"Signal Processing"

Compressed Sensing and related tales

Part 1: Compressed Sensing Primer

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Part 1: Key Take-Aways

What's behind this?

- "Breaking" Shannon-Nyquist: how?
- What is the role of sparsity?

How do we measure?

- What is the role of incoherence?
- What is the role of randomness?

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 \bigcirc

How do we reconstruct?

- How to find the solution when there are infinitely many?
- How to solve the reconstruction problem efficiently?



Recap: Shannon-Nyquist sampling



Compressed Sensing: Measure signals at sub-Nyquist rates w/o loss of information?



Compressed Sensing: Intuition

- SNWT: *sufficient* condition, but not necessary. We can violate it if
 - We have prior knowledge
 - We change the way we sample



Example

- Bandlimited Signal (< 500 Hz)</p>
 - Shannon-Nyquist: N = 1000 samples per second sufficient for any possible signal
 - What if we knew the signal is perfectly sinusoidal?
 - N = 3 samples sufficient (conceptually), if placed properly
 - Example (jupyter)



Compressed Sensing: Intuition

- SNWT: **sufficient** condition, but not **necessary**. We can violate it if
 - We have prior knowledge
 - We change the way we sample
- Nyquist-Samples often have redundancies
 - Signals have structure
 - Only a part of the signals is relevant
 - Often, prior knowledge is available
- So, we *can* do it, *should* we?
 - Yes: Sub-Nyquist-Sampling has many practical advantages
 - Saving: time, energy, data rate/size
 - Very application-specific

David Brady: "One can regard the possibility of digital compression as a failure of sensor design. If it is possible to compress measured data, one might argue that too many measurements were taken."

RAW => JPEG: ca. 1/10-1/50*
 PCM => MP3: ca. 1/6*
 Ultrasound: ca. 1/10-1/500

* "lossless": ca. ½

What do we gain?

- Potentially: reduction of measurement time
 - Depending on application, e.g. for MRT/CT, imaging
- Potentially: reduction of energy consumption
 - (a) Data acquisition itself (e.g. slower system clock)
 - (b) Data transmission, esp. for autonomous sensors
- Potentially: reduction of data rate
 - Interesting for high rate applications ("fast pre-sorting")
- Reduction of total amount of data (yes, but)
 - Better: do not record irrelevant data in the first place













Step 1: Prior knowledge => sparsity

Basic idea: Set of possible (relevant) signal parts = known. Observed signal = combination of a few of these. For example...





Step 2: Measurement => Incoherence

- Generalized sampling (linear) $y[n] = \int p_n(t)y(t) dt$
- Special case ideal sample&hold

$$p_n(t) = \delta(t - nt_0) \quad \Rightarrow y[n] = y(nt_0)$$

- How to choose $p_n(t)$?
 - Example (jupyter)

=> Incoherence is the key!

=> Randomness as a natural source of incoherence





Random Matrices as a Measuring Kernels

- How to build incoherent bases without knowing the basis?
- "Randomness" is incoherent with any "structure"!





Step 3: Reconstruction

- Linearity: sparse model ✓ measurements ✓
 - Mapping from coefficients to measurements is linear. Solve LSE!

 $d = \Psi \cdot x$ $(M,1) \quad (M,N) \quad (N,1)$

Sub-Nyquist: *M* < *N* => underdetermined

But:
$$\sup \{x\} = K < M < N$$

=> Seek out *sparse* solution!

$$egin{aligned} & x^{\star} = rg\min_{m{x}} \operatorname{supp} \{ m{x} \} \ & ext{s.t.} \quad m{d} = m{\Psi} \cdot m{x} \end{aligned}$$

$$\|oldsymbol{x}\|_{\ell_p} = \sqrt[p]{\sum_{k=1}^N |x_k|^p}$$

However: This problem is NP hard.



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This problem has efficient solutions. Under certain conditions, it gives the same solution as the I0 problem.



Step 3: Geometric intuition



Sparse solutions are "on the axes".

- For $p \le 1$: "arms" of the p-norm balls find them.
- For $p \ge 1$: *p*-norm ball is convex.
- \blacksquare => p = 1 is the best compromise.

$$\|oldsymbol{x}\|_{\ell p} = \sqrt[p]{\sum_{k=1}^N |x_k|^p}$$





- Vertices move faster than edges, which move faster than sides
- They correspond to 1-sparse, 2-sparse, and 3-sparse respectively



Identifiability: L0 vs. L1

In general, for I0 we have
$$\ K < rac{1}{2}(ext{k-rank}(oldsymbol{\Psi})+1) \leq rac{M+1}{2}$$

Kruskal-rank $\geq r$ if **all** sets of r columns are linearly independent

$$M \ge 2K + 1$$

NB: there are 2K degrees of freedom!

(support indices + amplitudes)

whereas for l1 the bounds are of the form







Practical solvers

- Two equivalent formulations
 - **BPDN**¹ $\min \|\mathbf{x}\|_1$ s.t. $\|\mathbf{d} \mathbf{\Psi}\mathbf{x}\|_2 \le \epsilon$
 - LASSO² $\min \|\mathbf{d} \mathbf{\Psi}\mathbf{x}\|_2 + \lambda \|\mathbf{x}\|_1$
- The zoo of algorithms is gigantic. Two commonly found examples
 - OMP³: to fit $\|\mathbf{d} \Psi \mathbf{x}\|_2$ iteratively, select matching columns in a greedy manner, project residual data on the complement subspace

¹BPDN = Basis Pursuit DeNoising ²LASSO = Least Absolute Shrinkage and Selection Operator ³OMP = Orthogonal Matching Pursuit







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- OMP³: to fit $\|\mathbf{d} \Psi \mathbf{x}\|_2$ iteratively, select matching columns in a greedy manner, project residual data on the complement subspace
- (F)ISTA⁴: to minimize $\|\mathbf{d} \Psi \mathbf{x}\|_2$, perform gradient steps, regularize by (soft) thresholding the coefficients.

¹BPDN = Basis Pursuit DeNoising

- ²LASSO = Least Absolute Shrinkage and Selection Operator
- ³OMP = Orthogonal Matching Pursuit

⁴FISTA = Fast Iterative Shrinkage and Thresholding Algorithm



Iterative Shrinkage and Thresholding

To minimize $\|\mathbf{d} - \mathbf{\Psi}\mathbf{x}\|_2^2$ consider its gradient

$$egin{aligned} \|\mathbf{d} - \mathbf{\Psi} \mathbf{x}\|_2^2 &= \mathbf{d}^{\mathrm{T}} \mathbf{d} - \mathbf{d}^{\mathrm{T}} \mathbf{\Psi} \mathbf{x} - \mathbf{x}^{\mathrm{T}} \mathbf{\Psi}^{\mathrm{T}} \mathbf{d} - \mathbf{x}^{\mathrm{T}} \mathbf{\Psi}^{\mathrm{T}} \mathbf{\Psi} \mathbf{x} \ &\Rightarrow
abla_{\mathbf{x}} = 2 \mathbf{\Psi}^{\mathrm{T}} \mathbf{d} - \mathbf{\Psi}^{\mathrm{T}} \mathbf{\Psi} \mathbf{x} = 2 \mathbf{\Psi}^{\mathrm{T}} (\mathbf{d} - \mathbf{\Psi} \mathbf{x}) \end{aligned}$$

 Gradient step $\mathbf{x} \leftarrow \mathbf{x} + \mu \Psi^{\mathrm{T}} (\mathbf{d} - \Psi \mathbf{x})$ But then \mathbf{x} is not sparse. Regularizer? Soft thresholding: $\mathbf{x} \leftarrow \tau(\mathbf{x})$

Fast?

- Apply momentum methods
- Smart step size adaptation



But how do I measure incoherently?

5&F

- That depends...
 - Localized signals (spikes) => extended sampling functions (MLBS, harmonics)
 - Random Demodulator, MWC, Fourier sampling
 - Highly correlated signals => subsampling
 - Spatial / angular subsampling, irregular arrays
 - Integral sensors => "Scrambling"
 - Single pixel camera, shattered lens imaging, coded aperture











Bigger picture: latent space representation

- Behind the scenes: existence of efficient latent space representation
 - In CS obtained through linear projections.
 - NB: also a common component in ML/DL (self-attention in transformers, latent representation in autoencoders)
 - Their advantage: not limited to linear compression
- Autoencoder as a CS sensor?
 - Sure, why not.
 - Sensible especially if you can implement the encoder part (after freezing the weights) in hardware (FPGA?).



https://lss.fnal.gov/archive/2020/slides/fermilab-slides-20-121-e.pdf



Applications (Selection)











etc.





Part 1: Key Take-Aways



What's behind this?

- Shannon-Nyquist is sufficient, but not necessary. With prior knowledge, perfect reconstruction from fewer samples is possible.
- We formalize "prior knowledge" through sparsity, as a measure for signal complexity.



How to measure?

- We need incoherent measurement functions.
- Pseudo-randomness can be a source of incoherence.



How do we reconstruct?

- Look for the one signal that maximizes sparsity.
- Can be solved efficiently through relaxation.



min $\|\mathbf{x}\|_0$ s.t. $\mathbf{y} = \mathbf{A} \mathbf{x}$ min $\|\mathbf{x}\|_1$ s.t. $\mathbf{y} = \mathbf{A} \mathbf{x}$



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Part 2: Compressed Sensing in Ultrasound

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Ultrasound NDT "powered by" Compressed Sensing

Improve US-NDT inspired by innovations in the CS field



=> Design of Experiment problem: where/how to sample optimally?

- Q1: Temporal sampling: how?
 - Fourier subsampling
- Q2: Spatial sampling: where?
 - Spatial subsampling für synthetic aperture, sparse array Design
- Q3: Spatial sampling: how?
 - Optimal excitation, coded signals



=> Some of these can be applied to fully sampled data...





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Compressed Sensing for Ultrasound: Intuition

In CS we change the way we sample analog signals to avoid capturing redundancy \rightarrow reduce data size, data rate, acquisition time, energy



Compressed Sensing in Time

Why do we talk about Fourier sensing so much? What is the link?

Consider the generalized linear sampling operator

$$y_n = \int_T x(t) b_n(t) dt \longrightarrow \int_{b_n(t)} \int_{b_n(t)} dt$$

• (aWLOG), assume that x(t) is limited in time [0,7]. => WLOG choose $b_n(t)$ to be time-limited as well.

$$x(t) = \sum_{\ell} X[\ell] \mathrm{e}^{-\jmath 2\pi\ell/T} \quad b_n(t) = \sum_{\ell} B_n[\ell] \mathrm{e}^{-\jmath 2\pi\ell/T} \quad \forall t \in [0,T] \quad \underbrace{\bigwedge}_{\mathcal{N}} \quad \underbrace{\bigwedge}_{\mathcal{$$

Then, it is easy to see that

$$y_n = \int_T x(t)p_n(t)dt = \sum_{\ell} X[\ell]B_n[\ell]$$

i.e., our samples are linear combinations of the Fourier coefficients of x(t). Our choice of $b_n(t)$ determines the weights.

• Special case
$$B_n[\ell] = \delta[\ell - m_n] \Rightarrow y_n = X[m_n]$$



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Fourier Sampling: Architectures

How to build a Fourier Subsampling Sensor?

Bank of analog narrowband (I/Q) filters



- Modulated Wideband Converter (MWC)
 - Delivers an (invertible) linear combination of FC



Digital FPGA-based compression

Nyquist

Analog computing DFTs, ...

log FFT cor

N points

ADC

moling rate: fy

- e.g., FFT+subsel., chirp-Z, Goertzel

FPGA

DSP

Digital control & calibration

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Fourier Sensing vs. Scrambled Fourier Sensing



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Other variations of Fourier sensing

MWC, why is it related?

Build

- Sequence generator for PN sequences $p_n(t)$
- analog multiplier + integrator

■ What you get is **y** = **B x**, where **x** are the desired Fourier coefficients and **B** depends on your sequences







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When to choose what?

With so many architectures in place, what should we choose?

- It depends on the application.
- For analog hardware implementations
 - MWC is a tried and tested concept that scales well.
 - For very few Fourier coefficients, a direct Fourier sensing may be even simpler.
- For quasi-digital implementations (FPGA)
 - If we know where the signal energy focusses => Fourier sensing
 - If we don't (multiband/wideband) => Scrambled Fourier sensing
 - BTW: Optimal FC selection is an interesting Design of Experiment problem!



Some numerical results: Scrambled Fourier Sensing + FISTA reconstruction

 Specimen: "MUSE", recorded with an automated scan 0.5mm grid, 2 MHz, immersion





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Some numerical results: Scrambled Fourier Sensing + FISTA reconstruction



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Ultrasound NDT "powered by" Compressed Sensing

Improve US-NDT inspired by innovations in the CS field



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A particularly relevant usecase: Full Matrix Capture

- Elements transmit sequentially, receive in parallel
- For *M* elements:
 - *M* measurement cycles
 - M^2 A-Scans ($M \times M \times N_T$ samples)
- Drawbacks:
 - M cycles need time
 - M parallel RF chains: hardware complexity
 - Data size O(M^2)









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 - M cycles need time
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 - Data size O(M²)
- Spatiotemporal compression
 - Due to strong spatial correlation: spatial subsampling as a valid CS strategy
 - Sparsity in time => subsampling in frequency \geq
- Overall: $(M, M, N_T) => (M_{T\times}, M_{R\times}, N_F)$



Spatiotemporal compression strategies

■ 3-D **separable** design

- For each selected TX, use the same RX channels and Fourier bins



■ 3-D joint design

...

- For each selected TX, allow a new set of RX channels. For each TX and RX, allow new Fourier bins





RX

Fourier



- Criterion to choose?
 - Many choices: task-based end2end, image quality, coherence, ...
 - Our of our favorites: information theory based criterion: Cramer-Rao Bound
 - Quantifies ultimate uncertainty (variance) about scattering location
 - For point-wise criteria: Minmax approach => find pattern with best worst-case performance

 $\min_{m_{RX},m_{TX},n_T} \max_{\{x,z\}\in \mathrm{ROI}} CRB$







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Design of Experiment via Cramér-Rao Bounds (CRBs)

- Treat the problem as estimation of point scattering locations (x,z): CRB delivers algorithm-independent bound ("information content")
 - Forward model: $oldsymbol{y} = f(x_{
 m s}, z_{
 m s})$
 - Estimator: $\hat{x}_{\mathrm{s}}, \hat{z}_{\mathrm{s}} = T(oldsymbol{y})$
 - Unbiasedness: $\mathbb{E}\{\hat{x}_{s}\} = x_{s}$ $\mathbb{E}\{\hat{z}_{s}\} = z_{s}$
 - Then:

$$\operatorname{COV}\left\{ [x_{\mathrm{s}}, z_{\mathrm{s}}]^{\mathrm{T}} \right\} \succeq \boldsymbol{C} = \boldsymbol{J}^{-1}$$

We can show that

$$\begin{aligned} \boldsymbol{J} &= C \cdot \sum_{m_1,m_2} \begin{bmatrix} (\sin \beta_{m_1} + \sin \beta_{m_2})^2 & (\sin \beta_{m_1} + \sin \beta_{m_2})(\cos \beta_{m_1} + \cos \beta_{m_2}) \\ (\sin \beta_{m_1} + \sin \beta_{m_2})(\cos \beta_{m_1} + \cos \beta_{m_2}) & (\cos \beta_{m_1} + \cos \beta_{m_2})^2 \end{bmatrix} \cdot G^2(m_1, m_2) \\ &+ C_2 \cdot \sum_{m_1,m_2} \begin{bmatrix} \dot{G}_x(m_1, m_2)^2 & \dot{G}_x(m_1, m_2) \cdot \dot{G}_z(m_1, m_2) \\ \dot{G}_x(m_1, m_2) \cdot \dot{G}_z(m_1, m_2) & \dot{G}_z(m_1, m_2)^2 \end{bmatrix} \end{aligned}$$

CRB can be used to build spatial subselection strategies (exhaustive search / greedy)





Sample result: DOE through CRB minimization

Exhaustive search



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Sample result: DOE through CRB minimization

Exhaustive search



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Greedy selection approach in 2-D

Separable 2-D design



Joint 2-D design

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How to evaluate?

Criterion: Point Spread Function



→ Width of the PSF provides a measure of achievable resolution (in a linear imaging device)

- → Cross sections to study vertical / horizontal resolution
- \rightarrow Area under the PSF = "Array Performance Indicator (API)"

$$API = \frac{N_{\text{thresh}} \cdot \Delta_x \cdot \Delta_z}{\lambda_c^2}$$





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Measurement results: test specimen



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Outlook: DOE via Machine Learning

- **Realistic** problem **size**s (*M* = 64, 128, …): exhaustive search fails (exponential complexity), greedy methods fail (local minima)
- Idea: leverage power of neural networks to find good solutions to the non-convex problem
- Problem: selection problem is combinatorial, **non-differentiable**
- Solution: **Gumbel soft-max reparametrization trick**
 - Rows of Phi: samples of the categorical distribution
- **Cost** function: final image **reconstruction** error!
- Estimation method: Learned ISTA



image

Χ

forward

model

У,

obs.

data

Subsampling Y_{s} Reconstruction.

rec.

image

x

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(LISTA layers)

Outlook: DOE via Machine Learning

Comparison with other designs

Comparing reconstructed images performance



Fig. 2. Comparison of reconstructed images



Evaluating CNR of 1000 images



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- Compressed Sensing for NDT: very **promising**!
 - Reduction of scan time, data rate, power consumption
- Successfully demonstrated in X-ray CT (inline inspection)

Ultrasound:

- data reduction in time and space
- real-time reconstruction for assistance systems
- Challenges ahead, e.g.,
 - Complex **forward models**, e.g., Ultrasound tomography
 - data-driven + physics-driven processing
 - Lack of training data: artificial training data generation

