Uncertainty-Aware Super-Resolution Microscopy via Guided Diffusion

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Abstract

Deep learning has recently attracted considerable attention from researchers in the natural sciences, particularly microscopists, for fast extraction of physically relevant information from images. In particular, single molecule localization microscopy has benefited significantly from recently developed deep kernel density estimators (KDE). However, simple and interpretable uncertainty quantification is lacking in these applications, and remains a necessary modeling component in high-risk research. In order to quantify uncertainty in otherwise deterministic image translation architectures, we propose a generative modeling framework based on denoising diffusion probabilistic models (DDPMs). Our model is inspired by guided diffusion, which condition the diffusion process with external cues or their derivatives. We propose uncertainty estimation by using a guided diffusion process to target diffusion toward a space of reasonable solutions through conditioning the score-estimator on a strong initial guess. This approach allows us to probe the structure of the distribution on reconstructions and estimate uncertainties. Our model is tested on KDE estimation in fluorescence microscopy, and we demonstrate that blending the traditional architectures with a DDPM permits simultaneous highfidelity super-resolution with uncertainty estimation of regressed KDEs.

1 Introduction

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19 Deep learning has attracted tremendous attention from researchers in the natural sciences, with 20 several foundational applications arising in microscopy, e.g., (Weigert 2018; Falk 2019). Recently, the application of deep image translation in single-molecule localization microscopy (SMLM) has 21 received considerable interest (Ouyang 2018; Nehme 2020; Speiser 2021). SMLM techniques are 22 a mainstay of fluorescence microscopy and can be used to produce a pointillist representation of 23 biomolecules in the cell at diffraction-unlimited precision (Rust 2006; Betzig 2006). In previous 24 applications of deep models to localization microscopy, super-resolution images can be recovered 25 from a sparse set of localizations with conditional generative adversarial networks (Ouyang 2018) or kernel density estimation can be performed using traditional convolutional networks (Nehme 2020; Speiser 2021). Here, we focus on the latter class of models which perform KDE estimation using 28 neural networks. 29

Inferences in SMLM, and other super-resolution image reconstruction tasks, are often made on a single measurement, and thus common measures of model performance are based on localization errors computed over ensembles of simulated images. Unfortunately, this choice precludes computation of uncertainty at test time under a fixed model. Yet, Bayesian probability theory offers us mathematically grounded tools to reason about model uncertainty, but these usually come with a prohibitive computational cost (Gal 2022). A few approaches to avoiding this intractibility in deep models have been deterministic uncertainty quantification (Amersfoort 2020), ensembling (Lakshminarayanan et al., 2017) or Monte Carlo dropout (Gal and Ghahramani, 2016). Here, we choose to

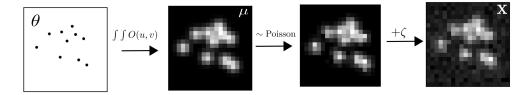


Figure 1: Generative model of single molecule localization microscopy images

model a distribution on high-resolution KDE predictions conditioned on a low-resolution input using a denoising diffusion probabilistic model (DDPM) (Ho 2020; Song 2021), Such models are one class 39 of score based generative models which implicitly compute the score of the data distribution at each noise scale starting from pure noise (Song 2021). This approach has proven powerful for generative 41 42 modeling of conditional image distributions; however, conditional diffusion can become trapped in local optima preventing the application of such models to uncertainty estimation. 43 In statistical physics, particularly simulation of complex molecular systems, sampling is constrained 44 to a limited set of configurations. For this reason, sampling begins at a presumed global optimum, 45 which is typically a configuration with minimal energy (Levitt 1983). Similar notions of constrained 46 diffusion have been used in DDPMs to guide the process based on gradients of a classifier (Nichols 47 2021). Importantly, in the context of DDPMs, the forward process is ill defined for corruption of a target image to a estimated global optimum. We therefore propose a guided diffusion process which 49 targets diffusion toward a space of reasonable solutions by conditioning the score-estimator on a strong 50 initial guess. This approach allows us to probe the structure of the distribution of reconstructions. 51 with fewer iterations than standard diffusion models. Indeed, the entropy of estimated reconstructions 52 obtained from guided diffusion must upper bound the entropy of reconstructions obtained from low-53 resolution inputs. This technique could be readily integrated with existing localization performance 54 measures to address both model accuracy on training data and precision on datasets produced by 55 experiments. 56

57 2 Background

58 2.1 Image Likelihood and Localization Error

The central objective of single molecule localization microscopy is to infer a set of molecular coordinates θ from measured low resolution images \mathbf{x} . The likelihood on a particular pixel k, i.e., $p(\mathbf{x}_k|\theta)$ is taken to be a convolution of Poisson and Gaussian distributions, due to shot noise $p(s_k) = \text{Poisson}(\omega_k)$ and sensor readout noise $p(\zeta_k) = \mathcal{N}(o_k, \sigma_k^2)$

$$p(\mathbf{x}_k|\theta) = A \sum_{q=0}^{\infty} \frac{1}{q!} e^{-\omega_k} \omega_k^q \frac{1}{\sqrt{2\pi}\sigma_k} e^{-\frac{(\mathbf{x}_k - g_k q - \sigma_k)}{2\sigma_k^2}} \approx \text{Poisson}(\omega_k')$$
 (1)

where A is some normalization constant and $\omega_k' = \omega_k + \sigma_k^2$. For the sake of generality, we include a per-pixel gain factor g_k , which is often unity. In practice, the summation in (1) can be difficult to work with, and it is common to instead use a Poisson-Normal approximation for simplification, valid under a range of experimental conditions (Huang 2013). This result can be seen from the fact the the convolution of two Poisson distributions is also Poisson. The expectation of the Poisson process at each pixel of the image is computed from the optical transfer function O(u,v), which is often a two-dimensional isotropic Gaussian.

$$\omega_k \propto \Delta E_x(\mathbf{x}_k, \theta_x, \sigma_\mathbf{x}) \Delta E_y(\mathbf{x}_k, \theta_y, \sigma_\mathbf{x})$$
 (2)

The above expression is simply a product of differences of error functions, as detailed in Appendix A.

For example, in one of the dimensions

$$\Delta E_{\theta_i}(\theta_i, \sigma_{\mathbf{x}}) = \int O(\theta_i) d\theta_i = \frac{1}{2} \left(\operatorname{erf} \left(\frac{\mathbf{x}_k + \frac{1}{2} - \theta_i}{\sqrt{2}\sigma_{\mathbf{x}}} \right) - \operatorname{erf} \left(\frac{\mathbf{x}_k - \frac{1}{2} - \theta_i}{\sqrt{2}\sigma_{\mathbf{x}}} \right) \right)$$
(3)

The complete generative process is depicted in Figure 1. Reliable estimation of θ from \mathbf{x} , for example by maximum likelihood estimation or with a deep model, requires performance metrics for model selection. We use the Fisher information as an information theoretic criteria to assess the quality of the model tested here, with respect to the root mean squared error (RMSE) of our predictions of θ (Chao 2016). The Poisson log-likelihood $\ell(\mathbf{x}|\theta)$ is also convenient for computing the Fisher information matrix (Smith 2010) and thus the Cramer-Rao lower bound, which bounds the variance of a statistical estimator of θ , from below i.e., $\text{var}(\hat{\theta}) \geq I^{-1}(\theta)$. The Fisher information is straightforward to compute under the Poisson log-likelihood, which is detailed in the Appendix

$$\mathcal{I}_{ij}(\theta) = \mathbb{E}\left(\frac{\partial \ell}{\partial \theta_i} \frac{\partial \ell}{\partial \theta_j}\right) = \sum_k \frac{1}{\omega_k'} \frac{\partial \omega_k'}{\partial \theta_i} \frac{\partial \omega_k'}{\partial \theta_j} \tag{4}$$

2.2 Gaussian kernel density estimation with deep networks

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Direct optimization of the likelihood in (1) from observations x alone is challenging when fluorescent 81 emitters are dense within the field of view and fluorescent signals significantly overlap. However, con-82 volutional neural networks (CNN) have recently proven to be powerful tools fluorescence microscopy 83 to extract parameters describing fluorescent emitters such as color, emitter orientation, z-coordinate, 84 and background signal (Zhang 2018; Kim 2019; Zelger 2018). For localization tasks, CNNs typically 85 employ upsampling layers to reconstruct Bernoulli probabilities of emitter occupancy (Speiser 2021) 86 or kernel density estimates with higher resolution than experimental measurements (Nehme 2020). 87 We choose to use kernel density estimates in our model, denoted by y. KDEs are the most common 88 data structure used in SMLM, and can be easily generated from molecular coordinates, alongside 89 observations x, using well-understood models of the optical impulse response (Zhang 2007). Similar to the generative process on low resolution images x, we can generate KDEs y by repurposing 91 the generative model (1) on an unsampled image without noise. In other words, we cast Gaussian 92 kernel density estimation as a noiseless image generation process on the domain of y. Under a fixed configuration of N particles θ , the value of a KDE pixel \mathbf{y}_k is given by

$$\mathbf{y}_{k}(\theta) = \sum_{n=1}^{N} \Delta E_{x}(\mathbf{y}_{k}, \theta_{n,x}, \sigma_{\mathbf{y}}) \Delta E_{y}(\mathbf{y}_{k}, \theta_{n,y}, \sigma_{\mathbf{y}})$$
 (5)

where the hyperparameter $\sigma_{\mathbf{y}}$ is the Gaussian kernel width. The distribution on \mathbf{y}_k is given directly from $p(\theta|\mathbf{x})$, which can be estimated by Markov Chain Monte Carlo (MCMC) as shown in (Figure 2). For an isolated molecule, the distribution $p(\theta|\mathbf{x})$ is typically symmetric about zero, and thus the distribution on \mathbf{y}_k is given by transforming $|\theta_i|$ using (5)

$$p(\mathbf{y}_k|\mathbf{x}) = 2 p(\mathbf{y}_k(|\theta_i|, \sigma_{\mathbf{y}})|\mathbf{x})$$
(6)

In practice $p(\theta|\mathbf{x})$ can be costly to compute with MCMC, and is fundmamentally intractable at high molecular densities. The central goal of this paper is to instead leverage a diffusion model to estimate $p(\mathbf{y}_k|\mathbf{x})$ up to second order, avoiding the intermediate distribution $p(\theta|\mathbf{x})$ entirely.

3 Uncertainty-Aware Super-Resolution Microscopy via Guided Diffusion

We consider datasets $(\mathbf{x}_i, \mathbf{y}_i, \hat{\mathbf{y}}_i)_{i=1}^N$ of observed images \mathbf{x}_i true kernel density estimate (KDE) images \mathbf{y}_i , and KDE estimates $\hat{\mathbf{y}}_i = \phi(\mathbf{x}_i)$. Observations \mathbf{x}_i are simulated under the Poisson likelihood (1) and KDEs are generated using (2) alone, followed by appropriate normalization.

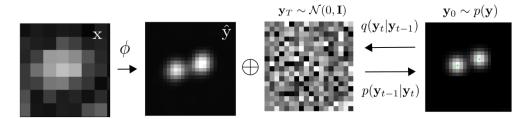


Figure 2: Conditional diffusion model for sampling kernel density estimates

3.1 Problem Statement

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Point estimates $\hat{\mathbf{y}}_i$ produced by the traditional deep architectures for super resolution microscopy 107 produce strong results, but lack uncertainty quantification. Recent advances in generative modeling, 108 particularly DDPMs, therefore present a unique opportunity to integrate uncertainty awareness into the 109 super-resolution microscopy toolkit. However, sampling from DDPMs is computationally expensive, 110 given that generation amounts to solving a complex stochastic differential equation, effectively 111 mapping a simple base distribution to the complex data distribution. The solution of such equations 112 requires numerical integration with very small step sizes, resulting in thousands of neural network 113 evaluations (Saharia 2021; Vahdat 2021). Furthermore, for conditional generation tasks in high-risk 114 applications, generation complexity is further exacerbated by the need for the highest level of detail 115 in generated samples.

117 Certain conditional generation tasks, like sampling high-resolution images given low-resolution 118 inputs, modeling the posterior is far more important than diversity in generated samples. Therefore, 119 we propose that DDPM sampling is preceded by a deterministic neural network ϕ , which effectively 120 seeds sampling in a target mode. Reasoning for this choice in our application is two-fold:

Synthesis Speed. By training a preprocessor ϕ to obtain an approximate estimate of y, we can reduce the number of iterations, since the DDPM only needs to model the remaining mismatch, resulting in a less complex model from which sampling becomes easier. Speed is critical in SMLM applications, which can produce large volumes of image data in a single experiment.

Sample Fidelity. Since Langevin dynamics will often be initialized in low-density regions of the data distribution, inaccurate score estimation in these regions will negatively affect the sampling process (Song 2019). Moreover, mixing can be difficult because of the need of traversing low density regions to transition between modes of the distribution. Preprocessing with a deterministic mapping ϕ can ameliorate this issue, by eliminating the need for score estimation in low density regions.

Here, the preprocessor ϕ is realized by a CNN with upsampling layers. Consider the Markov chain wherein the KDE ${\bf y}$ is latent in and inferred from a noisy measurement ${\bf x}$, i.e., ${\bf x} \to \phi({\bf x}) \to \hat{{\bf y}}$. By the data processing inequality the function ϕ can only destroy information in ${\bf x}$ pertaining to ${\bf y}$ i.e., $I({\bf x};{\bf y}) \ge I(\phi({\bf x});{\bf y})$ or $h({\bf y}|\phi({\bf x})) \ge h({\bf y}|{\bf x})$ where I is the mutual information and h is the entropy. This suggests that the uncertainty in $p_{\Psi}({\bf y}|\phi({\bf x}))$ is indeed an upper bound on the entropy of $p({\bf y}|{\bf x})$.

In practice, a DDPM Ψ can be trained on pairs $(\mathbf{y}_i, \hat{\mathbf{y}}_i)_{i=1}^N$. The conditional DDPM generates a target KDE \mathbf{y}_0 in T refinement steps. Starting with a pure noise image $\mathbf{y}_T \sim \mathcal{N}(0, \mathbf{I})$, the model iteratively refines the KDE through successive iterations according to learned conditional transition distributions $p(\mathbf{y}_{t-1}|\mathbf{y}_t)$ such that $\mathbf{y}_0 \sim p(\mathbf{y}|\hat{\mathbf{y}})$

3.2 Guided Diffusion

Diffusion models (Sohl-Dickstein 2015; Ho 2020; Song 2021) are a class of generative models inspired by nonequilibrium statistical physics, which slowly destroy structure in a data distribution $p(\mathbf{y}_0|\mathbf{x})$ via a fixed Markov chain referred to as the *forward process*. In the present context, we apply leverage recent results from (Ho 2020; Song 2021; Saharia 2021) for applying this framework to sampling from $p(\mathbf{y}|\mathbf{x},\hat{\mathbf{y}})$. The forward process gradually adds Gaussian noise to the KDE \mathbf{y} according to a variance schedule $\beta_{0:T}$

$$q(\mathbf{y}_t|\mathbf{y}_0) = \prod_{t=1}^{T} q(\mathbf{y}_t|\mathbf{y}_{t-1}) \quad q(\mathbf{y}_t|\mathbf{y}_{t-1}) = \mathcal{N}\left(\sqrt{1-\beta_t}\mathbf{y}_{t-1}, \beta_t I\right)$$
(7)

The usual procedure is then to learn a parametric representation of the *reverse process*, and therefore generate samples from $p(\mathbf{y}_0)$, starting from noise. Formally, $p_{\theta}(\mathbf{y}_0|\hat{\mathbf{y}}) = \int p_{\theta}(\mathbf{y}_{0:T}|\hat{\mathbf{y}})d\hat{\mathbf{y}}_{1:T}$ where \mathbf{y}_t is a latent representation with the same dimensionality of the data. $p_{\theta}(\mathbf{y}_{0:T}|\hat{\mathbf{y}})$ is a Markov process, starting from a noise sample $p_{\theta}(\mathbf{y}_T) = \mathcal{N}(0, \mathbf{I})$.

$$p_{\theta}(\mathbf{y}_{0:T}) = p_{\theta}(\mathbf{y}_T) \prod_{t=1}^{T} p_{\theta}(\mathbf{y}_{t-1}|\mathbf{y}_t) \quad p_{\theta}(\mathbf{y}_{t-1}|\mathbf{y}_t) = \mathcal{N}\left(s_{\theta}(\mathbf{y}_t), \beta_t I\right)$$
(8)

where we reuse the variance schedule of the forward process (Ho 2020). We omit conditioning on $\hat{\mathbf{y}}$ for each transition density $p_{\theta}(\mathbf{y}_{t-1}|\mathbf{y}_{t})$, as this is only considered at t=0 i.e., $p_{\theta}(\mathbf{y}_{1}|\mathbf{y}_{0},\hat{\mathbf{y}})$.

An important property of the forward process is that it admits sampling \mathbf{y}_{t} at an arbitrary timestep t in closed form (Ho 2020). Using the notation $\alpha_{t}:=1-\beta_{t}$ and $\gamma_{t}:=\prod_{s=1}^{t}\alpha_{s}$, we have $q(\mathbf{y}_{t}|\mathbf{y}_{0})=\mathcal{N}\left(\sqrt{\gamma_{t}}\mathbf{y}_{0},(1-\gamma_{t})I\right)$.

$$\mathcal{L}(\theta) = \mathbb{E}\left[-\log p_{\theta}(\mathbf{y}_{0}|\mathbf{x})\right] \le \mathbb{E}\left[-\log \frac{p_{\theta}(\mathbf{y}_{0:T}|\mathbf{x})}{q(\mathbf{y}_{1:T}|\mathbf{y}_{0})}\right]$$
(9)

The objective in (6) can be expanded in terms of $D_{\mathrm{KL}}(p(\mathbf{y}_{t-1}|\mathbf{y}_t)||q(\mathbf{y}_t|\mathbf{y}_{t-1})$ as detailed in (Ho 2020). We choose to adopt the simplified from of the variational bound, which is a reweighted form of the variational lower bound and emphasizes that the DDPM estimates the score $\nabla_{\mathbf{y}} \log p(\mathbf{y}|\mathbf{x})$ at each noise level (Song 2021)

$$\theta^* = \underset{\theta}{\operatorname{argmin}} \underset{(\hat{\mathbf{y}}, \mathbf{y}_0)(\epsilon, \gamma)}{\mathbb{E}} \left[s_{\theta} \left(x, \sqrt{\gamma} \mathbf{y}_0 + \sqrt{1 - \gamma} \epsilon \, \middle| \, \mathbf{y}_t, \gamma \right) - \epsilon \right], \tag{10}$$

After training, samples can be generated by

$$\mathbf{y}_{t-1} = \frac{1}{\sqrt{1-\beta_i}} \left(\mathbf{y}_i + \beta_i s_{\theta}(\mathbf{y}_t) \right) + \sqrt{\beta_i} \xi \tag{11}$$

For many conditional generation tasks, estimation of the gradient s_{θ} in low-density regions in order to drive (8) toward high-density regions is unecessary and reduces performance of the sampler. Here, we instead propose an "energy-minimization" procedure preceding Langevin-based sampling in a DDPM, in order to speed up sampling from the equilibrium distribution

$$\hat{\mathbf{y}} = \underset{\mathbf{y}}{\operatorname{argmin}} ||\mathbf{y} - \mathbf{y_0}||^2 \tag{12}$$

4 Experiments

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All training data consits of low-resolution 20×20 images, simulated under the likelihood and impulse reponse (2,10), setting $\sigma=0.92$ low-resolution pixels, for consistency with common experimental conditions with a 60X magnification objective lens and numerical aperture (NA) of 1.4. We choose $\omega_k=200$ for experiments for consistency with typical bright fluorophore emission rates. All KDEs have dimension 80×80 , are scaled between [0,1], and are generated using $\sigma=3.0$ pixels in the upsampled image. For a typical CMOS camera, this results in KDE pixels with lateral dimension of $\approx 27 \text{nm}$. Initial coordinates θ were drawn uniformly over a two-dimensional disc with a radius of 7 low-resolution pixels.

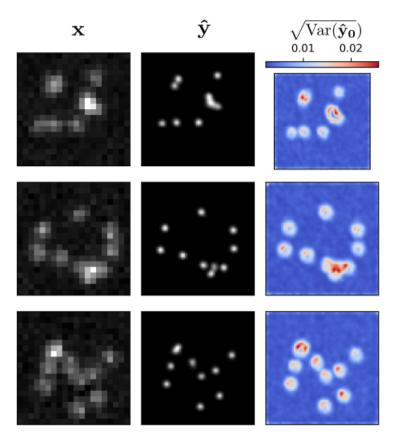


Figure 3: Kernel density estimates for various signal to noise ratios (SNR)

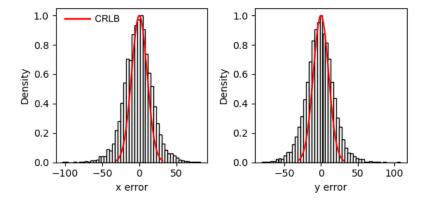


Figure 4: Localization errors of the trained model

74 4.1 Localization RMSE

- In order to verify the initial predictions made by the model ϕ , we simulated a dataset $(\mathbf{x}_i, \mathbf{y}_i, \hat{\mathbf{y}}_i)_{i=1}^N$ with N=1000, and detect objects in the predicted KDE, $\hat{\mathbf{y}}_i$ using the Laplacian of Gaussian (LoG) detection algorithm (Lindeberg 2013). For simplicity, the localization is carried out from scale-space maxima directly in LoG, as opposed to fitting a model function to KDE predictions. A particular LoG localization in the KDE is paired to the nearest ground truth localization and is unpaired if a localization is not within 5 KDE pixels of any ground truth localization. In addition to localization
- recall and recall R = TP/(TP + FN) = 1.0 and recall R = TP/(TP + FN) = 0.85,
- where TP denotes true positive localizations, FP denotes false positive localizations, and FN denotes
- false negative localizations.

184 4.2 Guided Diffusion

- We set T=100 for all experiments and treat forward process variances β_t as hyperparameters, with a linear schedule from $\beta_0=10^{-4}$ to $\beta_T=10^{-2}$. These constants were chosen to be small relative to ground truth KDEs, which are scaled to [-1,1], ensuring that forward process distribution $\mathbf{y}_T \sim q(\mathbf{y}_T|\mathbf{y}_0)$ approximately matches the reverse process $\mathbf{y}_T \sim \mathcal{N}(0,I)$ at t=T.
- To represent the reverse process, we used a DDPM architecture based on a U-Net backbone proposed in (Saharia 2021). We chose a U-Net backbone with channel multipliers [1,2,4,8,8] in the downsampling and upsampling paths of the architecture. Parameters are shared across time, which is specified to the network using the Transformer sinusoidal position embedding. We use self-attention at the 16×16 feature map resolution. To condition the model on the input $\hat{\mathbf{y}}$, we concatenate the $\hat{\mathbf{y}}$ estimated by DeepSTORM along the channel dimension, which are scaled to [0,1], with $\mathbf{y}_T \sim \mathcal{N}(0,I)$. Others have experimented with more sophisticated methods of conditioning, but found that the simple concatenation yielded similar generation quality (Saharia 2021).

197 **5 Conclusion**

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A Appendix

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Standard SMLM localization algorithms based on maximum likelihood estimators or least squares optimization require tight control of activation and reactivation to maintain sparse emitters, presenting a tradeoff between imaging speed and labeling density. Recently, deep models have generalized SMLM to densely labeled structures by predicting high-resolution kernel density estimates (KDEs) from low resolution images with convolutional networks. However, estimated KDEs may contain irregularities due to finite sample sizes and limited model capacity.

The DeepSTORM CNN, initially proposed in (Nehme 2020) for 3D localization, can be viewed as a deep kernel density estimator, reconstructing kernel density estimates y from low-resolution inputs x. We utilize a simplified form of the original architecture for 2D localization, which we denote ϕ hereafter, which consists of three main modules: a multi-scale context aggregation module, an upsampling module, and a prediction module. For context aggregation, the architecture utilizes dilated convolutions to increase the receptive field of each layer. The upsampling module is then 249 composed of two consecutive 2x resize-convolutions, computed by nearest-neighbor interpolation, 250 to increase the lateral resolution by a factor of 4. For a common sCMOS camera, each pixel has a 251 lateral size of approximately 108 nanometers, giving approximately 27 nanometer pixels in the KDE. 252 The terminal prediction module contains three additional convolutional blocks for refinement of the 253 upsampled image, followed by an element-wise HardTanh. 254

Single molecule localization microscopy (SMLM) relies on the temporal resolution of fluorophores 255 whose spatially overlapping point spread functions would otherwise render them unresolvable at the detector. Common strategies for the temporal separation of molecules involve molecular 257 photoswitching from dark to fluorescent states, permitting resolution of flurophores beyond the 258 diffraction limit. Estimation of molecular coordinates is typically carried out by modeling the optical impulse response of the imaging system and fitting model functions to the data. However, such 260 models are only well-suited to isolated molecules, reducing the number of molecules in the field of view and limiting temporal resolution in super resolution microscopy. This issue has incited a series of efforts to increase the density of fluorescent molecules imaged in a single frame while developing 263 appropriate models for dense localization. 264

In fluorescence microscopy, each pixel is treated as a Poisson random variable (Smith 2010; Nehme 2020; Chao 2016), with expected value

$$\omega = i_0 \int O(u) du \int O(v) dv \tag{13}$$

where $i_0 = \eta N_0 \Delta$. The scalar parameters η , Δ are the photon detection probability of the sensor and the exposure time, respectively. Without loss of generality, we assume $\eta = \Delta = 1$. Most importantly, N_0 represents the signal amplitude, which we assume maintains a fixed value. The optical impulse

response O(u,v) is often approximated as a 2D isotropic Gaussian with standard deviation σ (Zhang 2007). This approximation has the convenient property, that the effects of pixelation can be expressed in terms of error functions. For example, given a fluorescent emitter located at $\theta=(u_0,v_0)$, we have that

$$\int O(u)du = \frac{1}{2} \left(\operatorname{erf}\left(\frac{u_k + \frac{1}{2} - u_0}{\sqrt{2}\sigma}\right) - \operatorname{erf}\left(\frac{u_k - \frac{1}{2} - u_0}{\sqrt{2}\sigma}\right) \right)$$
(14)

where we have used the common definition $\operatorname{erf}(z) = \frac{2}{\sqrt{\pi}} \int_0^t e^{-t^2} dt$.