

Sub-linear Time Compressed Sensing and Group Testing via Left-and-Right-Regular Sparse-Graph Codes

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Compressed Sensing(CS)

Recover a sparse signal \mathbf{x} from \mathbf{y} : $\mathbf{y} = \mathbf{A}\mathbf{x} + \mathbf{w}$

- \mathbf{x} - $N \times 1$ sparse signal
- \mathbf{A} - $M \times N$ measurement matrix
- \mathbf{w} - additive Gaussian noise
- \mathbf{y} - $M \times 1$ measurement vector
- $|\{i : x_i \neq 0\}| = K$. $K \ll N$

Metric of interest:

- Prob. of failure of support recovery
 $\mathbb{P}_F := \Pr(\text{supp}(\hat{\mathbf{x}}) \neq \text{supp}(\mathbf{x}))$

Group Testing(GT)

Recover a sparse signal \mathbf{x} from \mathbf{y} : $\mathbf{y} = \mathbf{A} \odot \mathbf{x}$

- $\mathbf{x}, \mathbf{y}, \mathbf{A}$ are binary vectors/matrix respectively
- \odot : Matrix multiplication with “**binary OR**” instead of addition
- \mathbf{y} - $M \times 1$ measurement vector

Metric of interest:

- Prob. of miss: $\mathbb{P}_m := \Pr(\hat{x}_i = 0, x_i = 1)$

Known Bounds for CS

- For sub-linear sparsity, $K = o(N)$, $M = \Theta(K \log(\frac{N}{K}))$ is shown to be necessary and sufficient.
- In the linear sparse regime, $K = \alpha N$, it was shown that $M = \Theta(N)$ measurements are sufficient.
- In [2], Li *et al* using left-regular sparse graph codes proposed a scheme that achieves $O(K \log N)$ sample and decoding complexity

Main Result (CS)

Sub-linear sparsity: For a given SNR, our scheme has

- Sample complexity of $M = c_1 K \log(\frac{c_2 N}{K})$
- Decoding complexity of $O(K \log(\frac{N}{K}))$
- $\mathbb{P}_F \rightarrow 0$ asymptotically in K and N

Linear sparsity: Our scheme has

- Sample complexity of $M = c_3 K \log K$
- Decoding complexity of $O(K \log(\frac{N}{K}))$
- $\mathbb{P}_F \rightarrow 0$ asymptotically in K and N

Bounds for Group Testing

- We assume all the $\binom{N}{K}$ K -sparse sets are equi-probable
- At least $\log_2 \binom{N}{K}$ tests are necessary
- For large K and N , $\log_2 \binom{N}{K} \approx K \log_2(\frac{N}{K})$
- In [1], Lee *et al* using left-regular sparse graph codes proposed a scheme that achieves $cK \log N$ testing complexity

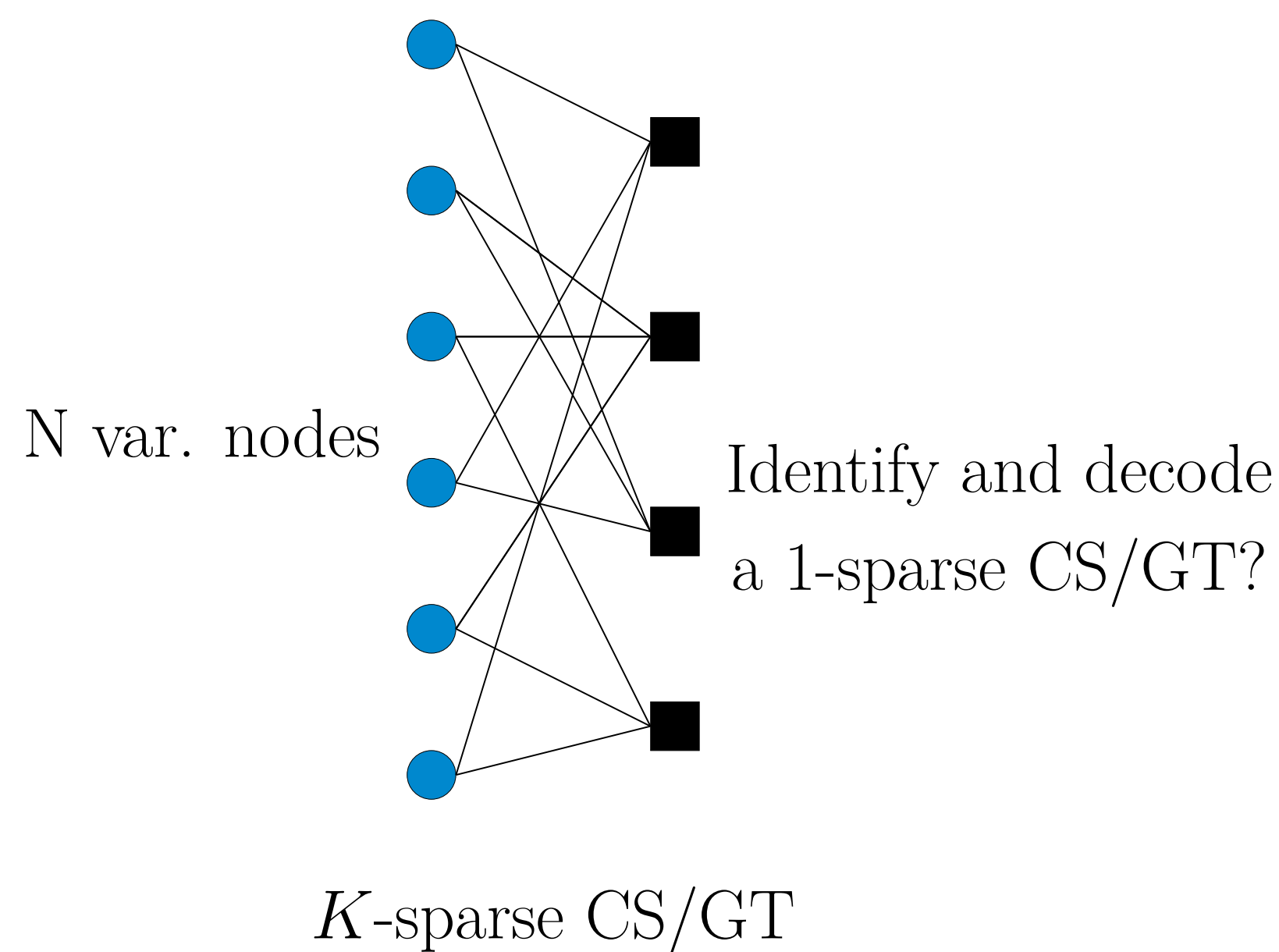
Main Result (GT)

Sub-linear sparsity: Let $K \in o(N^{\frac{p}{p+1}})$, for some $p \in \mathbb{Z}$

- Number of tests $M = 2(p+1)c(\epsilon) K \log_2(\frac{c_1 N}{K})$
- Decoding complexity of $O(K \log(\frac{N}{K}))$
- $\mathbb{P}_m \leq \epsilon$ w.h.p. asymptotically in K and N
- e.g. for $\epsilon = 10^{-5}$, $c(\epsilon) = 9.63$

Idea: Divide-and-Conquer

- Original problem is K -sparse CS/GT
- Divide N nodes into non-disjoint bins
- Can you solve for 1-sparse CS/GT at a bin?



Divide: (ℓ, r) Bipartite Graph

- N Variable(left) nodes: x_i . Each node has (left) degree: ℓ
- Bin(right) nodes: Choose $M_1 = cK$ bins (sub problems)
- Each bin has (right) degree r . Gives $r = \frac{N\ell}{cK}$
- Connections between $N\ell$ edges on each side are **random**

Conquer: 1-sparse CS

- At each bin, use code words of an error control code \mathcal{C} :

$$\mathbf{y}_i = x_{i1}\mathbf{c}_1 + x_{i2}\mathbf{c}_2 + \dots x_{ir}\mathbf{c}_r + \mathbf{w}_i$$

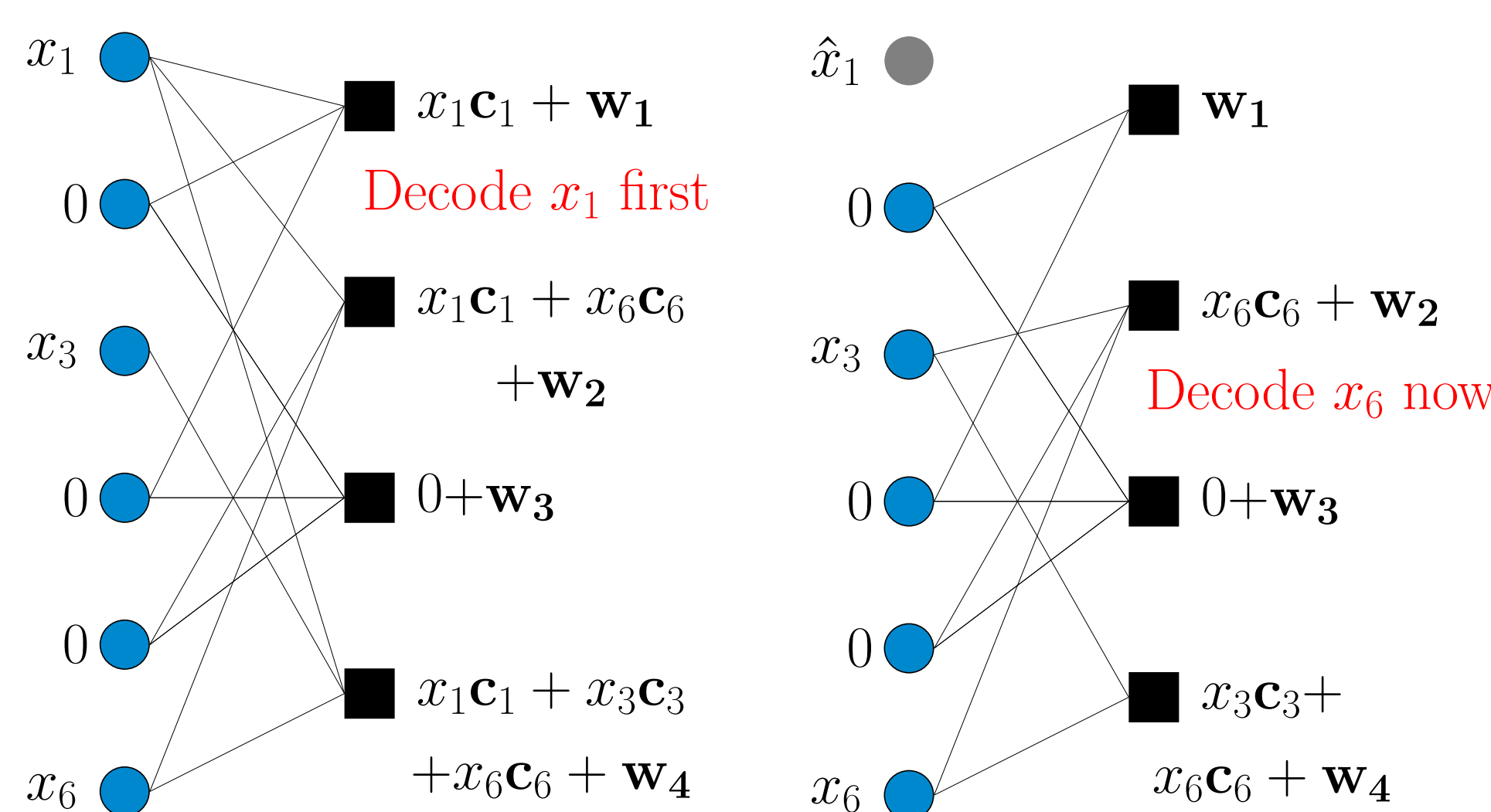
- If it is 1-sparse i.e. only one $x_{ik} \neq 0$: (call it **singleton**):

$$\mathbf{y}_i = x_{ik}\mathbf{c}_k + \mathbf{w}_i$$

- A **channel coding problem** if $\text{sign}(x_{ik})$ is known
- From channel coding, $\dim(\mathbf{c}_j) > \frac{\log r}{C_{\text{Sh}}} \approx \Theta(\log \frac{N}{K})$
- After decoding index k , need to decode the value of x_{ik}
- Let $x \in \mathcal{X} := \{\pm A : A \in \mathcal{A}\}$ be a **discrete and finite set**
- We decode $\hat{x}_{ik} \in \mathcal{X}$ to be the value that best fits $\mathbf{y}_i \mathbf{c}_k^\dagger / \|\mathbf{c}_k\|^2$

Reconstruction via Peeling

- Assume we can conquer the 1-sparse CS/GT at a bin
- If a singleton bin is found, decode the index and the value
- **Peel off** the decoded variable node value from other bins



- Continue peeling iteratively until no new singletons are found
- \exists threshold c_* such that for $M_1 > c_* K$ bins, **peeling decoder** recovers all nodes w.h.p asymptotically

Conquer: 1 and 2-sparse GT

- Let \mathbf{b}_k be the binary expansion of k ; $\bar{\mathbf{b}}_k$ it's complement
- At each bin, test result vector would be:

$$\mathbf{y}_i = x_{i1} \begin{bmatrix} \mathbf{b}_1 \\ \bar{\mathbf{b}}_1 \end{bmatrix} \vee x_{i2} \begin{bmatrix} \mathbf{b}_2 \\ \bar{\mathbf{b}}_2 \end{bmatrix} \vee \dots \vee x_{ir} \begin{bmatrix} \mathbf{b}_r \\ \bar{\mathbf{b}}_r \end{bmatrix}$$

- If it is 1-sparse i.e. only one $x_{ij} = 1$, trivial to decode j :

$$\mathbf{y}_i = \begin{bmatrix} \mathbf{b}_k \\ \bar{\mathbf{b}}_k \end{bmatrix}$$

- **Non-linear OR** operation poses problem in peeling; can't remove a decoded variable node from connected bins

- If a bin is 2-sparse i.e. $x_{ij}, x_{ik} = 1$ and an index j is known: refer to as **resolvable double-ton**

$$\mathbf{y}_i = \begin{bmatrix} \mathbf{b}_j \\ \bar{\mathbf{b}}_j \end{bmatrix} \vee \begin{bmatrix} \mathbf{b}_k \\ \bar{\mathbf{b}}_k \end{bmatrix}$$

- bins with more than 2 non-zero variables (**multi-ton**) are unusable due to **OR**
- For $M_1 > c(\epsilon)K$ bins, just using singletons and double-tons, **peeling like iterative** decoder recovers $(1 - \epsilon)$ fraction of non-zero nodes w.h.p asymptotically

Numerical Results

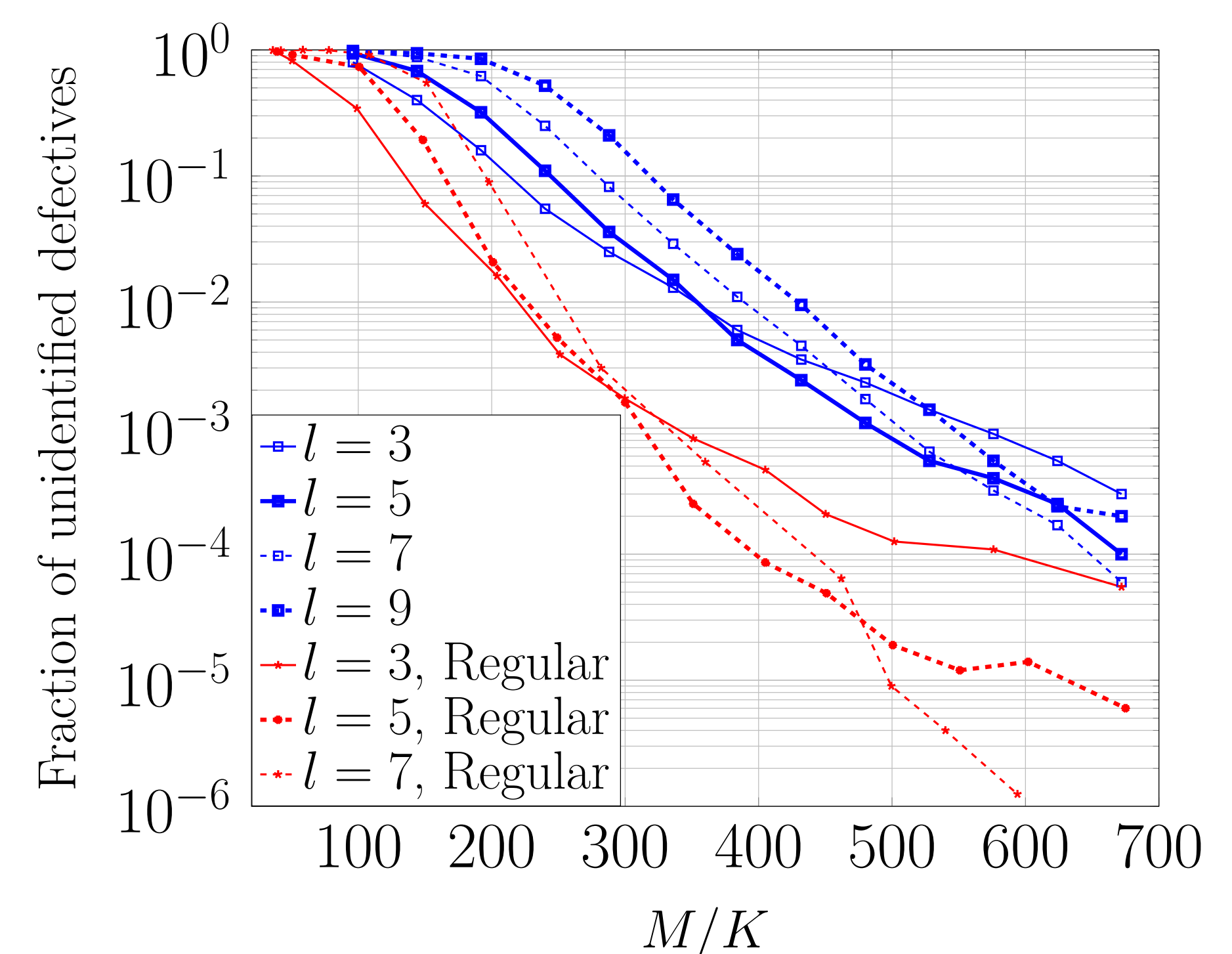


Figure: Monte Carlo simulations for $K = 100, N = 2^{16}$. For a given ℓ the bin detection size is fixed and we vary the number of bins. The plots in blue indicate the scheme in [1] and the plots in red indicate our scheme based on left-and-right-regular bipartite graphs for various left degrees $\ell \in \{3, 5, 7\}$.

Conclusions

Compressed Sensing: We propose a scheme that has

- **order optimal** sample complexity of $O(K \log(\frac{N}{K}))$
- **sub-linear** optimal decoding complexity: $O(K \log(\frac{N}{K}))$

Group testing: We propose a scheme that achieves

- **order optimal** testing complexity: $O(K \log(\frac{N}{K}))$
- **sub-linear** optimal decoding complexity: $O(K \log(\frac{N}{K}))$

References

- [1] K. Lee, R. Pedarsani, and K. Ramchandran, “Saffron: A fast, efficient, and robust framework for group testing based on sparse-graph codes”, arXiv preprint, arXiv:1508.04485, 2015.
- [2] X. Li, S. Pawar, and K. Ramchandran, “Sub-linear time compressed sensing using sparse-graph codes”, in *Proc. Int. Symp. Inform. Theory*, pp. 1645-1649, 2015.
- [3] A. Vem, N. Janakiraman, and K. Narayanan, “Sub-linear time compressed sensing for support recovery using left and right regular sparse-graph codes”, in *Proc. Inform. Theory. Workshop*, pp. 429-433, 2016.