

Gradient Computation

ss2571

May 2020

This document contains the gradient formula for the linear and nonlinear lasso problem.

1 Gradient computation

The normalized forward solution reads:

$$Est(\mathbf{Q}) = \hat{\Phi}(\mu)(\mathbf{Q}) = \sum_{i=1}^N \frac{I_i}{G(\mathbf{P}_i)} \phi_{\mathbf{P}_i}(\mathbf{Q}), \quad \mathbf{Q} \in \partial\Omega. \quad (1)$$

Define the source parameter vector as follows:

$$\mathbf{V} = \{I_1, I_2, \dots, I_N, \mathbf{P}_1, \mathbf{P}_2, \dots, \mathbf{P}_N\}, \quad (2)$$

$$I_{tot} = \{I_1, I_2, \dots, I_N\} \quad (3)$$

For the linear lasso problem, we compute the pseudo gradient of the term:

$$Obj = \frac{1}{2} \|Est(\mathbf{Q}) - \phi^d(\mathbf{Q})\|_2^2 + \lambda \|I_{tot}\|_1, \quad (4)$$

$$= \int_{\partial\Omega} [Est(\mathbf{Q}) - \phi^d(\mathbf{Q})]^2 d\mathbf{Q} + \lambda \sum_i |I_i|. \quad (5)$$

For convenience, we introduce the following two terms:

$$Discrepancy(\mathbf{Q}) := \frac{1}{2} \|Est(\mathbf{Q}) - \phi^d(\mathbf{Q})\|_2^2 = \frac{1}{2} \int_{\partial\Omega} [Est(\mathbf{Q}) - \phi^d(\mathbf{Q})]^2 d\mathbf{Q}, \quad (6)$$

$$Regularization := \lambda \|I_{tot}\|_1. \quad (7)$$

1.1 Subgradient of the regularization term

$$\frac{\partial Regularization}{\partial I_i} = \lambda \operatorname{sign}(I_i). \quad (8)$$

1.2 Linear lasso problem

FBS

For the FBS solver, only the gradient of the discrepancy term is required, and locations of the source are given. Therefore we only compute:

$$\begin{aligned} Grad_i &= \frac{\partial Discrepancy(\mathbf{Q})}{\partial I_i} = \int_{\partial\Omega} (Est(\mathbf{Q}) - \phi^d(\mathbf{Q})) \frac{\partial Est(\mathbf{Q})}{\partial I_i} d\mathbf{Q}, \\ &= \int_{\partial\Omega} (Est(\mathbf{Q}) - \phi^d(\mathbf{Q})) \frac{1}{G(\mathbf{P}_i)} \phi_{\mathbf{P}_i}(\mathbf{Q}) d\mathbf{Q}. \end{aligned} \quad (9)$$

In the minimization iteration, source location \mathbf{P}_i is provided by the solver in each search step.

Quasi Newton

For quasi newton solver, gradient of the whole objective function needs to be computed.

$$PseudoGrad_i = \int_{\partial\Omega} (Est(\mathbf{Q}) - \phi^d(\mathbf{Q})) \frac{1}{G(\mathbf{P}_i)} \phi_{\mathbf{P}_i}(\mathbf{Q}) d\mathbf{Q} + \lambda \text{sign}(I_i). \quad (10)$$

1.3 Nonlinear lasso problem