

Sparsity in Astrophysics

Astrostatistics meets Astroinformatics

Jason McEwen

www.jasonmcewen.org

[@jasonmcewen](https://twitter.com/jasonmcewen)

*Mullard Space Science Laboratory (MSSL)
University College London (UCL)*

Royal Statistical Society International Conference, Sheffield, August 2014



What is sparsity?

— representation of data in such a way that many data points are zero



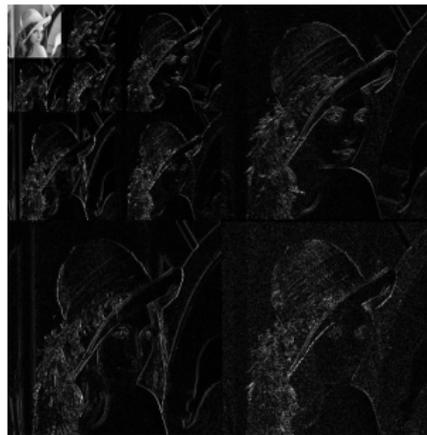
What is sparsity?



What is sparsity?



Sparsifying transform



Why is sparsity useful?

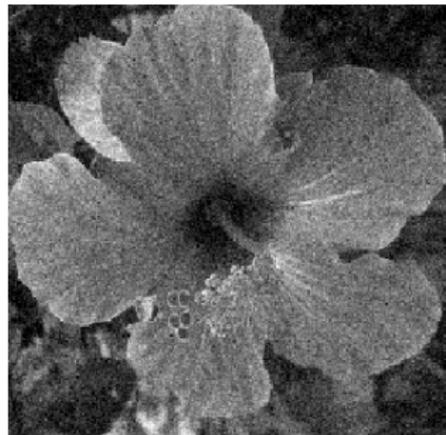
- efficient characterisation of structure



Why is sparsity useful?



Add noise



Why is sparsity useful?



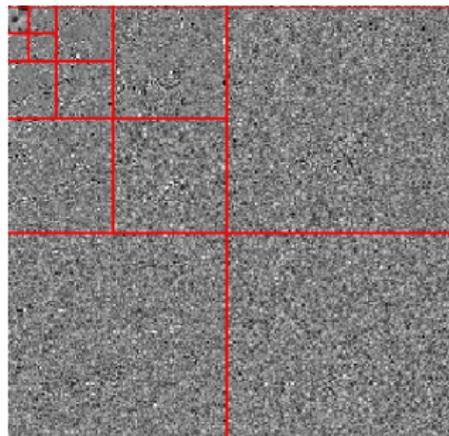
Sparsifying transform



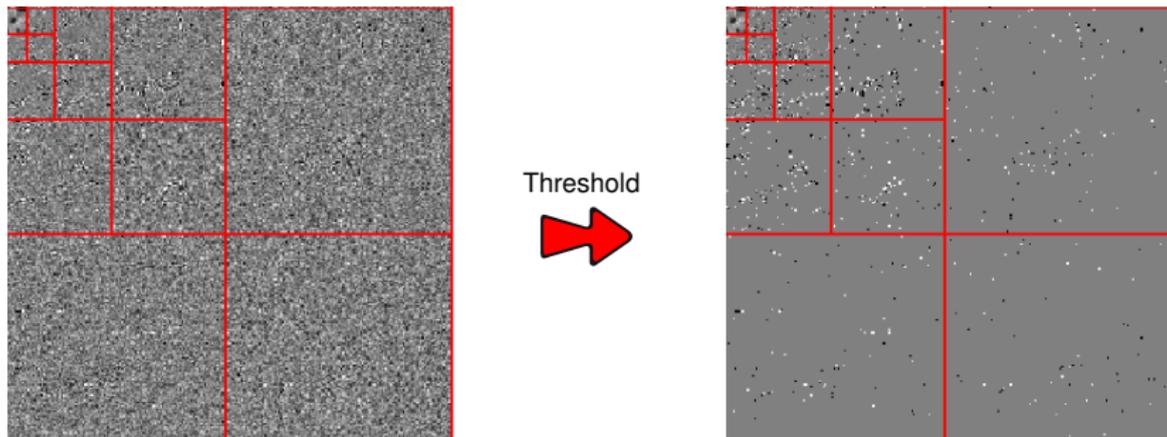
Why is sparsity useful?



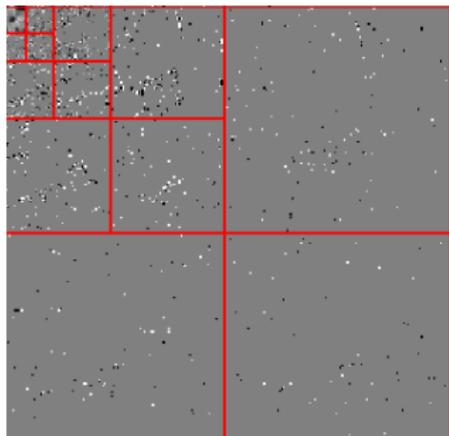
Sparsifying transform



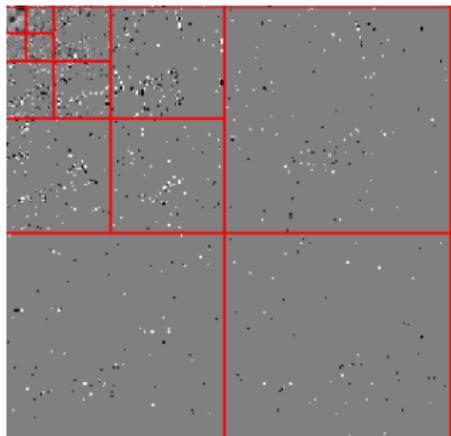
Why is sparsity useful?



Why is sparsity useful?



Why is sparsity useful?



Inverse transform



Why is sparsity useful?



(a) Original



(b) Noisy (SNR=14.1 dB)



(c) Denoised (SNR=19.7 dB)

[Credit: http://www.ceremade.dauphine.fr/~peyre/numerical-tour/tours/denoisingwav_2_wavelet_2d/]



How can we construct sparsifying transforms?

- many signals in nature have **spatially localised**, **scale-dependent** features



How can we construct sparsifying transforms?



Fourier (1807)



Haar (1909)

Morlet and Grossman (1981)

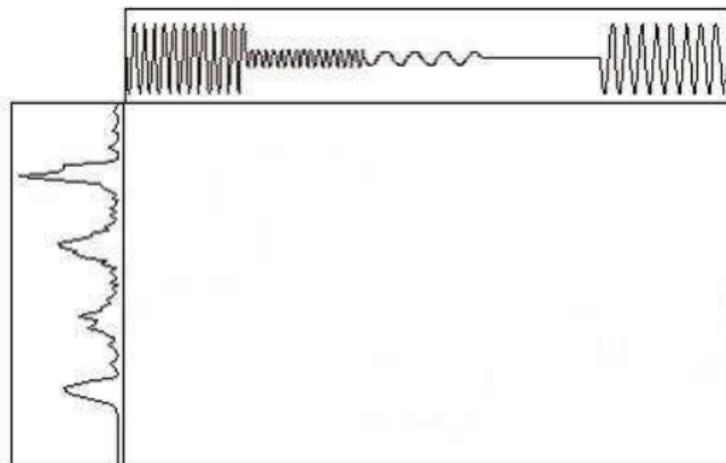


Figure: Fourier vs wavelet transform [Credit: <http://www.wavelet.org/tutorial/>]



How can we construct sparsifying transforms?



Fourier (1807)



Haar (1909)

Morlet and Grossman (1981)

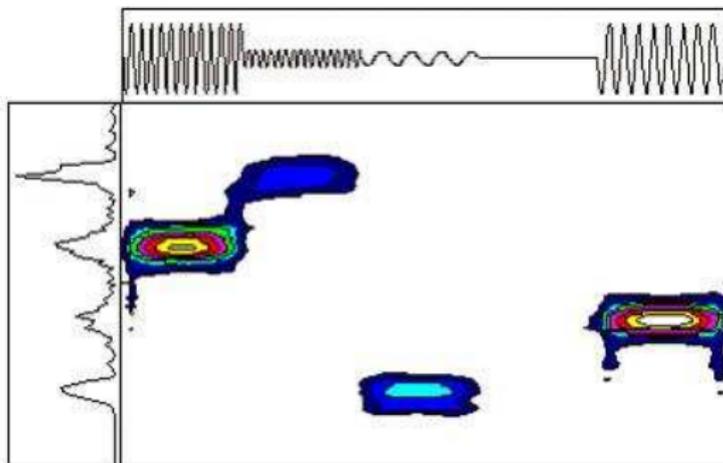


Figure: Fourier vs wavelet transform [Credit: <http://www.wavelet.org/tutorial/>]



How can we construct sparsifying transforms?

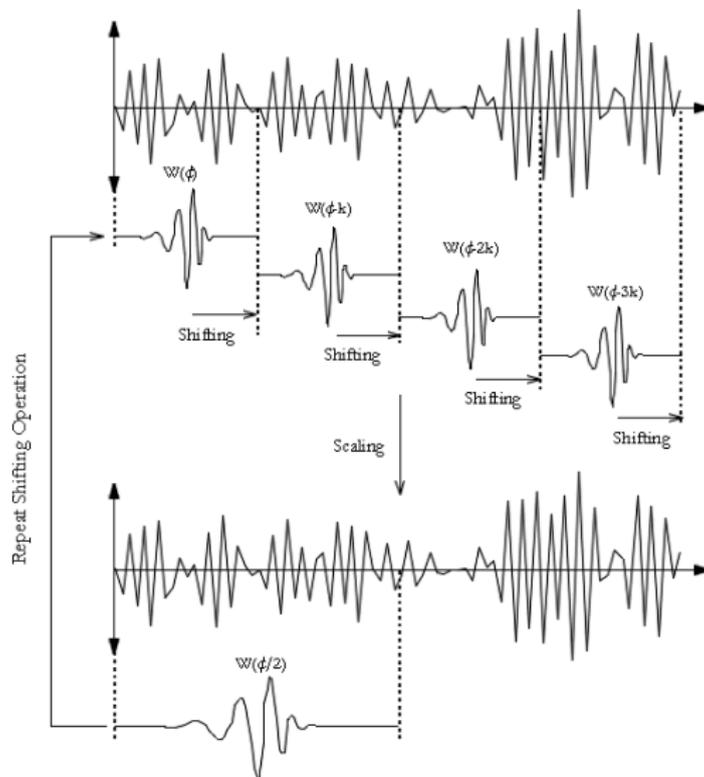


Figure: Wavelet scaling and shifting [Credit: <http://www.wavelet.org/tutorial/>]



Outline

- 1 Compressive Sensing
 - Introduction
 - Analysis vs Synthesis
 - Bayesian Interpretations

- 2 Radio Interferometric Imaging
 - Interferometric Imaging
 - Sparsity Averaging (SARA)



Outline

- 1 Compressive Sensing
 - Introduction
 - Analysis vs Synthesis
 - Bayesian Interpretations
- 2 Radio Interferometric Imaging
 - Interferometric Imaging
 - Sparsity Averaging (SARA)



Compressive sensing

“Nothing short of revolutionary.”

– National Science Foundation

- Developed by Emmanuel Candes and David Donoho (and others).
- Although many underlying ideas around for a long time.



(a) Emmanuel Candes



(b) David Donoho



Compressive sensing

- Next **evolution of wavelet analysis** → wavelets are a key ingredient.
- Mystery of JPEG compression (discrete cosine transform; wavelet transform).
- Move compression to the acquisition stage → compressive sensing.
- Acquisition versus imaging.



Compressive sensing

- Next **evolution of wavelet analysis** → wavelets are a key ingredient.
- Mystery of JPEG compression (discrete cosine transform; wavelet transform).
- Move compression to the acquisition stage → compressive sensing.
- Acquisition versus imaging.



Compressive sensing

- Next **evolution of wavelet analysis** → wavelets are a key ingredient.
- Mystery of JPEG compression (discrete cosine transform; wavelet transform).
- Move compression to the acquisition stage → compressive sensing.
- Acquisition versus imaging.

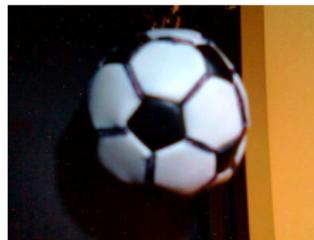
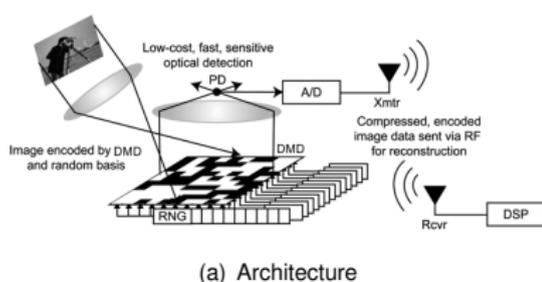


Figure: Single pixel camera



Compressive sensing

- Next **evolution of wavelet analysis** → wavelets are a key ingredient.
- Mystery of JPEG compression (discrete cosine transform; wavelet transform).
- Move compression to the acquisition stage → compressive sensing.
- **Acquisition** versus **imaging**.

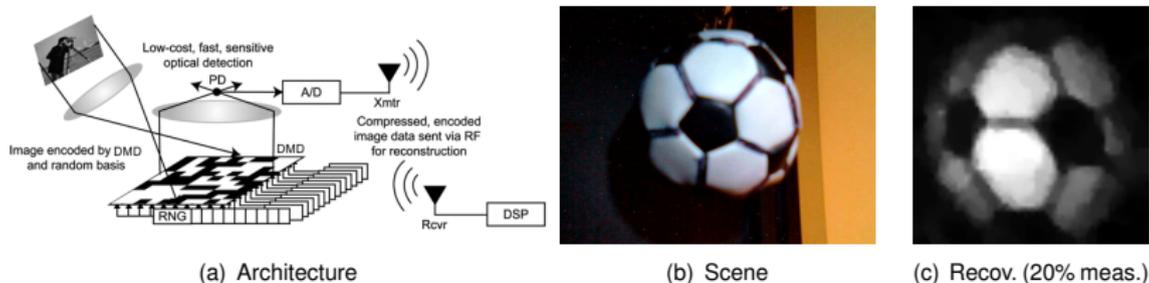


Figure: Single pixel camera



An introduction to compressive sensing

Operator description

- Linear operator (linear algebra) representation of **signal decomposition**:

$$x(t) = \sum_i \alpha_i \Psi_i(t) \quad \rightarrow \quad \mathbf{x} = \sum_i \Psi_i \alpha_i = \begin{pmatrix} | \\ \Psi_0 \\ | \end{pmatrix} \alpha_0 + \begin{pmatrix} | \\ \Psi_1 \\ | \end{pmatrix} \alpha_1 + \dots \quad \rightarrow \quad \boxed{\mathbf{x} = \Psi \boldsymbol{\alpha}}$$

- Linear operator (linear algebra) representation of **measurement**:

$$y_i = \langle \mathbf{x}, \Phi_j \rangle \quad \rightarrow \quad \mathbf{y} = \begin{pmatrix} - \Phi_0 - \\ - \Phi_1 - \\ \vdots \end{pmatrix} \mathbf{x} \quad \rightarrow \quad \boxed{\mathbf{y} = \Phi \mathbf{x}}$$

- Putting it together:

$$\boxed{\mathbf{y} = \Phi \mathbf{x} = \Phi \Psi \boldsymbol{\alpha}}$$



An introduction to compressive sensing

Operator description

- Linear operator (linear algebra) representation of **signal decomposition**:

$$x(t) = \sum_i \alpha_i \Psi_i(t) \quad \rightarrow \quad \mathbf{x} = \sum_i \Psi_i \alpha_i = \begin{pmatrix} | \\ \Psi_0 \\ | \end{pmatrix} \alpha_0 + \begin{pmatrix} | \\ \Psi_1 \\ | \end{pmatrix} \alpha_1 + \dots \quad \rightarrow \quad \boxed{\mathbf{x} = \Psi \alpha}$$

- Linear operator (linear algebra) representation of **measurement**:

$$y_i = \langle x, \Phi_j \rangle \quad \rightarrow \quad \mathbf{y} = \begin{pmatrix} - \Phi_0 - \\ - \Phi_1 - \\ \vdots \end{pmatrix} \mathbf{x} \quad \rightarrow \quad \boxed{\mathbf{y} = \Phi \mathbf{x}}$$

- Putting it together:

$$\boxed{\mathbf{y} = \Phi \mathbf{x} = \Phi \Psi \alpha}$$



An introduction to compressive sensing

Operator description

- Linear operator (linear algebra) representation of **signal decomposition**:

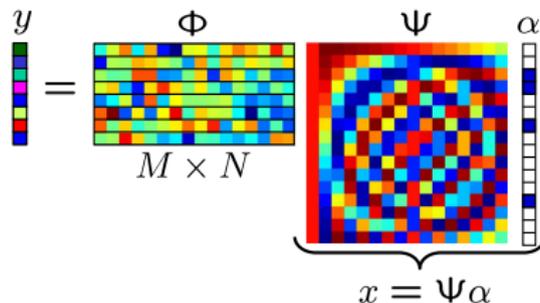
$$x(t) = \sum_i \alpha_i \Psi_i(t) \rightarrow x = \sum_i \Psi_i \alpha_i = \begin{pmatrix} | \\ \Psi_0 \\ | \end{pmatrix} \alpha_0 + \begin{pmatrix} | \\ \Psi_1 \\ | \end{pmatrix} \alpha_1 + \dots \rightarrow \boxed{x = \Psi \alpha}$$

- Linear operator (linear algebra) representation of **measurement**:

$$y_i = \langle x, \Phi_j \rangle \rightarrow y = \begin{pmatrix} - \Phi_0 - \\ - \Phi_1 - \\ \vdots \end{pmatrix} x \rightarrow \boxed{y = \Phi x}$$

- Putting it together:

$$\boxed{y = \Phi x = \Phi \Psi \alpha}$$



An introduction to compressive sensing

Promoting sparsity via ℓ_1 minimisation

- Ill-posed inverse problem:

$$\mathbf{y} = \Phi \mathbf{x} + \mathbf{n} = \Phi \Psi \boldsymbol{\alpha} + \mathbf{n}.$$

- Recall norms given by:

$$\|\boldsymbol{\alpha}\|_0 = \text{no. non-zero elements} \quad \|\boldsymbol{\alpha}\|_1 = \sum_i |\alpha_i| \quad \|\boldsymbol{\alpha}\|_2 = \left(\sum_i |\alpha_i|^2 \right)^{1/2}$$

- Solve by imposing a regularising prior that the signal to be recovered is sparse in Ψ , *i.e.* solve the following ℓ_0 optimisation problem:

$$\boldsymbol{\alpha}^* = \arg \min_{\boldsymbol{\alpha}} \|\boldsymbol{\alpha}\|_0 \text{ such that } \|\mathbf{y} - \Phi \Psi \boldsymbol{\alpha}\|_2 \leq \epsilon,$$

where the signal is synthesising by $\mathbf{x}^* = \Psi \boldsymbol{\alpha}^*$.

- Solving this problem is **difficult** (combinatorial).
- Instead, solve the ℓ_1 optimisation problem (convex):

$$\boldsymbol{\alpha}^* = \arg \min_{\boldsymbol{\alpha}} \|\boldsymbol{\alpha}\|_1 \text{ such that } \|\mathbf{y} - \Phi \Psi \boldsymbol{\alpha}\|_2 \leq \epsilon.$$



An introduction to compressive sensing

Promoting sparsity via ℓ_1 minimisation

- Ill-posed inverse problem:

$$y = \Phi x + n = \Phi \Psi \alpha + n$$

- Recall norms given by:

$$\|\alpha\|_0 = \text{no. non-zero elements} \quad \|\alpha\|_1 = \sum_i |\alpha_i| \quad \|\alpha\|_2 = \left(\sum_i |\alpha_i|^2 \right)^{1/2}$$

- Solve by imposing a regularising prior that the signal to be recovered is sparse in Ψ , *i.e.* solve the following ℓ_0 optimisation problem:

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_0 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon$$

where the signal is synthesising by $x^* = \Psi \alpha^*$.

- Solving this problem is **difficult** (combinatorial).
- Instead, solve the ℓ_1 optimisation problem (convex):

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_1 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon$$



An introduction to compressive sensing

Promoting sparsity via ℓ_1 minimisation

- Ill-posed inverse problem:

$$y = \Phi x + n = \Phi \Psi \alpha + n$$

- Recall norms given by:

$$\|\alpha\|_0 = \text{no. non-zero elements} \quad \|\alpha\|_1 = \sum_i |\alpha_i| \quad \|\alpha\|_2 = \left(\sum_i |\alpha_i|^2 \right)^{1/2}$$

- Solve by imposing a regularising prior that the signal to be recovered is sparse in Ψ , *i.e.* solve the following ℓ_0 optimisation problem:

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_0 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon$$

where the signal is synthesising by $x^* = \Psi \alpha^*$.

- Solving this problem is **difficult** (combinatorial).
- Instead, solve the ℓ_1 optimisation problem (convex):

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_1 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon$$



An introduction to compressive sensing

Promoting sparsity via ℓ_1 minimisation

- Ill-posed inverse problem:

$$y = \Phi x + n = \Phi \Psi \alpha + n$$

- Recall norms given by:

$$\|\alpha\|_0 = \text{no. non-zero elements} \quad \|\alpha\|_1 = \sum_i |\alpha_i| \quad \|\alpha\|_2 = \left(\sum_i |\alpha_i|^2 \right)^{1/2}$$

- Solve by imposing a regularising prior that the signal to be recovered is sparse in Ψ , *i.e.* solve the following ℓ_0 optimisation problem:

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_0 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon$$

where the signal is synthesising by $x^* = \Psi \alpha^*$.

- Solving this problem is **difficult** (combinatorial).
- Instead, solve the ℓ_1 optimisation problem (convex):

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_1 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon$$



An introduction to compressive sensing

Promoting sparsity via ℓ_1 minimisation

- Ill-posed inverse problem:

$$y = \Phi x + n = \Phi \Psi \alpha + n$$

- Recall norms given by:

$$\|\alpha\|_0 = \text{no. non-zero elements} \quad \|\alpha\|_1 = \sum_i |\alpha_i| \quad \|\alpha\|_2 = \left(\sum_i |\alpha_i|^2 \right)^{1/2}$$

- Solve by imposing a regularising prior that the signal to be recovered is sparse in Ψ , *i.e.* solve the following ℓ_0 optimisation problem:

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_0 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon$$

where the signal is synthesising by $x^* = \Psi \alpha^*$.

- Solving this problem is **difficult** (combinatorial).
- Instead, solve the ℓ_1 optimisation problem (convex):

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_1 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon$$



An introduction to compressive sensing

Union of subspaces

- Space of sparse vectors given by the **union of subspaces** aligned with the coordinate axes.

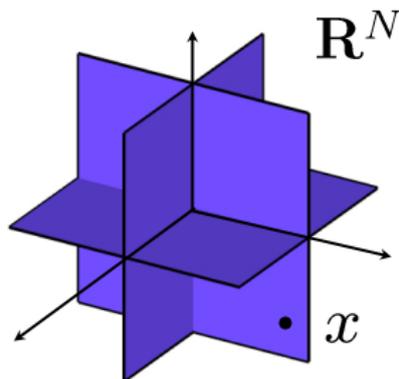


Figure: Space of the sparse vectors [Credit: Baraniuk]



An introduction to compressive sensing

RIP

- Solutions of ℓ_0 and ℓ_1 problems often the same.

- Restricted isometry property (RIP):

$$(1 - \delta_{2K})\|x_1 - x_2\|_2^2 \leq \|\Theta x_1 - \Theta x_2\|_2^2 \leq (1 + \delta_{2K})\|x_1 - x_2\|_2^2,$$

for K -sparse x_1 and x_2 , where $\Theta = \Phi\Psi$.

- Measurement must preserve geometry of sets of sparse vectors.



An introduction to compressive sensing

RIP

- Solutions of ℓ_0 and ℓ_1 problems often the same.
- Restricted isometry property (RIP):

$$(1 - \delta_{2K})\|\mathbf{x}_1 - \mathbf{x}_2\|_2^2 \leq \|\Theta\mathbf{x}_1 - \Theta\mathbf{x}_2\|_2^2 \leq (1 + \delta_{2K})\|\mathbf{x}_1 - \mathbf{x}_2\|_2^2,$$

for K -sparse \mathbf{x}_1 and \mathbf{x}_2 , where $\Theta = \Phi\Psi$.

- Measurement must preserve geometry of sets of sparse vectors.



An introduction to compressive sensing

RIP

- Solutions of ℓ_0 and ℓ_1 problems often the same.

- Restricted isometry property (RIP):

$$(1 - \delta_{2K})\|\mathbf{x}_1 - \mathbf{x}_2\|_2^2 \leq \|\Theta\mathbf{x}_1 - \Theta\mathbf{x}_2\|_2^2 \leq (1 + \delta_{2K})\|\mathbf{x}_1 - \mathbf{x}_2\|_2^2,$$

for K -sparse \mathbf{x}_1 and \mathbf{x}_2 , where $\Theta = \Phi\Psi$.

- Measurement must **preserve geometry** of sets of sparse vectors.

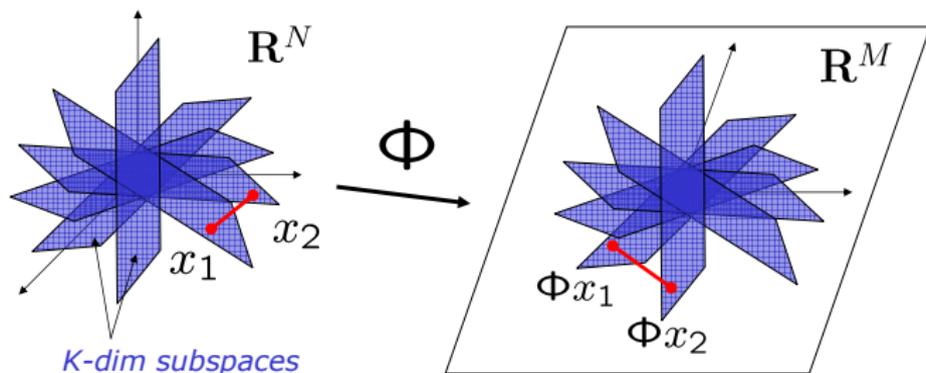


Figure: Measurement must preserve geometry of sets of sparse vectors. [Credit: Baraniuk]



An introduction to compressive sensing

Intuition

- Geometry of ℓ_0 , ℓ_2 and ℓ_1 problems.

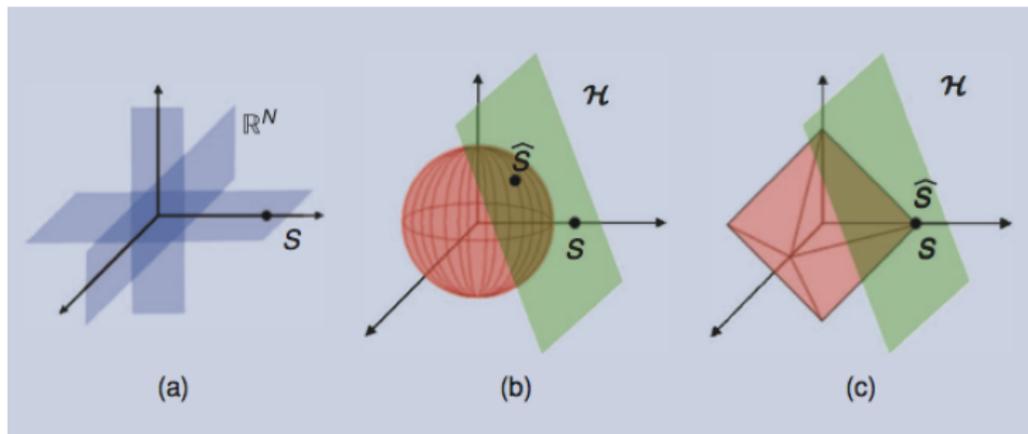


Figure: Geometry of (a) ℓ_0 (b) ℓ_2 and (c) ℓ_1 problems. [Credit: Baraniuk (2007)]



An introduction to compressive sensing

Coherence

- In the absence of noise, compressed sensing is **exact!**
- Number of measurements required to achieve exact reconstruction is given by

$$M \geq c\mu^2 K \log N,$$

where K is the sparsity and N the dimensionality.

- The coherence between the measurement and sparsity basis is given by

$$\mu = \sqrt{N} \max_{i,j} |\langle \Psi_i, \Phi_j \rangle|.$$

- Robust to noise.



An introduction to compressive sensing

Coherence

- In the absence of noise, compressed sensing is **exact!**
- **Number of measurements** required to achieve exact reconstruction is given by

$$M \geq c\mu^2 K \log N ,$$

where K is the sparsity and N the dimensionality.

- The **coherence** between the measurement and sparsity basis is given by

$$\mu = \sqrt{N} \max_{i,j} |\langle \Psi_i, \Phi_j \rangle| .$$

- Robust to noise.



An introduction to compressive sensing

Coherence

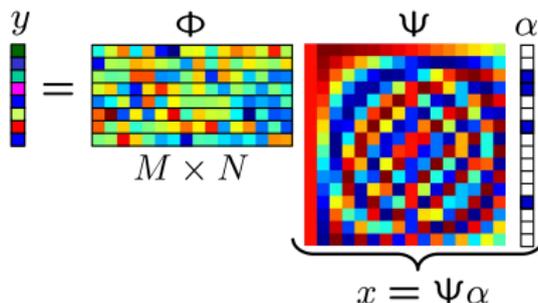
- In the absence of noise, compressed sensing is **exact!**
- Number of measurements required to achieve exact reconstruction is given by

$$M \geq c\mu^2 K \log N,$$

where K is the sparsity and N the dimensionality.

- The coherence between the measurement and sparsity basis is given by

$$\mu = \sqrt{N} \max_{i,j} |\langle \Psi_i, \Phi_j \rangle|.$$



- Robust to noise.



An introduction to compressive sensing

Coherence

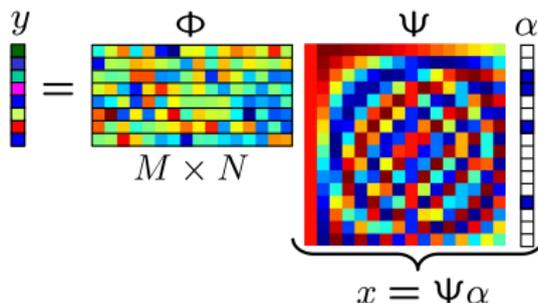
- In the absence of noise, compressed sensing is **exact!**
- Number of measurements required to achieve exact reconstruction is given by

$$M \geq c\mu^2 K \log N,$$

where K is the sparsity and N the dimensionality.

- The coherence between the measurement and sparsity basis is given by

$$\mu = \sqrt{N} \max_{i,j} |\langle \Psi_i, \Phi_j \rangle|.$$



- Robust to noise.



Analysis vs synthesis

- Many **new developments** (e.g. analysis vs synthesis, structured sparsity).
- Typically sparsity assumption is justified by analysing example signals in terms of atoms of the dictionary.
- But this is different to synthesising signals from atoms.
- Suggests an **analysis-based** framework (Elad *et al.* 2007, Nam *et al.* 2012):

$$x^* = \arg \min_x \|\Omega x\|_1 \text{ such that } \|y - \Phi x\|_2 \leq \epsilon.$$

analysis

- Contrast with **synthesis-based** approach:

$$x^* = \Psi \cdot \arg \min_{\alpha} \|\alpha\|_1 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon.$$

synthesis

- For **orthogonal bases** $\Omega = \Psi^\dagger$ and the two approaches are **identical**.



Analysis vs synthesis

- Many **new developments** (e.g. analysis vs synthesis, structured sparsity).
- Typically sparsity assumption is justified by analysing example signals in terms of atoms of the dictionary.
- But this is different to synthesising signals from atoms.
- Suggests an **analysis-based** framework (Elad *et al.* 2007, Nam *et al.* 2012):

$$x^* = \arg \min_x \|\Omega x\|_1 \text{ such that } \|y - \Phi x\|_2 \leq \epsilon.$$

analysis

- Contrast with **synthesis-based** approach:

$$x^* = \Psi \cdot \arg \min_{\alpha} \|\alpha\|_1 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon.$$

synthesis

- For **orthogonal bases** $\Omega = \Psi^\dagger$ and the two approaches are **identical**.



Analysis vs synthesis

- Many **new developments** (e.g. analysis vs synthesis, structured sparsity).
- Typically sparsity assumption is justified by analysing example signals in terms of atoms of the dictionary.
- But this is different to synthesising signals from atoms.
- Suggests an **analysis-based** framework (Elad *et al.* 2007, Nam *et al.* 2012):

$$\mathbf{x}^* = \arg \min_{\mathbf{x}} \|\Omega \mathbf{x}\|_1 \text{ such that } \|\mathbf{y} - \Phi \mathbf{x}\|_2 \leq \epsilon.$$

analysis

- Contrast with **synthesis-based** approach:

$$\mathbf{x}^* = \Psi \cdot \arg \min_{\alpha} \|\alpha\|_1 \text{ such that } \|\mathbf{y} - \Phi \Psi \alpha\|_2 \leq \epsilon.$$

synthesis

- For **orthogonal bases** $\Omega = \Psi^\dagger$ and the two approaches are **identical**.



Analysis vs synthesis

- Many **new developments** (e.g. analysis vs synthesis, structured sparsity).
- Typically sparsity assumption is justified by analysing example signals in terms of atoms of the dictionary.
- But this is different to synthesising signals from atoms.
- Suggests an **analysis-based** framework (Elad *et al.* 2007, Nam *et al.* 2012):

$$\mathbf{x}^* = \arg \min_{\mathbf{x}} \|\Omega \mathbf{x}\|_1 \text{ such that } \|\mathbf{y} - \Phi \mathbf{x}\|_2 \leq \epsilon.$$

analysis

- Contrast with **synthesis-based** approach:

$$\mathbf{x}^* = \Psi \cdot \arg \min_{\boldsymbol{\alpha}} \|\boldsymbol{\alpha}\|_1 \text{ such that } \|\mathbf{y} - \Phi \Psi \boldsymbol{\alpha}\|_2 \leq \epsilon.$$

synthesis

- For **orthogonal bases** $\Omega = \Psi^\dagger$ and the two approaches are **identical**.



Analysis vs synthesis

- Many **new developments** (e.g. analysis vs synthesis, structured sparsity).
- Typically sparsity assumption is justified by analysing example signals in terms of atoms of the dictionary.
- But this is different to synthesising signals from atoms.
- Suggests an **analysis-based** framework (Elad *et al.* 2007, Nam *et al.* 2012):

$$\mathbf{x}^* = \arg \min_{\mathbf{x}} \|\Omega \mathbf{x}\|_1 \text{ such that } \|\mathbf{y} - \Phi \mathbf{x}\|_2 \leq \epsilon.$$

analysis

- Contrast with **synthesis-based** approach:

$$\mathbf{x}^* = \Psi \cdot \arg \min_{\alpha} \|\alpha\|_1 \text{ such that } \|\mathbf{y} - \Phi \Psi \alpha\|_2 \leq \epsilon.$$

synthesis

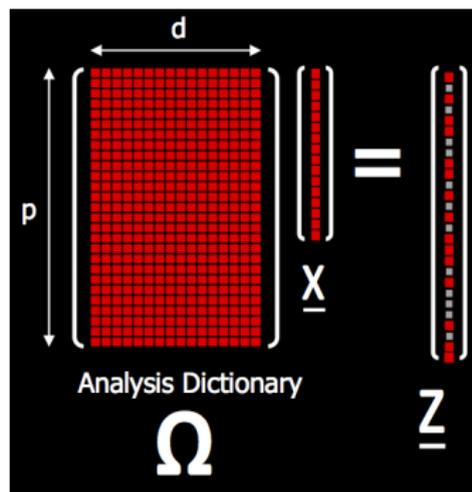
- For **orthogonal bases** $\Omega = \Psi^\dagger$ and the two approaches are **identical**.



Analysis vs synthesis

Redundant dictionaries

- For the case of **redundant dictionaries**, the analysis- and synthesis-based approaches are very different (Elad *et al.* 2007, Nam *et al.* 2012).



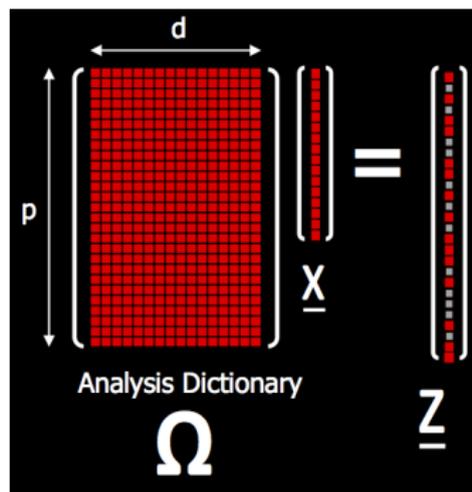
- Very different geometry to synthesis-based approach.



Analysis vs synthesis

Redundant dictionaries

- For the case of **redundant dictionaries**, the analysis- and synthesis-based approaches are very different (Elad *et al.* 2007, Nam *et al.* 2012).



- Very **different geometry** to synthesis-based approach.



Analysis vs synthesis

Comparison

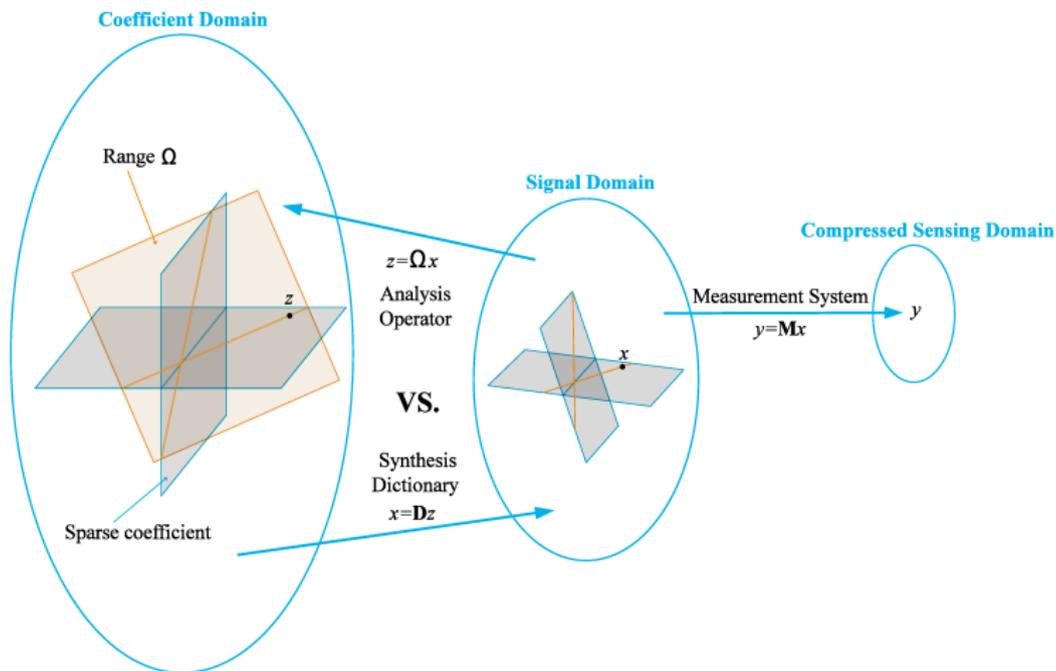


Figure: Analysis- and synthesis-based approaches [Credit: Nam *et al.* (2012)].



Analysis vs synthesis

Comparison

- **Synthesis-based approach is more general**, while **analysis-based approach more restrictive**.
- The more restrictive analysis-based approach may make it more robust to noise.
- The greater descriptive power of the synthesis-based approach may provide better signal representations (too descriptive?).

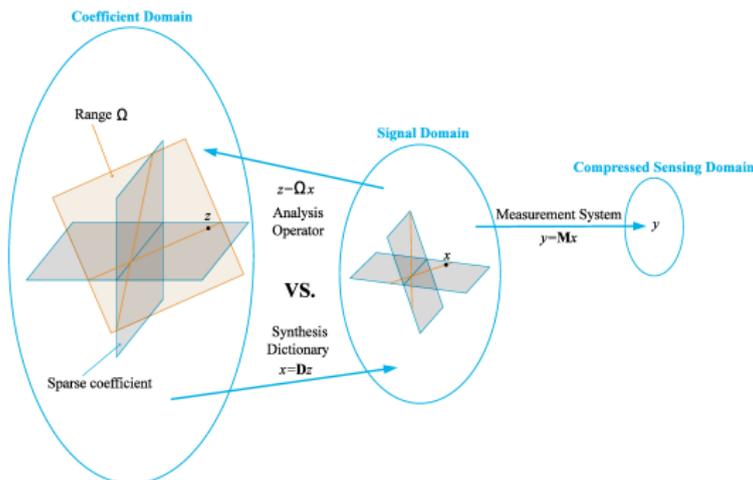


Figure: Analysis- and synthesis-based approaches [Credit: Nam *et al.* (2012)].



Analysis vs synthesis

Comparison

- **Synthesis-based** approach is **more general**, while **analysis-based** approach **more restrictive**.
- The more restrictive analysis-based approach may make it more robust to noise.
- The greater descriptive power of the synthesis-based approach may provide better signal representations (too descriptive?).

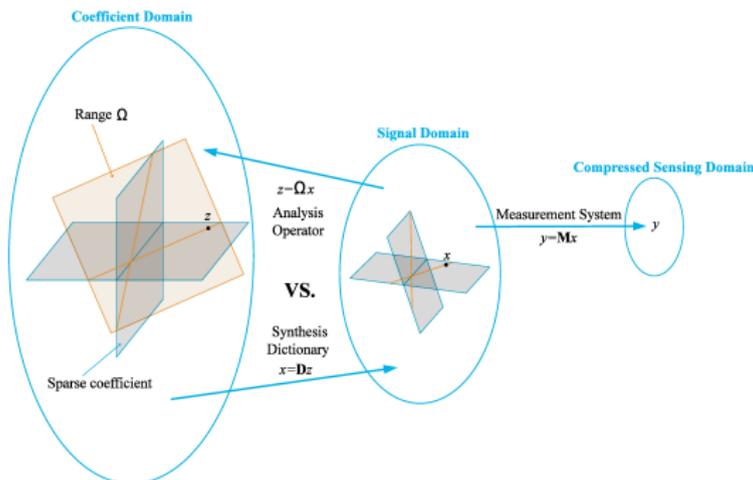


Figure: Analysis- and synthesis-based approaches [Credit: Nam *et al.* (2012)].



Analysis vs synthesis

Comparison

- **Synthesis-based** approach is **more general**, while **analysis-based** approach **more restrictive**.
- The more restrictive analysis-based approach may make it more robust to noise.
- The greater descriptive power of the synthesis-based approach may provide better signal representations (too descriptive?).

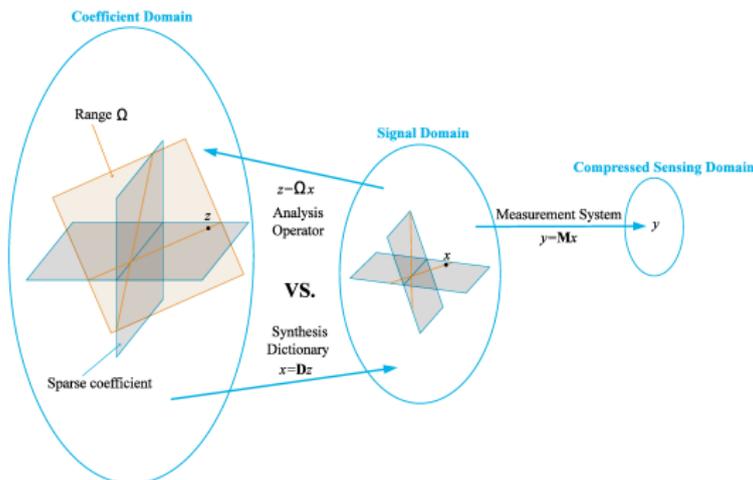


Figure: Analysis- and synthesis-based approaches [Credit: Nam *et al.* (2012)].



Bayesian interpretations

One Bayesian interpretation of the synthesis-based approach

- Consider the inverse problem:

$$\mathbf{y} = \Phi\Psi\boldsymbol{\alpha} + \mathbf{n}.$$

- Assume Gaussian noise, yielding the likelihood:

$$P(\mathbf{y} | \boldsymbol{\alpha}) \propto \exp\left(-\frac{\|\mathbf{y} - \Phi\Psi\boldsymbol{\alpha}\|_2^2}{2\sigma^2}\right).$$

- Consider the Laplacian prior:

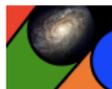
$$P(\boldsymbol{\alpha}) \propto \exp\left(-\beta\|\boldsymbol{\alpha}\|_1\right).$$

- The maximum *a-posteriori* (MAP) estimate (with $\lambda = 2\beta\sigma^2$) is

$$\mathbf{x}_{\text{MAP-Synthesis}}^* = \Psi \cdot \arg \max_{\boldsymbol{\alpha}} P(\boldsymbol{\alpha} | \mathbf{y}) = \Psi \cdot \arg \min_{\boldsymbol{\alpha}} \|\mathbf{y} - \Phi\Psi\boldsymbol{\alpha}\|_2^2 + \lambda\|\boldsymbol{\alpha}\|_1.$$

synthesis

- Signal may be ℓ_0 -sparse, then solving ℓ_1 problem finds the correct ℓ_0 -sparse solution!
- One possible Bayesian interpretation!



Bayesian interpretations

One Bayesian interpretation of the synthesis-based approach

- Consider the inverse problem:

$$\mathbf{y} = \Phi\Psi\boldsymbol{\alpha} + \mathbf{n}.$$

- Assume Gaussian noise, yielding the likelihood:

$$P(\mathbf{y} | \boldsymbol{\alpha}) \propto \exp\left(-\frac{\|\mathbf{y} - \Phi\Psi\boldsymbol{\alpha}\|_2^2}{2\sigma^2}\right).$$

- Consider the Laplacian prior:

$$P(\boldsymbol{\alpha}) \propto \exp\left(-\beta\|\boldsymbol{\alpha}\|_1\right).$$

- The **maximum *a-posteriori* (MAP) estimate** (with $\lambda = 2\beta\sigma^2$) is

$$\mathbf{x}_{\text{MAP-Synthesis}}^* = \Psi \cdot \arg \max_{\boldsymbol{\alpha}} P(\boldsymbol{\alpha} | \mathbf{y}) = \Psi \cdot \arg \min_{\boldsymbol{\alpha}} \|\mathbf{y} - \Phi\Psi\boldsymbol{\alpha}\|_2^2 + \lambda\|\boldsymbol{\alpha}\|_1.$$

synthesis

- Signal may be ℓ_0 -sparse, then solving ℓ_1 problem finds the correct ℓ_0 -sparse solution!
- One possible Bayesian interpretation!



Bayesian interpretations

One Bayesian interpretation of the synthesis-based approach

- Consider the inverse problem:

$$\mathbf{y} = \Phi\Psi\boldsymbol{\alpha} + \mathbf{n}.$$

- Assume Gaussian noise, yielding the likelihood:

$$P(\mathbf{y} | \boldsymbol{\alpha}) \propto \exp\left(-\frac{\|\mathbf{y} - \Phi\Psi\boldsymbol{\alpha}\|_2^2}{2\sigma^2}\right).$$

- Consider the Laplacian prior:

$$P(\boldsymbol{\alpha}) \propto \exp\left(-\beta\|\boldsymbol{\alpha}\|_1\right).$$

- The **maximum *a-posteriori* (MAP) estimate** (with $\lambda = 2\beta\sigma^2$) is

$$\mathbf{x}_{\text{MAP-Synthesis}}^* = \Psi \cdot \arg \max_{\boldsymbol{\alpha}} P(\boldsymbol{\alpha} | \mathbf{y}) = \Psi \cdot \arg \min_{\boldsymbol{\alpha}} \|\mathbf{y} - \Phi\Psi\boldsymbol{\alpha}\|_2^2 + \lambda\|\boldsymbol{\alpha}\|_1.$$

synthesis

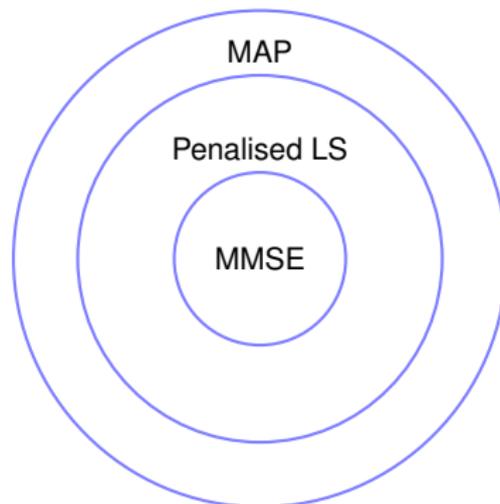
- Signal may be ℓ_0 -sparse, then solving ℓ_1 problem finds the correct ℓ_0 -sparse solution!
- One possible Bayesian interpretation!



Bayesian interpretations

Other Bayesian interpretations of the synthesis-based approach

- Other Bayesian interpretations are also possible (Gribonval 2011).
- Minimum mean square error (MMSE) estimators
 - synthesis-based estimators with appropriate penalty function, *i.e.* penalised least-squares (LS)
 - MAP estimators



Bayesian interpretations

One Bayesian interpretation of the analysis-based approach

- For the analysis-based approach, the MAP estimate is then

$$\mathbf{x}_{\text{MAP-Analysis}}^* = \arg \max_{\mathbf{x}} P(\mathbf{x} | \mathbf{y}) = \arg \min_{\mathbf{x}} \|\mathbf{y} - \Phi \mathbf{x}\|_2^2 + \lambda \|\Omega \mathbf{x}\|_1 .$$

analysis

- Identical to the synthesis-based approach if $\Omega = \Psi^\dagger$.
- But for **redundant dictionaries**, the analysis-based MAP estimate is

$$\mathbf{x}_{\text{MAP-Analysis}}^* = \Omega^\dagger \cdot \arg \min_{\gamma \in \text{column space } \Omega} \|\mathbf{y} - \Phi \Omega^\dagger \gamma\|_2^2 + \lambda \|\gamma\|_1 .$$

analysis

- Analysis-based approach more restrictive than synthesis-based.
- Similar ideas promoted by Malsinger & Hobson (2004) in a Bayesian framework for wavelet MEM (maximum entropy method).



Bayesian interpretations

One Bayesian interpretation of the analysis-based approach

- For the analysis-based approach, the MAP estimate is then

$$\mathbf{x}_{\text{MAP-Analysis}}^* = \arg \max_{\mathbf{x}} P(\mathbf{x} | \mathbf{y}) = \arg \min_{\mathbf{x}} \|\mathbf{y} - \Phi \mathbf{x}\|_2^2 + \lambda \|\Omega \mathbf{x}\|_1 .$$

analysis

- Identical to the synthesis-based approach if $\Omega = \Psi^\dagger$.
- But for **redundant dictionaries**, the analysis-based MAP estimate is

$$\mathbf{x}_{\text{MAP-Analysis}}^* = \Omega^\dagger \cdot \arg \min_{\gamma \in \text{column space } \Omega} \|\mathbf{y} - \Phi \Omega^\dagger \gamma\|_2^2 + \lambda \|\gamma\|_1 .$$

analysis

- Analysis-based approach more restrictive than synthesis-based.
- Similar ideas promoted by Malsinger & Hobson (2004) in a Bayesian framework for wavelet MEM (maximum entropy method).



Bayesian interpretations

One Bayesian interpretation of the analysis-based approach

- For the analysis-based approach, the MAP estimate is then

$$\mathbf{x}_{\text{MAP-Analysis}}^* = \arg \max_{\mathbf{x}} P(\mathbf{x} | \mathbf{y}) = \arg \min_{\mathbf{x}} \|\mathbf{y} - \Phi \mathbf{x}\|_2^2 + \lambda \|\Omega \mathbf{x}\|_1 .$$

analysis

- Identical to the synthesis-based approach if $\Omega = \Psi^\dagger$.
- But for **redundant dictionaries**, the analysis-based MAP estimate is

$$\mathbf{x}_{\text{MAP-Analysis}}^* = \Omega^\dagger \cdot \arg \min_{\gamma \in \text{column space } \Omega} \|\mathbf{y} - \Phi \Omega^\dagger \gamma\|_2^2 + \lambda \|\gamma\|_1 .$$

analysis

- Analysis-based approach more restrictive than synthesis-based.
- Similar ideas promoted by Malsinger & Hobson (2004) in a Bayesian framework for wavelet MEM (maximum entropy method).



Bayesian interpretations

One Bayesian interpretation of the analysis-based approach

- For the analysis-based approach, the MAP estimate is then

$$\mathbf{x}_{\text{MAP-Analysis}}^* = \arg \max_{\mathbf{x}} P(\mathbf{x} | \mathbf{y}) = \arg \min_{\mathbf{x}} \|\mathbf{y} - \Phi \mathbf{x}\|_2^2 + \lambda \|\Omega \mathbf{x}\|_1 .$$

analysis

- Identical to the synthesis-based approach if $\Omega = \Psi^\dagger$.
- But for **redundant dictionaries**, the analysis-based MAP estimate is

$$\mathbf{x}_{\text{MAP-Analysis}}^* = \Omega^\dagger \cdot \arg \min_{\gamma \in \text{column space } \Omega} \|\mathbf{y} - \Phi \Omega^\dagger \gamma\|_2^2 + \lambda \|\gamma\|_1 .$$

analysis

- Analysis-based approach more restrictive than synthesis-based.
- Similar ideas promoted by Malsinger & Hobson (2004)** in a Bayesian framework for wavelet MEM (maximum entropy method).



Outline

- 1 Compressive Sensing
 - Introduction
 - Analysis vs Synthesis
 - Bayesian Interpretations
- 2 Radio Interferometric Imaging
 - Interferometric Imaging
 - Sparsity Averaging (SARA)



Next-generation of radio interferometry rapidly approaching

- Square Kilometre Array (SKA) first observations planned for 2019.
- Many other pathfinder telescopes under construction, *e.g.* LOFAR, ASKAP, MeerKAT, MWA.
- Broad range of science goals.
- New modelling and imaging techniques required to ensure the next-generation of interferometric telescopes reach their full potential.



Figure: Artist impression of SKA dishes. [Credit: SKA Organisation]



Next-generation of radio interferometry rapidly approaching

- Square Kilometre Array (SKA) first observations planned for 2019.
- Many other pathfinder telescopes under construction, *e.g.* LOFAR, ASKAP, MeerKAT, MWA.
- Broad range of science goals.
- New modelling and imaging techniques required to ensure the next-generation of interferometric telescopes reach their full potential.



Figure: Artist impression of SKA dishes. [Credit: SKA Organisation]



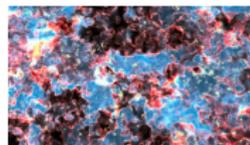
(a) Dark-energy



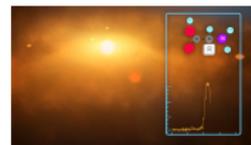
(b) GR



(c) Cosmic magnetism



(d) Epoch of reionization



(e) Exoplanets

Figure: SKA science goals. [Credit: SKA Organisation]

Next-generation of radio interferometry rapidly approaching

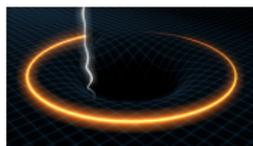
- **Square Kilometre Array (SKA)** first observations planned for 2019.
- Many other pathfinder telescopes under construction, *e.g.* LOFAR, ASKAP, MeerKAT, MWA.
- Broad range of science goals.
- **New modelling and imaging techniques** required to ensure the next-generation of interferometric telescopes reach their full potential.



Figure: Artist impression of SKA dishes. [Credit: SKA Organisation]



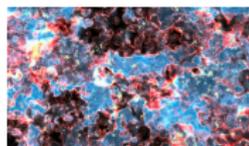
(a) Dark-energy



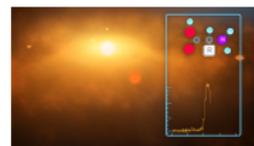
(b) GR



(c) Cosmic magnetism



(d) Epoch of reionization



(e) Exoplanets

Figure: SKA science goals. [Credit: SKA Organisation]

Radio interferometric imaging

Inverse problem

- Consider the ill-posed inverse problem of radio interferometric imaging:

$$y = \Phi x + n,$$

where y are the measured visibilities, Φ is the linear measurement operator, x is the underlying image and n is instrumental noise.

- Measurement operator $\Phi = MFCA$ may incorporate:
 - primary beam A of the telescope;
 - w -modulation modulation C ;
 - Fourier transform F ;
 - masking M which encodes the incomplete measurements taken by the interferometer.



Radio interferometric imaging

Inverse problem

- Consider the ill-posed inverse problem of radio interferometric imaging:

$$y = \Phi x + n,$$

where y are the measured visibilities, Φ is the linear measurement operator, x is the underlying image and n is instrumental noise.

- Measurement operator $\Phi = MFCA$ may incorporate:
 - primary beam A of the telescope;
 - w -modulation modulation C ;
 - Fourier transform F ;
 - masking M which encodes the incomplete measurements taken by the interferometer.



Radio interferometric imaging

Inverse problem

- Consider the ill-posed inverse problem of radio interferometric imaging:

$$y = \Phi x + n,$$

where y are the measured visibilities, Φ is the linear measurement operator, x is the underlying image and n is instrumental noise.

- Measurement operator $\Phi = MFCA$ may incorporate:
 - primary beam A of the telescope;
 - w -modulation modulation C ;
 - Fourier transform F ;
 - masking M which encodes the incomplete measurements taken by the interferometer.

Interferometric imaging: recover an image from noisy and incomplete Fourier measurements.



Radio interferometric imaging

Imaging

- Solve the interferometric imaging problem

$$y = \Phi x + n \quad \text{with} \quad \Phi = \mathbf{MFC A} ,$$

by applying a prior on sparsity of the signal in a sparsifying dictionary Ψ .

- Basis pursuit (BP) denoising problem

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_1 \quad \text{such that} \quad \|y - \Phi \Psi \alpha\|_2 \leq \epsilon ,$$

synthesis

where the image is synthesised by $x^* = \Psi \alpha^*$.



Radio interferometric imaging

Imaging

- Solve the interferometric imaging problem

$$y = \Phi x + n \quad \text{with} \quad \Phi = \mathbf{MFC A} ,$$

by applying a prior on sparsity of the signal in a sparsifying dictionary Ψ .

- Basis pursuit (BP) denoising problem

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_1 \quad \text{such that} \quad \|y - \Phi \Psi \alpha\|_2 \leq \epsilon ,$$

synthesis

where the image is synthesised by $x^* = \Psi \alpha^*$.



SARA for radio interferometric imaging

Algorithm

- Sparsity averaging reweighted analysis (**SARA**) for RI imaging (Carrillo, McEwen & Wiaux 2012)
- Consider a dictionary composed of a concatenation of orthonormal bases, i.e.

$$\Psi = \frac{1}{\sqrt{q}} [\Psi_1, \Psi_2, \dots, \Psi_q],$$

thus $\Psi \in \mathbb{R}^{N \times D}$ with $D = qN$.

- We consider the following bases: Dirac (i.e. pixel basis); Haar wavelets (promotes gradient sparsity); Daubechies wavelet bases two to eight. \Rightarrow concatenation of 9 bases.
- Promote average sparsity by solving the reweighted ℓ_1 analysis problem:

$$\min_{\bar{x} \in \mathbb{R}^N} \|W\Psi^T \bar{x}\|_1 \quad \text{subject to} \quad \|y - \Phi \bar{x}\|_2 \leq \epsilon \quad \text{and} \quad \bar{x} \geq 0,$$

SARA

where $W \in \mathbb{R}^{D \times D}$ is a diagonal matrix with positive weights.

- Solve a sequence of reweighted ℓ_1 problems using the solution of the previous problem as the inverse weights \rightarrow approximate the ℓ_0 problem.



SARA for radio interferometric imaging

Algorithm

- Sparsity averaging reweighted analysis (**SARA**) for RI imaging (Carrillo, McEwen & Wiaux 2012)
- Consider a dictionary composed of a **concatenation of orthonormal bases**, i.e.

$$\Psi = \frac{1}{\sqrt{q}} [\Psi_1, \Psi_2, \dots, \Psi_q],$$

thus $\Psi \in \mathbb{R}^{N \times D}$ with $D = qN$.

- We consider the following bases: **Dirac** (i.e. pixel basis); **Haar wavelets** (promotes gradient sparsity); **Daubechies wavelet bases two to eight**. \Rightarrow concatenation of 9 bases.
- Promote average sparsity by solving the **reweighted ℓ_1 analysis problem**:

$$\min_{\bar{x} \in \mathbb{R}^N} \|W\Psi^T \bar{x}\|_1 \quad \text{subject to} \quad \|\mathbf{y} - \Phi \bar{x}\|_2 \leq \epsilon \quad \text{and} \quad \bar{x} \geq 0,$$

SARA

where $W \in \mathbb{R}^{D \times D}$ is a diagonal matrix with positive weights.

- Solve a sequence of reweighted ℓ_1 problems using the solution of the previous problem as the inverse weights \rightarrow approximate the ℓ_0 problem.



SARA for radio interferometric imaging

Algorithm

- Sparsity averaging reweighted analysis (**SARA**) for RI imaging (Carrillo, McEwen & Wiaux 2012)
- Consider a dictionary composed of a **concatenation of orthonormal bases**, i.e.

$$\Psi = \frac{1}{\sqrt{q}} [\Psi_1, \Psi_2, \dots, \Psi_q],$$

thus $\Psi \in \mathbb{R}^{N \times D}$ with $D = qN$.

- We consider the following bases: **Dirac** (i.e. pixel basis); **Haar wavelets** (promotes gradient sparsity); **Daubechies wavelet bases two to eight**. \Rightarrow concatenation of 9 bases.
- Promote average sparsity by solving the **reweighted ℓ_1 analysis problem**:

$$\min_{\bar{\mathbf{x}} \in \mathbb{R}^N} \|W\Psi^T \bar{\mathbf{x}}\|_1 \quad \text{subject to} \quad \|\mathbf{y} - \Phi \bar{\mathbf{x}}\|_2 \leq \epsilon \quad \text{and} \quad \bar{\mathbf{x}} \geq 0,$$

SARA

where $W \in \mathbb{R}^{D \times D}$ is a diagonal matrix with positive weights.

- Solve a sequence of reweighted ℓ_1 problems using the solution of the previous problem as the inverse weights \rightarrow approximate the ℓ_0 problem.



SARA for radio interferometric imaging

Algorithm

- Sparsity averaging reweighted analysis (**SARA**) for RI imaging (Carrillo, McEwen & Wiaux 2012)
- Consider a dictionary composed of a **concatenation of orthonormal bases**, i.e.

$$\Psi = \frac{1}{\sqrt{q}} [\Psi_1, \Psi_2, \dots, \Psi_q],$$

thus $\Psi \in \mathbb{R}^{N \times D}$ with $D = qN$.

- We consider the following bases: **Dirac** (i.e. pixel basis); **Haar wavelets** (promotes gradient sparsity); **Daubechies wavelet bases two to eight**. \Rightarrow concatenation of 9 bases.
- Promote average sparsity by solving the **reweighted ℓ_1 analysis problem**:

$$\min_{\bar{\mathbf{x}} \in \mathbb{R}^N} \|W\Psi^T \bar{\mathbf{x}}\|_1 \quad \text{subject to} \quad \|\mathbf{y} - \Phi \bar{\mathbf{x}}\|_2 \leq \epsilon \quad \text{and} \quad \bar{\mathbf{x}} \geq 0,$$

SARA

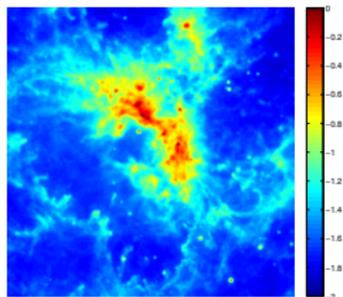
where $W \in \mathbb{R}^{D \times D}$ is a diagonal matrix with positive weights.

- Solve a sequence of reweighted ℓ_1 problems using the solution of the previous problem as the inverse weights \rightarrow **approximate the ℓ_0 problem**.



SARA for radio interferometric imaging

Results on simulations

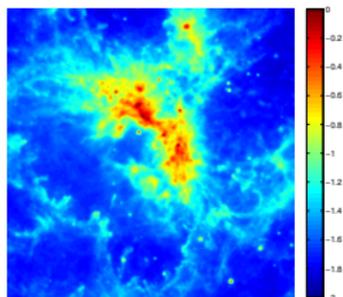


(a) Original

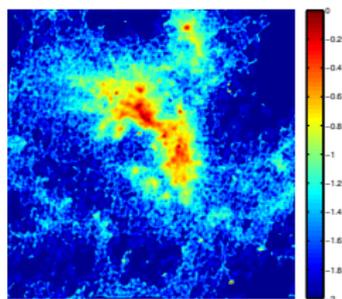


SARA for radio interferometric imaging

Results on simulations



(a) Original

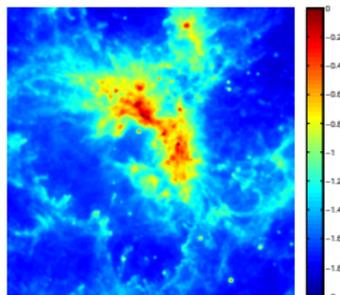


(b) BP (SNR=16.67 dB)

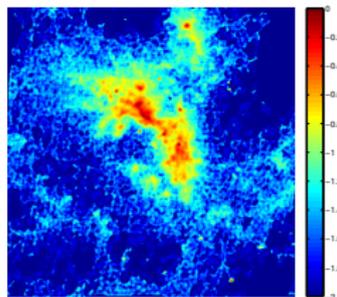


SARA for radio interferometric imaging

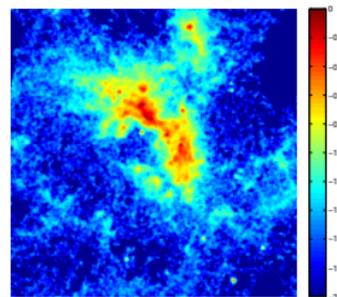
Results on simulations



(a) Original



(b) BP (SNR=16.67 dB)

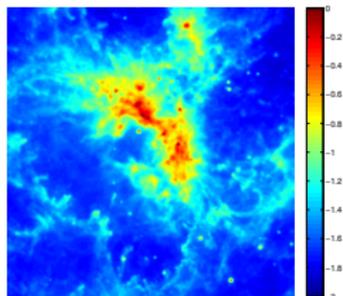


(c) IUWT (SNR=17.87 dB)

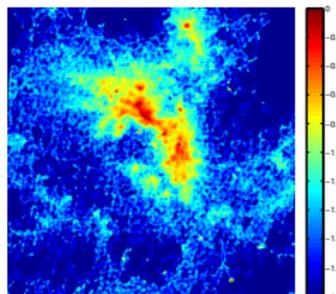


SARA for radio interferometric imaging

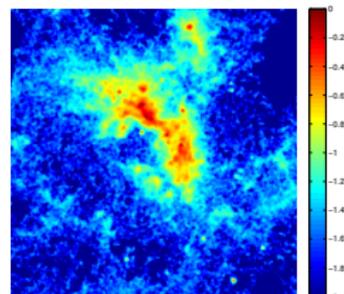
Results on simulations



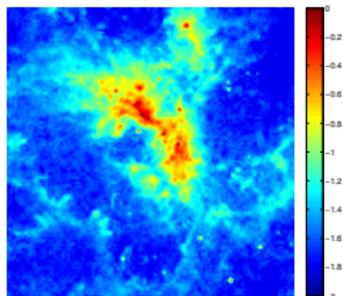
(a) Original



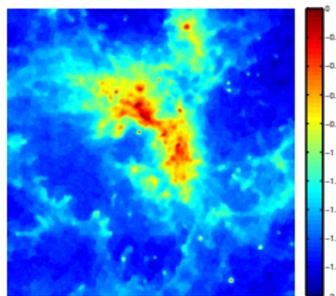
(b) BP (SNR=16.67 dB)



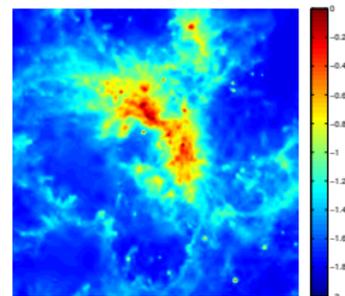
(c) IUWT (SNR=17.87 dB)



(d) BPD8 (SNR=24.53 dB)



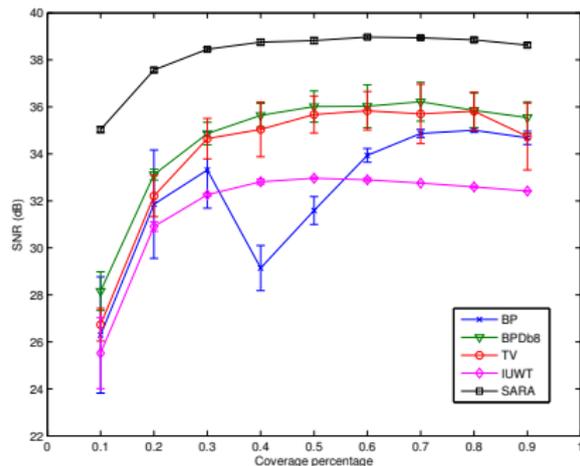
(e) TV (SNR=26.47 dB)



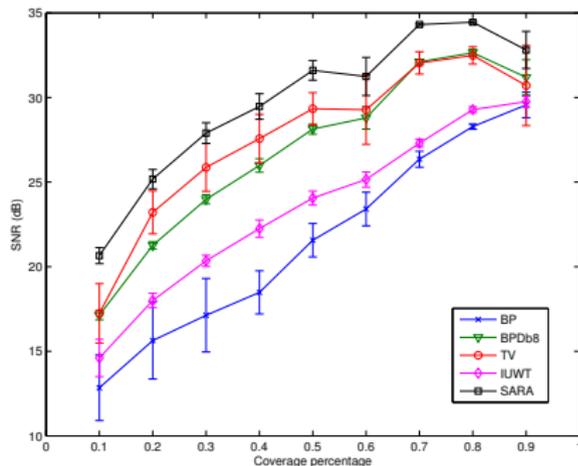
(f) SARA (SNR=29.08 dB)

SARA for radio interferometric imaging

Results on simulations



(a) M31



(b) 30Dor

Figure: Reconstruction fidelity vs visibility coverage.



SARA for radio interferometric imaging

Outlook

- Effectiveness of compressive sensing for radio interferometric imaging demonstrated.
- We have just released the PURIFY code to scale to the realistic setting.
- Includes state-of-the-art convex optimisation algorithms that support parallelisation.

Apply to observations made by real interferometric telescopes.



SARA for radio interferometric imaging

Outlook

- Effectiveness of compressive sensing for radio interferometric imaging demonstrated.
- We have just released the **PURIFY** code to scale to the realistic setting.
- Includes state-of-the-art convex optimisation algorithms that support parallelisation.

Apply to observations made by real interferometric telescopes.

PURIFY code

<http://basp-group.github.io/purify/>



Next-generation radio interferometric imaging

Carrillo, McEwen, Wiaux

PURIFY is an open-source code that provides functionality to perform radio interferometric imaging, leveraging recent developments in the field of compressive sensing and convex optimisation.



SARA for radio interferometric imaging

Outlook

- Effectiveness of compressive sensing for radio interferometric imaging demonstrated.
- We have just released the **PURIFY** code to scale to the realistic setting.
- Includes state-of-the-art convex optimisation algorithms that support parallelisation.

Apply to observations made by real interferometric telescopes.

PURIFY code

<http://basp-group.github.io/purify/>



Next-generation radio interferometric imaging

Carrillo, McEwen, Wiaux

PURIFY is an open-source code that provides functionality to perform radio interferometric imaging, leveraging recent developments in the field of compressive sensing and convex optimisation.



Summary

Astrostatistics is now a mature field.



Summary

Astrostatistics is now a mature field.

Informatics techniques (**sparsity, wavelets, compressive sensing**)
are a complementary approach...

... leading to the emerging field of **astroinformatics**.



Summary

Astrostatistics is now a mature field.

Informatics techniques (**sparsity, wavelets, compressive sensing**)
are a complementary approach...

... leading to the emerging field of **astroinformatics**.

Many codes for application to cosmological data (CMB, LSS) available from:

www.jasonmcewen.org



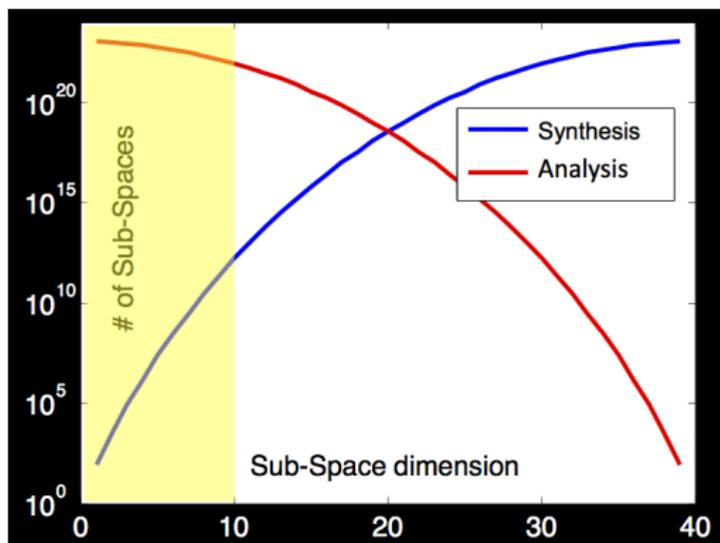
Extra Slides



Analysis vs synthesis

Size and number of subspaces

- For a given redundancy, **size and number of subspaces very different** between the analysis- and synthesis-approaches (Nam *et al.* 2012).



SARA for natural images

Results on simulations



(a) Original

(b) Daubechies 8

(c) SARA

Figure: Lena reconstruction from 30% of Fourier measurements.



SARA for natural images

Results on simulations

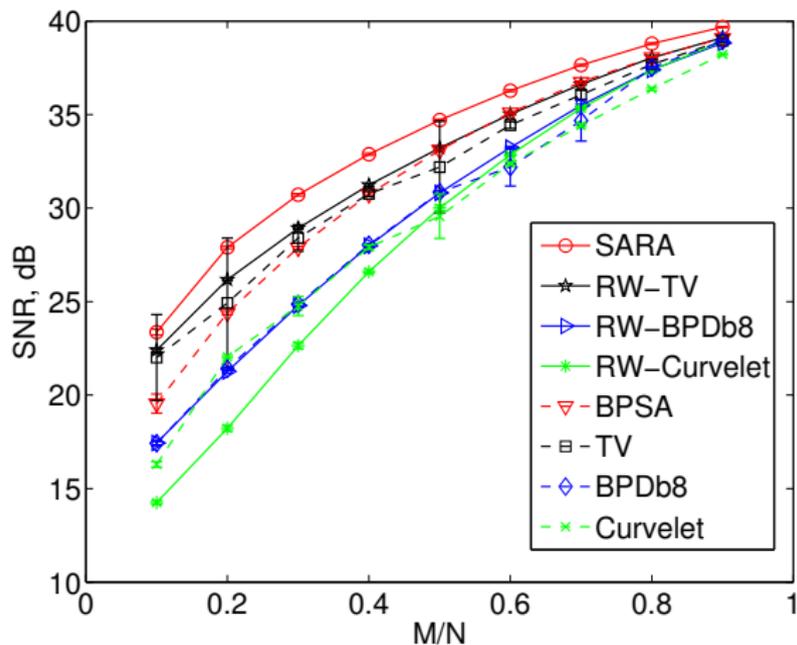


Figure: Reconstruction fidelity vs measurement ratio for Lena.



SARA for natural imaging



(a) Original

(b) Daubechies 8

(c) SARA

Figure: Cameraman reconstruction from 30% of Fourier measurements.



SARA for natural imaging

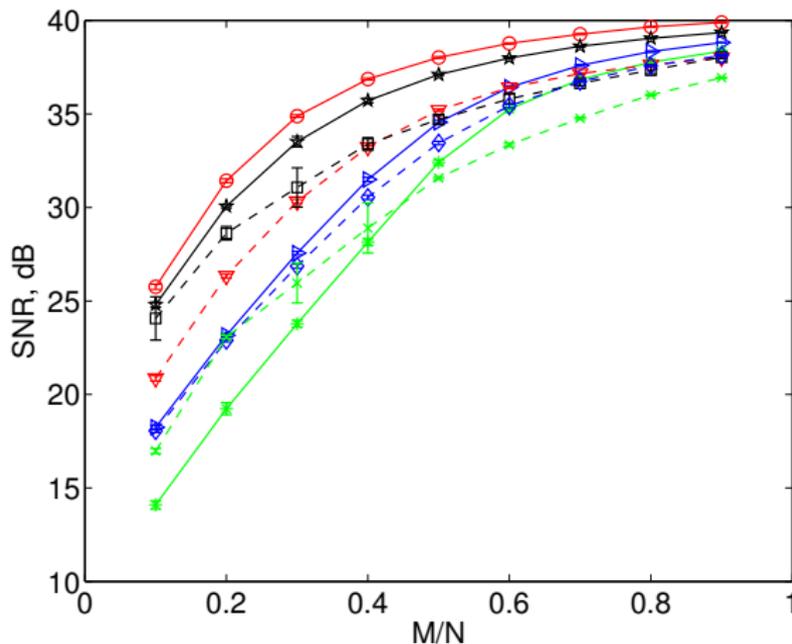
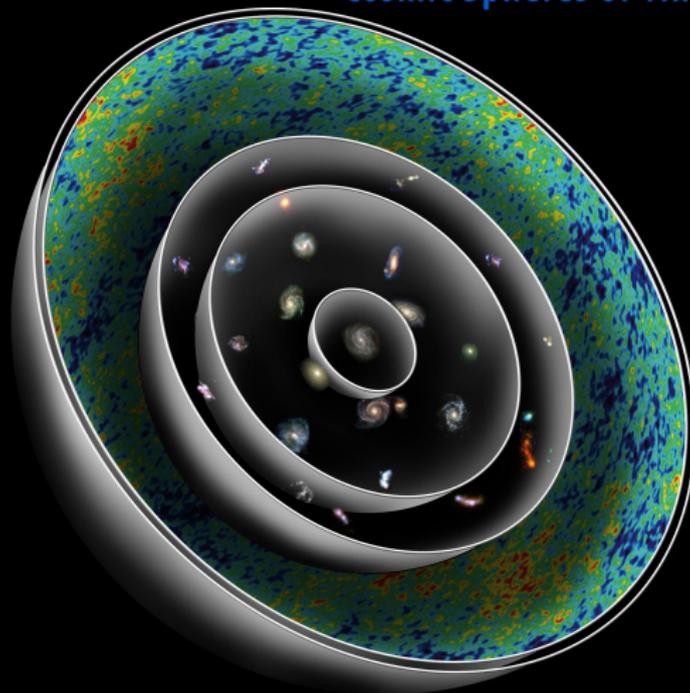


Figure: Reconstruction fidelity vs measurement ratio for Cameraman.



Observations made on the celestial sphere in cosmology

Cosmic Spheres of Time

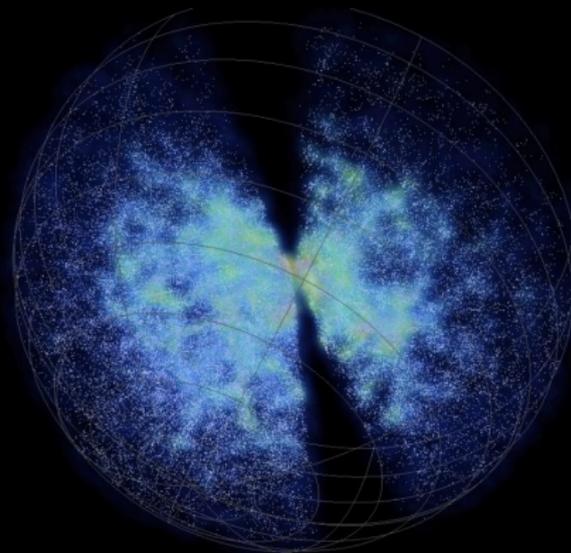
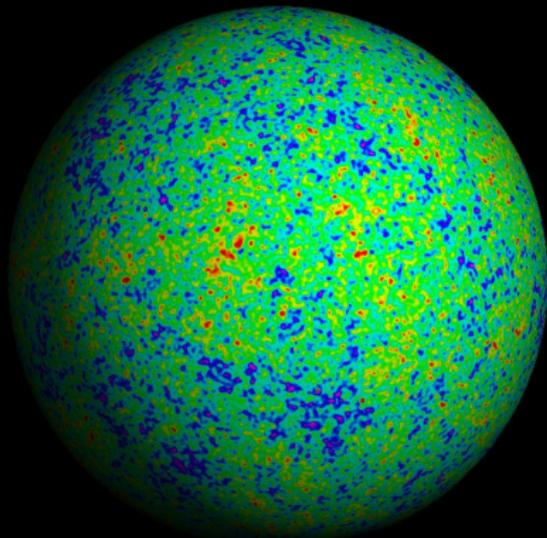


© 2006 Abrams and Primack, Inc.



CMB observed on the sphere

LSS observed on the ball

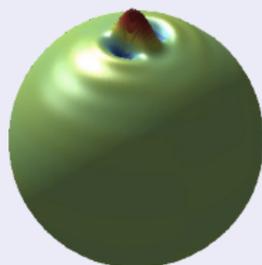


Scale-discretised wavelets on the sphere

Codes

S2DW code

<http://www.s2dw.org>

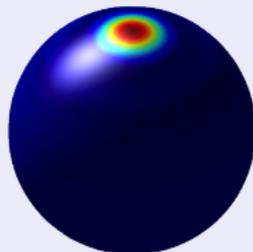


Exact reconstruction with directional wavelets on the sphere

Wiaux, McEwen, Vandergheynst, Blanc (2008)

S2LET code

<http://www.s2let.org>



S2LET: A code to perform fast wavelet analysis on the sphere

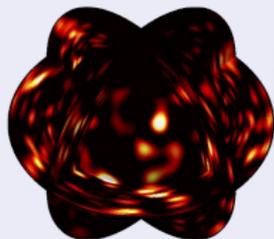
Leistedt, McEwen, Vandergheynst, Wiaux (2012)

Fourier-LAGuerre wavelets (flaglets) on the ball

Codes

FLAGLET code

<http://www.flaglets.org>

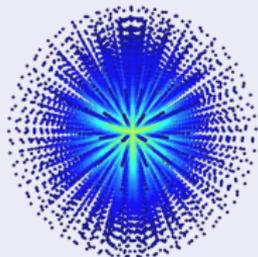


Exact wavelets on the ball

Leistedt & McEwen (2012)

FLAG code

<http://www.flaglets.org>



FLAG: Fourier-Laguerre transform on the ball

Leistedt & McEwen (2012)

Radio interferometric inverse problem

- The **complex visibility** measured by an interferometer is given by

$$y(\mathbf{u}, w) = \int_{D^2} A(\mathbf{l}) x(\mathbf{l}) C(\|\mathbf{l}\|_2) e^{-i2\pi\mathbf{u}\cdot\mathbf{l}} \frac{d^2\mathbf{l}}{n(\mathbf{l})},$$

visibilities

where the w -modulation $C(\|\mathbf{l}\|_2)$ is given by

$$C(\|\mathbf{l}\|_2) \equiv e^{i2\pi w(1-\sqrt{1-\|\mathbf{l}\|^2})}.$$

w -modulation

- Various assumptions are often made regarding the size of the **field-of-view**:

- Small-field with $\|\mathbf{l}\|^2 w \ll 1$

\Rightarrow

$$C(\|\mathbf{l}\|_2) \simeq 1$$

- Small-field with $\|\mathbf{l}\|^4 w \ll 1$

\Rightarrow

$$C(\|\mathbf{l}\|_2) \simeq e^{i\pi w \|\mathbf{l}\|^2}$$

- Wide-field

\Rightarrow

$$C(\|\mathbf{l}\|_2) = e^{i2\pi w(1-\sqrt{1-\|\mathbf{l}\|^2})}$$



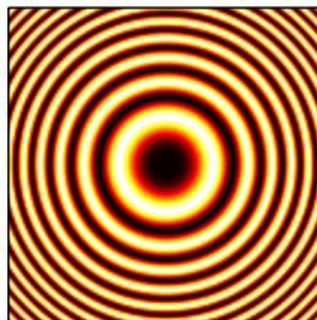
Spread spectrum effect

Review

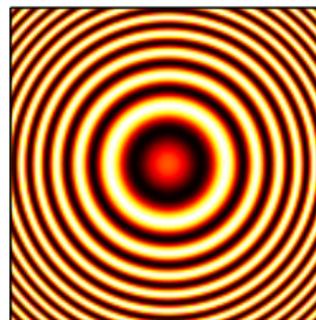
- Non-coplanar baselines and wide fields $\rightarrow w$ -modulation \rightarrow spread spectrum effect (first considered by Wiaux *et al.* 2009b).
- The w -modulation operator \mathbf{C} has elements defined by

$$C(l, m) \equiv e^{i2\pi w(1 - \sqrt{1 - l^2 - m^2})} \simeq e^{i\pi w \|l\|^2} \quad \text{for } \|l\|^4 w \ll 1,$$

giving rise to to a linear chirp.



(a) Real part



(b) Imaginary part

Figure: Chirp modulation.



Spread spectrum effect

Review

Spread spectrum effect in a nutshell

- 1 Radio interferometers take (essentially) **Fourier measurements**.
- 2 Recall, the coherence is the maximum inner product between measurement vectors and sparsifying atoms.
- 3 Thus, **coherence** is (essentially) the **maximum of the Fourier coefficients** of the atoms of the sparsifying dictionary.
- 4 **w -modulation spreads the spectrum** of the atoms of the sparsifying dictionary, reducing the maximum Fourier coefficient.
- 5 Spreading the spectrum **reduces coherence**, thus **improving reconstruction fidelity**.

- Consistent with findings of Carozzi et al. (2013) from information theoretic approach.
- Studied for **constant w** (for simplicity) by Wiaux *et al.* (2009b).
- Studied for **varying w** (with realistic images and various sparse representations) by Wolz *et al.* (2013).



Spread spectrum effect

Sparse w -projection

- Apply the w -projection algorithm (Cornwell *et al.* 2008) to shift the w -modulation through the Fourier transform:

$$\Phi = \mathbf{MFC}\mathbf{A} \Rightarrow \Phi = \hat{\mathbf{C}}\mathbf{F}\mathbf{A} .$$

- Naively, expressing the application of the w -modulation in this manner is computationally less efficient than the original formulation but it has **two important advantages**.
- Different w for each (u, v) , while still exploiting FFT.
- Many of the elements of $\hat{\mathbf{C}}$ will be close to zero.
- Support** of w -modulation in Fourier space **determined dynamically**.



Spread spectrum effect for varying w

Results on simulations

- Perform simulations to assess the effectiveness of the spread spectrum effect in the presence of **varying w** .
- Consider idealised simulations with uniformly random visibility sampling.

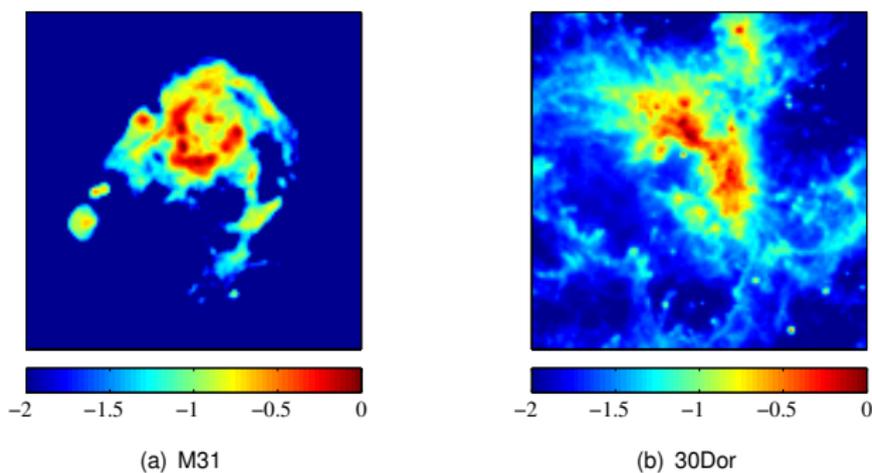
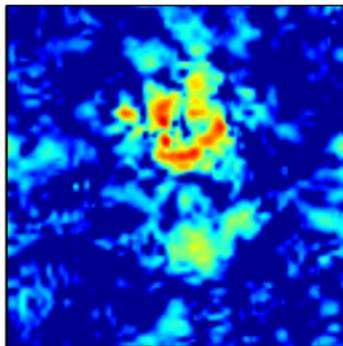


Figure: Ground truth images in logarithmic scale.



Spread spectrum effect for varying w

Results on simulations



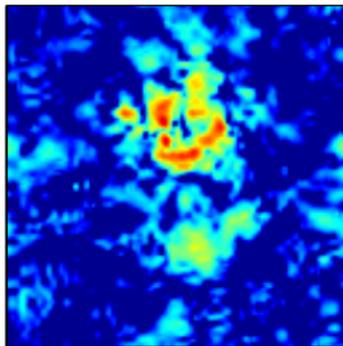
(a) $w_d = 0 \rightarrow \text{SNR} = 5\text{dB}$

Figure: Reconstructed images of M31 for 10% coverage.

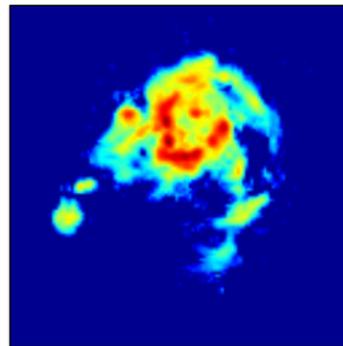


Spread spectrum effect for varying w

Results on simulations



(a) $w_d = 0 \rightarrow \text{SNR} = 5\text{dB}$



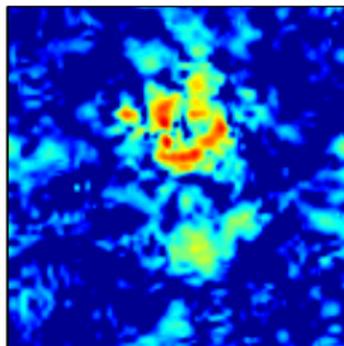
(c) $w_d = 1 \rightarrow \text{SNR} = 19\text{dB}$

Figure: Reconstructed images of M31 for 10% coverage.

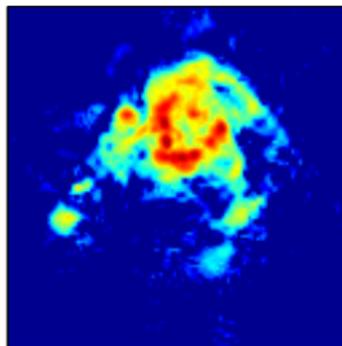


Spread spectrum effect for varying w

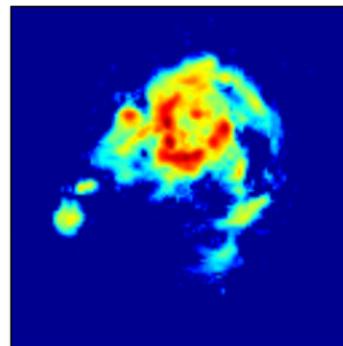
Results on simulations



(a) $w_d = 0 \rightarrow \text{SNR} = 5\text{dB}$



(b) $w_d \sim \mathcal{U}(0, 1) \rightarrow \text{SNR} = 16\text{dB}$



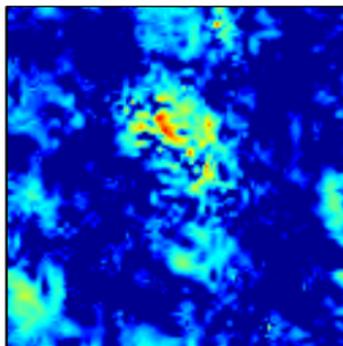
(c) $w_d = 1 \rightarrow \text{SNR} = 19\text{dB}$

Figure: Reconstructed images of M31 for 10% coverage.



Spread spectrum effect for varying w

Results on simulations



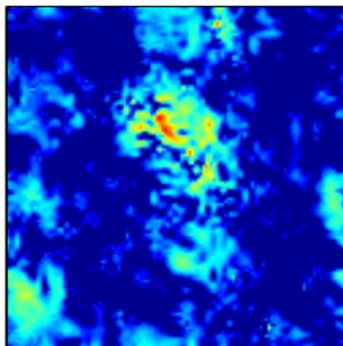
(a) $w_d = 0 \rightarrow \text{SNR} = 2\text{dB}$

Figure: Reconstructed images of 30Dor for 10% coverage.

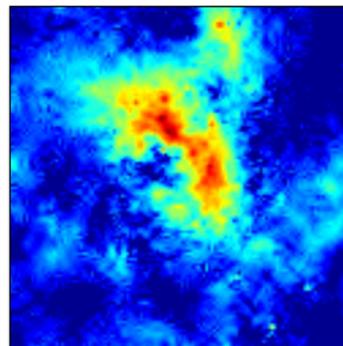


Spread spectrum effect for varying w

Results on simulations



(a) $w_d = 0 \rightarrow \text{SNR} = 2\text{dB}$



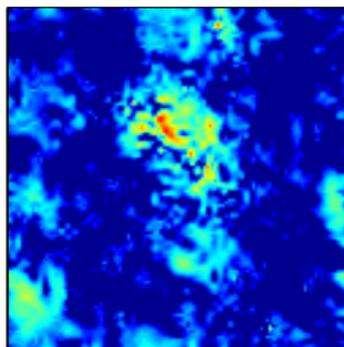
(c) $w_d = 1 \rightarrow \text{SNR} = 15\text{dB}$

Figure: Reconstructed images of 30Dor for 10% coverage.

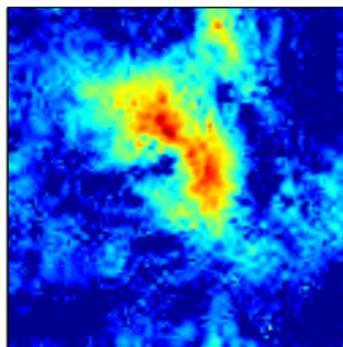


Spread spectrum effect for varying w

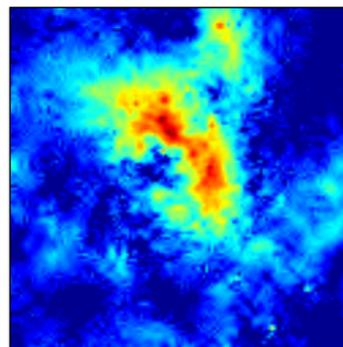
Results on simulations



(a) $w_d = 0 \rightarrow \text{SNR} = 2\text{dB}$



(b) $w_d \sim \mathcal{U}(0, 1) \rightarrow \text{SNR} = 12\text{dB}$



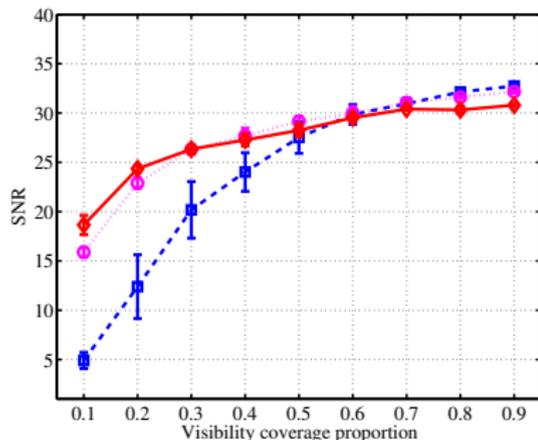
(c) $w_d = 1 \rightarrow \text{SNR} = 15\text{dB}$

Figure: Reconstructed images of 30Dor for 10% coverage.

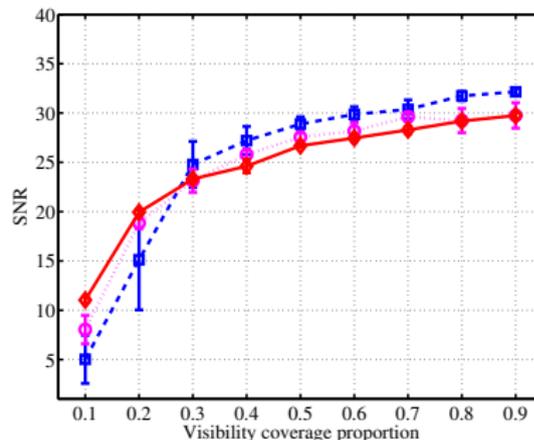


Spread spectrum effect for varying w

Results on simulations



(a) Daubechies 8 (Db8) wavelets



(b) Dirac basis

Figure: Reconstruction fidelity for M31.

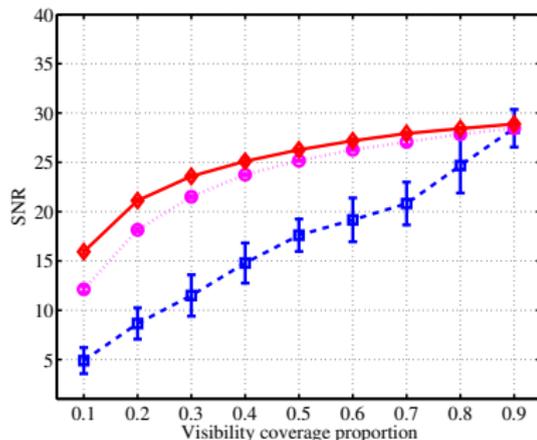
Improvement in reconstruction fidelity due to the spread spectrum effect for varying w is almost as large as the case of constant maximum w !

- As expected, for the case where coherence is already optimal, there is little improvement.

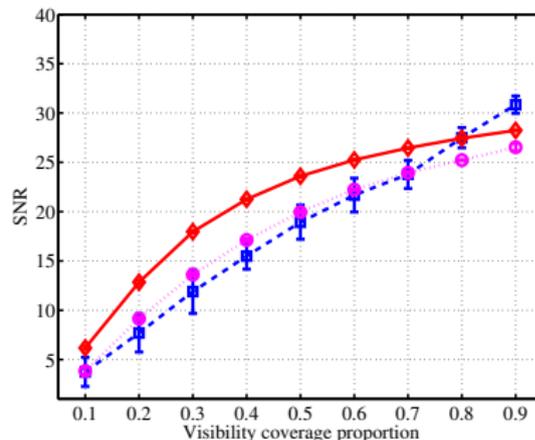


Spread spectrum effect for varying w

Results on simulations



(a) Daubechies 8 (Db8) wavelets



(b) Dirac basis

Figure: Reconstruction fidelity for 30Dor.

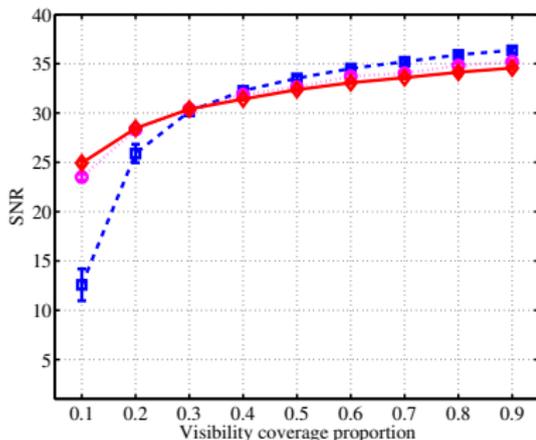
Improvement in reconstruction fidelity due to the spread spectrum effect for varying w is almost as large as the case of constant maximum w !

- As expected, for the case where coherence is already optimal, there is little improvement.

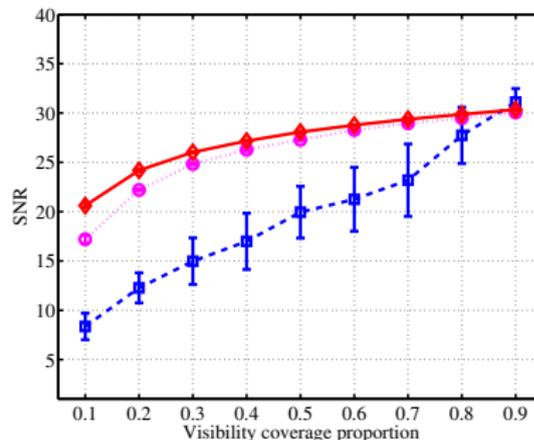


Spread spectrum effect for varying w

Results on simulations



(a) M31



(b) 30 Dor

Figure: Reconstruction fidelity using SARA.

Improvement in reconstruction fidelity due to the spread spectrum effect for varying w is almost as large as the case of constant maximum w !

- As expected, for the case where coherence is already optimal, there is little improvement.



Supporting continuous visibilities

Algorithm

- Ideally we would like to model the **continuous Fourier transform operator**

$$\Phi = \mathbf{F}^c .$$

- But this is **impracticably slow!**
- Incorporated gridding into our CS interferometric imaging framework.
- Work of **Rafael Carrillo**, in collaboration with Wiaux and McEwen (see Carrillo, McEwen, Wiaux 2013).
- Model with measurement operator

$$\Phi = \mathbf{G} \mathbf{F} \mathbf{D} \mathbf{Z} ,$$

where we incorporate:

- convolutional **gridding operator \mathbf{G}** ;
- **fast Fourier transform \mathbf{F}** ;
- **normalisation operator \mathbf{D}** to undo the convolution gridding;
- **zero-padding operator \mathbf{Z}** to upsample the discrete visibility space.



Supporting continuous visibilities

Results on simulations

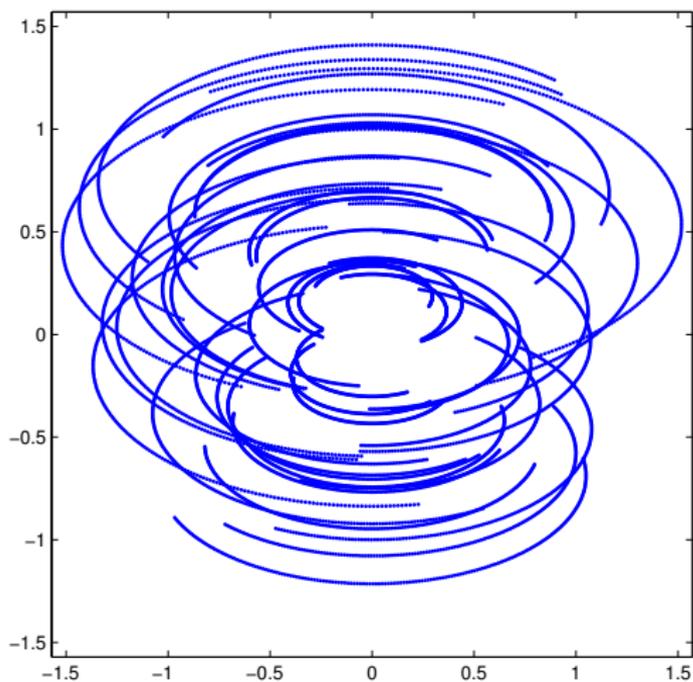


Figure: Coverage



Supporting continuous visibilities

Results on simulations

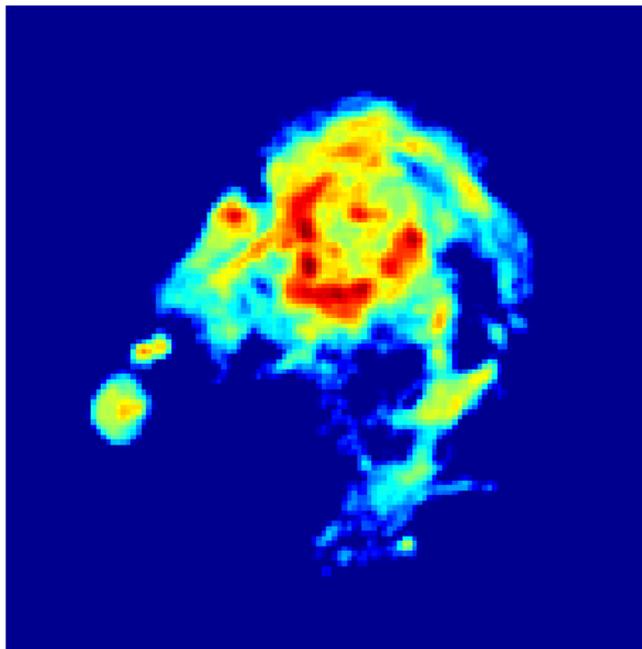


Figure: M31 (ground truth).



Supporting continuous visibilities

Results on simulations

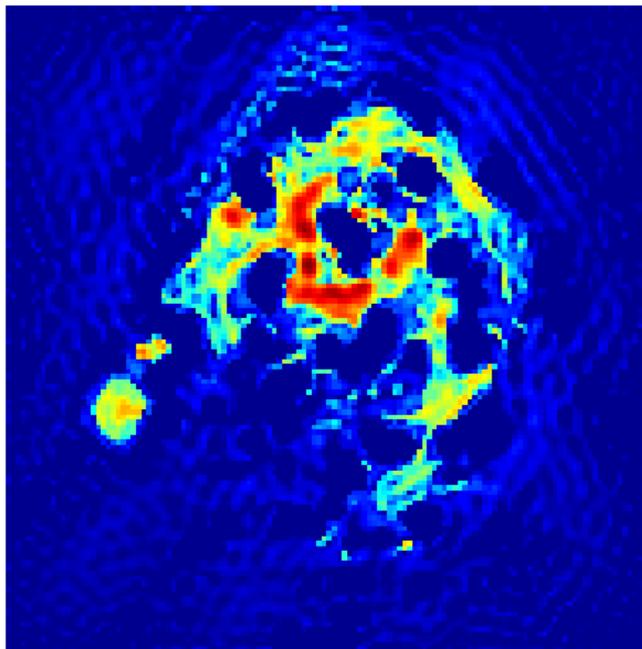


Figure: Dirac basis ("CLEAN") \rightarrow SNR= 8.2dB.



Supporting continuous visibilities

Results on simulations

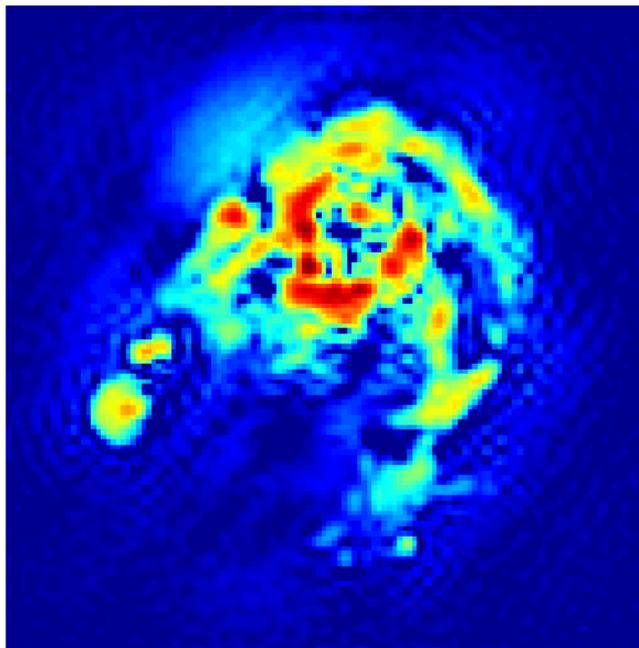


Figure: Db8 wavelets (“MS-CLEAN”) \rightarrow SNR= 11.1dB.



Supporting continuous visibilities

Results on simulations

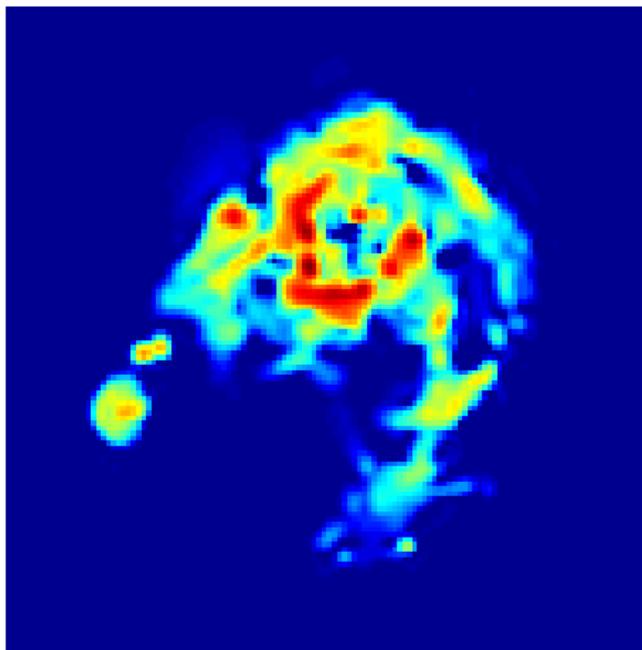


Figure: SARA \rightarrow SNR= 13.4dB.

