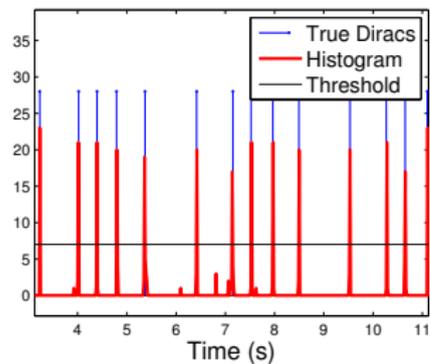
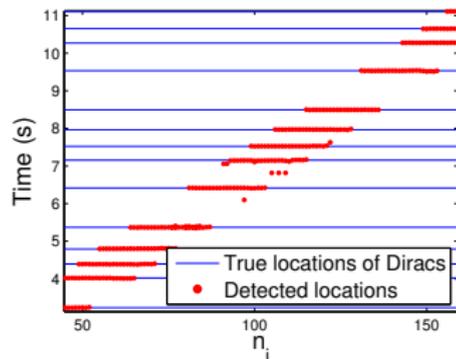
## Retrieving 1000 Diracs with Strang-Fix Kernels



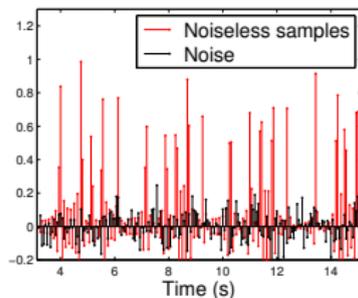
- ▶ Retrieve Diracs using a sliding window
- ▶ Locations of true Diracs are consistent across windows [Onativia-Uriguen-Dragotti-13]



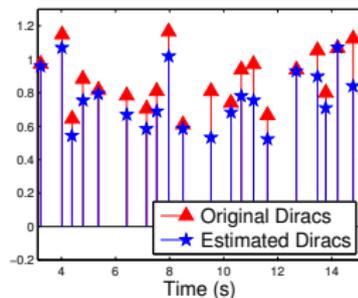
## Retrieving 1000 Diracs with Strang-Fix kernels



## Retrieving 1000 Diracs with Strang-Fix Kernels



(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.

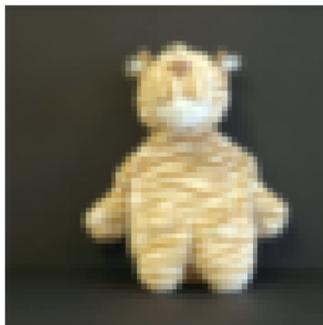


## Application: Image Super-Resolution [BaboulazD:09]

Super-Resolution is a multichannel sampling problem with unknown shifts. Use moments to retrieve the shifts or the geometric transformation between images.



(a) Original ( $512 \times 512$ )



(b) Low-res. ( $64 \times 64$ )



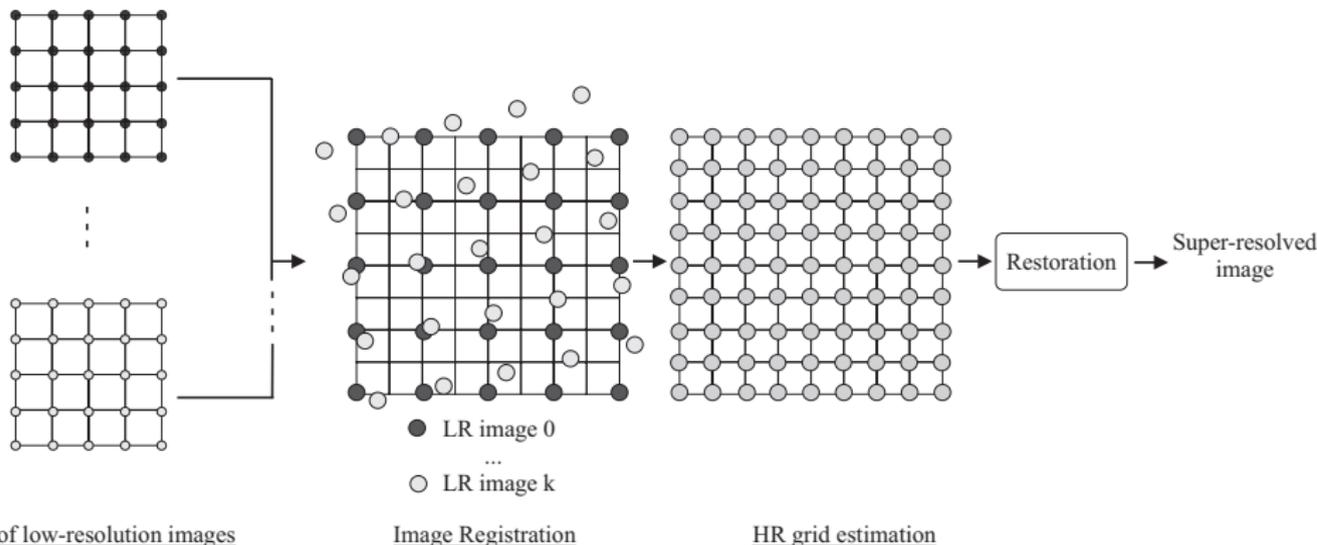
(c) Super-res ( PSNR=24.2dB)

- ▶ Forty low-resolution and shifted versions of the original.
- ▶ The disparity between images has a finite rate of innovation and can be retrieved.
- ▶ Accurate registration is achieved by retrieving the continuous moments of the



## Application: Image Super-Resolution

Image super-resolution basic building blocks



## Application: Image Super-Resolution

- ▶ For each blurred image  $I(x, y)$ :
  - ▶ A pixel  $P_{m,n}$  in the blurred image is given by

$$P_{m,n} = \langle I(x, y), \varphi(x/T - n, y/T - m) \rangle,$$

where  $\varphi(t)$  represents the point spread function of the lens.

- ▶ We assume  $\varphi(t)$  is a spline that can reproduce polynomials:

$$\sum_n \sum_m c_{m,n}^{(l,j)} \varphi(x - n, y - m) = x^l y^j \quad l = 0, 1, \dots, N; j = 0, 1, \dots, N.$$

- ▶ We retrieve the exact moments of  $I(x, y)$  from  $P_{m,n}$ :

$$\tau_{l,j} = \sum_n \sum_m c_{m,n}^{(l,j)} P_{m,n} = \int \int I(x, y) x^l y^j dx dy.$$

- ▶ Given the moments from two or more images, we estimate the geometrical transformation and register them. Notice that moments of up to order three along the  $x$  and  $y$  coordinates allows the estimation of an affine transformation.



## 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



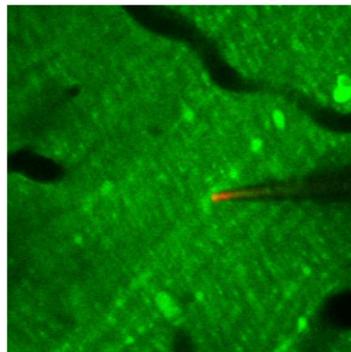
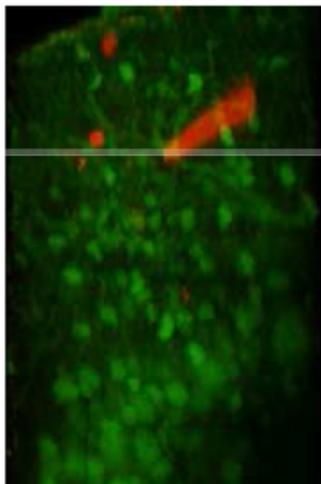
(a) Original ( $48 \times 48$ )



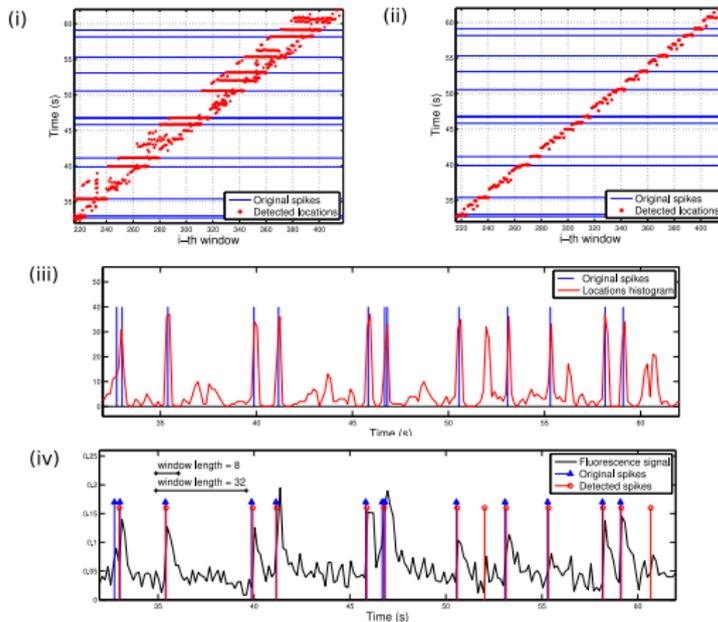
(b) Super-res ( $480 \times 480$ )



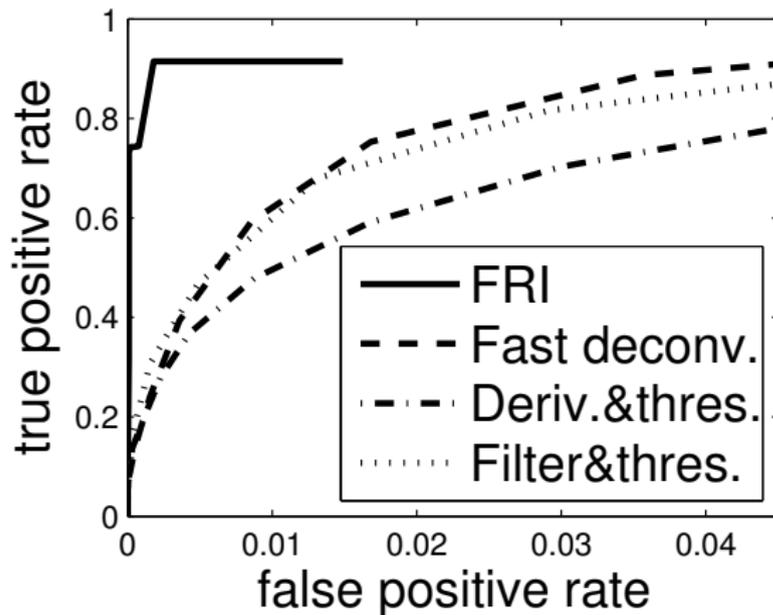
## Neural Activity Detection [OnativiaSD:13]



# Calcium Transient Detection



## Calcium Transient Detection



## Localisation of Diffusion Sources using Sensor Networks [Murray-BruceD:14]



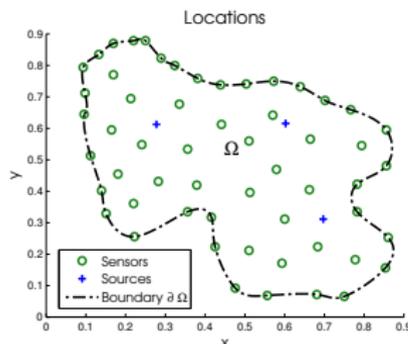
- ▶ The diffusion equation models the dispersion of chemical plumes, smoke from forest fires, radioactive materials
- ▶ The phenomenon is sampled in space and time using a sensor network.
- ▶ Sources often localised in space. Can we retrieve their location and the time of activation?



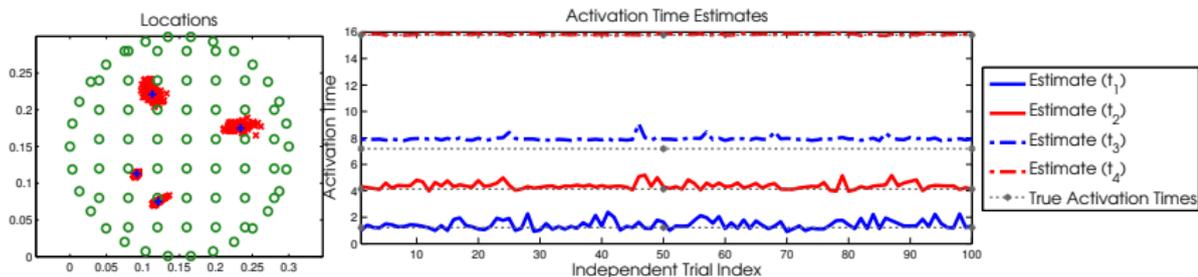
# Localisation of Diffusion Sources using Sensor Networks

## Good news:

- ▶ When sources are localised in space and time, the field inversion is equivalent to an FRI problem
- ▶ Proper linear combinations of sensors measurements in time and space leads to a Prony-type problem



# Localisation of Diffusion Sources: Numerical Results



(b) 100 independent trials using noisy sensor measurement samples (SNR=15dB).



## 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!



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- ▶ H. Pan, T. Blu, and P.L. Dragotti, 'Sampling Curves with Finite Rate of Innovation' IEEE Trans. on Signal Processing, January 2014.



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### 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 Calcium Transient Detection

- ▶ 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, August 2013 .

### On Diffusion Fields and Sensor Networks

- ▶ John Murray-Bruce and Pier Luigi Dragotti, Spatio-Temporal Sampling and Reconstruction of Diffusion Fields induced by Point Sources, to be presented at ICASSP, Florence (It), May 2014 .

