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# Dense Localization Microscopy with Denoising Diffusion Probabilistic Models

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## Abstract

1 Single-molecule localization microscopy (SMLM) techniques are a mainstay of  
2 fluorescence microscopy and can be used to produce a pointillist representation  
3 of living cells at diffraction-unlimited precision. Classical SMLM approaches  
4 leverage the deactivation of fluorescent tags, followed by spontaneous or pho-  
5 toinduced reactivation, which can be used to estimate of the density of a tagged  
6 biomolecule in cellular compartments. Standard SMLM localization algorithms  
7 based on maximum likelihood estimators or least squares optimization require  
8 tight control of activation and reactivation to maintain sparse emitters, present-  
9 ing a tradeoff between imaging speed and labeling density. Deep models have  
10 generalized SMLM to densely labeled structures, yet uncertainty quantification  
11 is still lacking. Recently, denoising diffusion probabilistic models (DDPMs) have  
12 been adapted conditional super resolution tasks, demonstrating promising results  
13 in detail reconstruction, while directly providing uncertainties in model predictions.  
14 Here, we adapt DDPM to the task of single molecule localization, and demonstrate  
15 that DDPM approaches the Cramer-Rao lower bound on localization uncertainty  
16 over a wide range of experimental conditions.

## 17 1 Introduction

18 Single molecule localization microscopy (SMLM) relies on the temporal resolution of fluorophores  
19 whose spatially overlapping point spread functions would otherwise render them unresolvable at the  
20 detector. Common strategies for the temporal separation of molecules involve transient intramolecular  
21 rearrangements to switch from dark to fluorescent states or the exploitation of non-emitting molecular  
22 radicals. Estimation of molecular coordinates in SMLM is achieved by modeling the optical impulse  
23 response of the imaging system. However, dense localization suffers from the curse of dimensionality  
24 - the parameter space volume grows exponentially with the number of molecules, which is often  
25 unknown a priori. Exploration of this high dimensional parameter space in dense SMLM is often  
26 intractable.

27 Previous approaches to this issue has been to predict super-resolution images from a sparse set of  
28 localizations with conditional generative adversarial networks (Ouyang 2018) or direct prediction of  
29 coordinates using deep neural networks (Nehme 2020; Speiser 2021). However, diffusion models are  
30 an appealing alternative because they infer a distribution of deconvolved images that are compatible  
31 with an observation. Although conditional VAEs and conditional GANs can provide a distribution of  
32 deconvolved images, both are known to suffer from mode collapse and produce insufficient diversity  
33 in their outputs. Diffusion models are a recently developed alternative to VAEs and GANs that excel  
34 at producing diverse samples and have been successfully applied to solve inverse problems. Here,  
35 we present a novel diffusion model for deconvolution in single molecule localization microscopy.  
36 The first stage of our algorithm performs interpolation by computing second order coherence of pixel

37 pairs. Subsequent stages cast localization as a conditional image refinement task, realized by a U-Net  
 38 model trained on denoising at various noise levels.  
 39 This is followed by coordinate refinement by a gradient-based Markov Chain Monte Carlo (MCMC)  
 40 scheme, known as Langevin dynamics.

## 41 2 Background

### 42 2.1 Model of image formation

43 The central objective of single molecule localization microscopy is to infer a set of molecular  
 44 coordinates  $\theta$  from noisy, low resolution images  $\mathbf{x}$ . We define an abstract image stochastic degradation  
 45 function  $F$  such that  $\mathbf{x} = F(\theta)$ . In the following paragraphs, we define such a function  $F$ .

46 In fluorescence microscopy, each pixel follows Poisson statistics, with expected value

$$\omega = i_0 \int O(u) du \int O(v) dv \quad (1)$$

47 where  $i_0 = \eta N_0 \Delta$ . The optical impulse response  $O(u, v)$  is often approximated as a 2D isotropic  
 48 Gaussian with standard deviation  $\sigma$  (Zhang 2007). The parameter  $\eta$  is the photon detection probability  
 49 of the sensor and  $\Delta$  is the exposure time.  $N_0$  represents the number of photons emitted.

50 For a fluorescent emitter located at  $\theta = (u_0, v_0)$ , we have that

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

51 where we have used the common definition  $\operatorname{erf}(z) = \frac{2}{\sqrt{\pi}} \int_0^t e^{-t^2} dt$ . For the sake of generality, the  
 52 number of photoelectrons at a pixel  $k$ ,  $\mathbf{s}_k$ , is multiplied by a gain factor  $g_k$  [ADU/ $e^-$ ], which is often  
 53 unity. The readout noise per pixel  $\zeta_k$  can be Gaussian with some pixel-specific offset  $o_k$  and variance  
 54  $\sigma_k^2$ . Ultimately, we have a Poisson component of the signal, which scales with  $N_0$  and may have  
 55 Gaussian component, which does not. Therefore, in a single exposure, we measure:

$$\mathbf{x}_t = \mathbf{s}_t + \zeta \quad (3)$$

56 What we are after is the likelihood  $p(\mathbf{x}_t|\theta)$  where  $\theta$  are the molecular coordinates. Fundamental  
 57 probability theory states that the distribution of  $\mathbf{x}_k$  is the convolution of the distributions of  $\mathbf{s}_k$  and  $\zeta_k$ ,

$$p(\mathbf{x}_t|\theta) = A \sum_{q=0}^{\infty} \frac{1}{q!} e^{-\omega_k} \omega_k^q \frac{1}{\sqrt{2\pi}\sigma_k} e^{-\frac{(\mathbf{x}_k - g_k q - o_k)^2}{2\sigma_k^2}} \quad (4)$$

58 where  $P(\zeta_k) = \mathcal{N}(o_k, \sigma_k^2)$  and  $P(S_k) = \text{Poisson}(g_k \omega_k)$ ,  $A$  is some normalization constant. In  
 59 practice, (4) is difficult to work with, so we look for an approximation. We will use a Poisson-Normal  
 60 approximation for simplification. Consider,

$$\zeta_k - o_k + \sigma_k^2 \sim \mathcal{N}(\sigma_k^2, \sigma_k^2) \approx \text{Poisson}(\sigma_k^2) \quad (5)$$

61 Since  $\mathbf{x}_k = \mathbf{s}_k + \zeta_k$ , we transform  $\mathbf{x}'_k = \mathbf{x}_k - o_k + \sigma_k^2$ , which is distributed according to

$$\mathbf{x}'_k \sim \text{Poisson}(\omega'_k) \quad (6)$$

62 where  $\omega'_k = g_k \omega_k + \sigma_k^2$ . This result can be seen from the fact the the convolution of two Poisson  
 63 distributions is also Poisson. The quality of this approximation will degrade with decreasing signal  
 64 level, since the Poisson distribution does not retain its Gaussian shape at low expected counts.  
 65 Nevertheless, the quality of the approximation can be predicted by the Komogonov distance between  
 66 the convolution distribution (4).

### 67 3 The Information Bottleneck for Localization

68 In general, the degradation function  $F$  can be difficult to invert, particularly when fluorescent  
 69 molecules are dense within the field of view. This difficulty arises because the parameter  $\theta$  is  
 70 typically of large and unknown dimension, rendering maximum likelihood estimation or Markov  
 71 Chain Monte Carlo techniques intractable. Previous solutions to this problem leverage convolutional  
 72 neural networks (CNNs) to infer coordinates directly by learning a deterministic image transformation  
 73  $F^{-1}$ , which we refer to as a "localization map" (Nehme 2021). Such methods faithfully capture the  
 74 information content in degraded images; however, such methods apply arbitrary thresholding to the  
 75 CNN localization map, potentially creating erroneous localizations, and do not provide uncertainties  
 76 in model outputs.

77 We seek a generative approach, which casts localization as an image restoration problem, where  
 78 a high resolution kernel density estimate  $\mathbf{y}$ . is reconstructed from a low resolution image  $\mathbf{x}$ . We  
 79 interpret previous approaches in terms of the information bottleneck principle (Tishby 2015). That is,  
 80 our CNN learns a representation which compresses  $\mathbf{x}$  while preserving the relevant information to  
 81 the prediction of  $\mathbf{y}$ .

$$\mathcal{L} = \mathcal{I}(\mathbf{x}; \mathbf{z}) - \beta \mathcal{I}(\mathbf{z}; \mathbf{y}) \quad (7)$$

82 We use the Fisher information as the information theoretic criteria (Chao 2016). The generative  
 83 model (6) is also convenient for computing the Fisher information matrix (Smith 2010) and thus the  
 84 Cramer-Rao lower bound, which bounds the variance of a statistical estimator of  $\theta$ , from below. The  
 85 Fisher information is

$$\mathcal{I}_{ij}(\theta) = \mathbb{E} \left( \frac{\partial \ell}{\partial \theta_i} \frac{\partial \ell}{\partial \theta_j} \right) = \sum_k \frac{1}{\omega'_k} \frac{\partial \omega'_k}{\partial \theta_i} \frac{\partial \omega'_k}{\partial \theta_j} \quad (8)$$

86 where the log-likelihood is  $\ell(\mathbf{x}_t|\theta)$ . We presume a strong model  $\Theta$  and thus our generative model  
 87  $P(\mathbf{y}|\mathbf{z}) \approx P(\mathbf{y}|\mathbf{x})$ . The CRLB can be used to determine the performance of our model, and thus the  
 88 quality of the full model  $(\Theta, \Phi)$ .

### 89 4 Denoising Diffusion Probabilistic Model

90 Denoising diffusion probabilistic models (DDPM) have emerged as powerful generative models,  
 91 exceeding GANs and VAEs in a variety of generative modeling tasks. Nevertheless, learning diffusion  
 92 models directly in data space can limit expressivity of the model (Vahdat 2021). Following this line  
 93 of work, we build on previous approaches by using a CNN to first compute a localization map, or  
 94 latent representation  $\mathbf{z} = \text{CNN}_{\Theta}(\mathbf{x})$ . A denoising diffusion probabilistic model (DDPM) is then used  
 95 to model the distribution  $P_{\Phi}(\mathbf{y}|\mathbf{z})$ .

96 Let  $\mathbf{y}_0 = \sum_{i=1}^n \omega_n(\sigma)$  be a density estimate of the molecular distribution. The *forward* process is  
 97 the joint distribution  $p_{\theta}(\mathbf{y}_{0:T})$ , which is Markovian.

$$q(\mathbf{y}_t|\mathbf{y}_0) = \prod_{t=1}^T q(\mathbf{y}_t|\mathbf{y}_{t-1}) \quad q(\mathbf{y}_t|\mathbf{y}_{t-1}) = \mathcal{N}(\mathbf{y}_t, \sqrt{\alpha_t} \mathbf{y}_{t-1}, (1 - \alpha_t)I) \quad (9)$$

98 We optimize a denoising model  $f_{\theta}$  which takes as input an interpolated low-resolution input  $\mathbf{y}$  and a  
 99 noisy input  $\mathbf{y}_T$ .

$$p_{\theta}(\mathbf{y}_{0:T}) = p_{\theta}(\mathbf{y}_T) \prod_{t=1}^T p_{\theta}(\mathbf{y}_{t-1}|\mathbf{y}_t) \quad p_{\theta}(\mathbf{y}_{t-1}|\mathbf{y}_t) = \mathcal{N}(\mathbf{y}_{t-1}, \mu_{\theta}(\mathbf{y}_t, \gamma_t), \sigma_t^2 I) \quad (10)$$

100 where  $\gamma_t = \prod_{i=1}^t \alpha_i$ . Note that the model  $\theta$  is not a function of  $t$ . The mean of the transition density  
 101 reads

$$\mu_{\theta}(\mathbf{x}_t, \mathbf{y}, \gamma_t) = \frac{1}{\sqrt{\alpha_t}} \left( \mathbf{y}_t - \frac{1 - \alpha_t}{\sqrt{1 - \gamma_t}} f_{\theta}(\mathbf{x}_t, \gamma_t) \right) \quad (11)$$

## 102 **5 Experiments**