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## High-dimensional uncertainty quantification with deep data-driven priors

Jason McEwen  
Fundamental Research, Alan Turing Institute  
SciAI, Mullard Space Science Laboratory (MSSL), UCL

# Inverse imaging problems

## Inverse problem model

Consider observations

$$y \sim \mathbb{P}(\Phi(x))$$

for **image  $x$** , deterministic measurement model  **$\Phi$** , and stochastic aspects of data acquisition encoded by **statistical process  $\mathbb{P}$** .

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$$= \begin{matrix} \text{Canon EOS R5 camera} \\ \left( \begin{matrix} \text{image of a man} \end{matrix} \right) \end{matrix} + n$$

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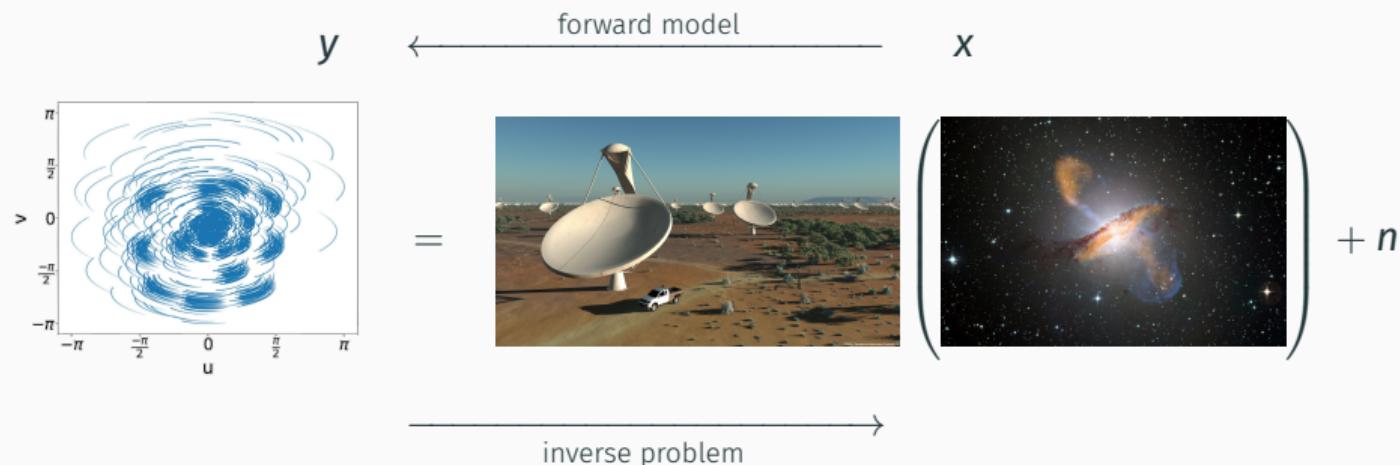
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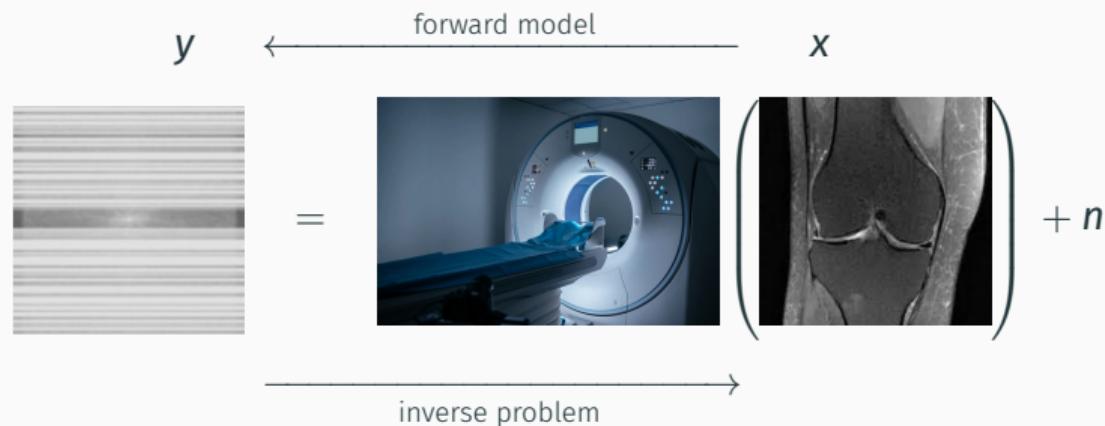
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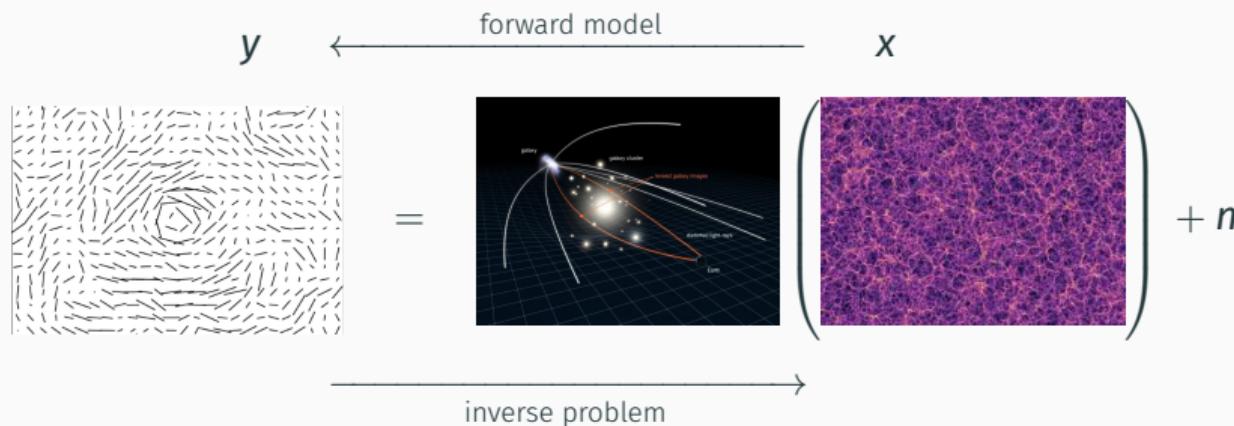
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# Ill-conditioned and ill-posed problems

Inverse problems often **ill-conditioned** and **ill-posed** (in the sense of Hadamard):

1. Solution may not exist.
2. Solution may not be unique.
3. Solution may not be stable.

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Inverse problems often **ill-conditioned** and **ill-posed** (in the sense of Hadamard):

1. Solution may not exist.
2. Solution may not be unique.
3. Solution may not be stable.

- ▷ Inject regularising prior information
  - ▷ Quantify uncertainty
- }      ⇒ Bayesian inference

# Bayesian inference

## Bayes' theorem

$$p(x|y, M) = \frac{\text{likelihood}}{\text{posterior}} \frac{p(y|x, M)}{p(y|M)} \frac{\text{prior}}{\text{marginal likelihood}} = \frac{\text{likelihood}}{z} \frac{\text{prior}}{\text{marginal likelihood}},$$

$\mathcal{L}(x)$        $\pi(x)$   
 $z$

for parameters  $x$ , model  $M$  and observed data  $y$ .

For **parameter estimation**, typically draw samples from the posterior by *Markov chain Monte Carlo (MCMC)* sampling.

## Computational challenge of MCMC sampling can be prohibitive

- ▷ Parameter space high dimensional, *i.e.*  $x \in \mathbb{R}^N$  with large  $N$ .
- ▷ Large data volume, *i.e.*  $y \in \mathbb{R}^M$  with large  $M$ .
- ▷ Computationally costly measurement operator  $\Phi : \mathbb{R}^N \rightarrow \mathbb{R}^M$ .

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In many settings we have one of these challenges... in some we have all!

# Square Kilometre Array (SKA)

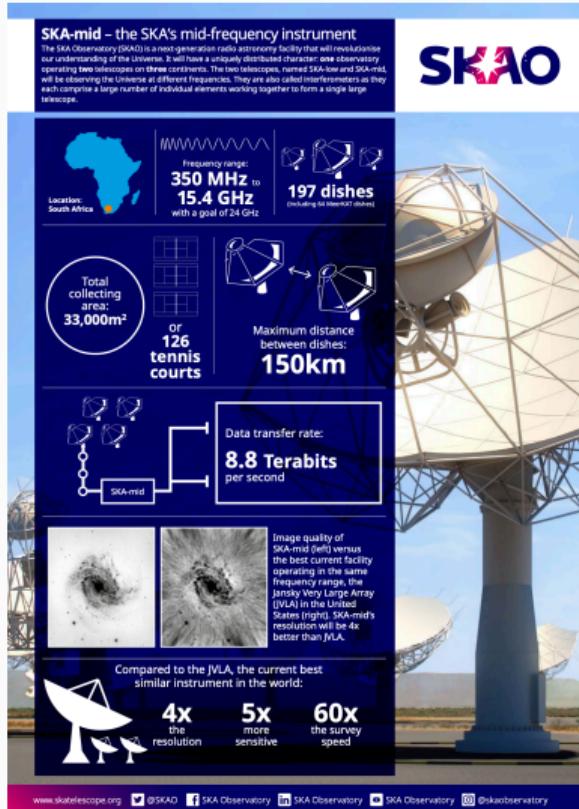


Artist impression of the Square Kilometer Array (SKA)

# SKA sites

### SKA-mid – the SKA's mid-frequency instrument

The SKA Observatory (SKAO) is a next-generation radio astronomy facility that will revolutionise our understanding of the Universe at different frequencies. The two telescopes, currently operating two telescopes on three continents. The two telescopes, named SKA-low and SKA-mid, will be observing the Universe at different frequencies. They are also called interferometers as they each comprise a large number of individual elements working together to form a single large telescope.



**Location:** South Africa

**Frequency range:** 350 MHz to 15.4 GHz (with a goal of 24 GHz)

**197 dishes** (including 64 MeerKAT dishes)

**Total collecting area:** 33,000m<sup>2</sup> or 126 tennis courts

**Maximum distance between dishes:** 150km

**Data transfer rate:** 8.8 Terabits per second

**Image quality of SKA-mid (left) versus the best current facility operating in the same frequency range, the Jansky Very Large Array (JVLA) in the United States (right). SKA-mid's resolution will be 4x better than JVLA.**

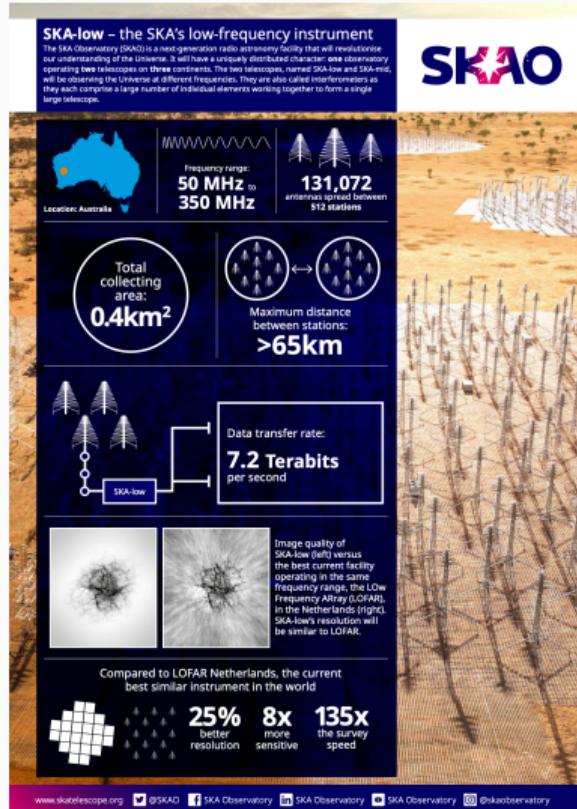
**Compared to the JVLA, the current best similar instrument in the world:**

- 4x** the resolution
- 5x** more sensitive
- 60x** the survey speed

[www.skatelescope.org](http://www.skatelescope.org) [@SKAO](#) [SKA Observatory](#) [SKA Observatory](#) [SKA Observatory](#) [@skaoobservatory](#)

### SKA-low – the SKA's low-frequency instrument

The SKA Observatory (SKAO) is a next-generation radio astronomy facility that will revolutionise our understanding of the Universe at different frequencies. The two telescopes, currently operating two telescopes on three continents. The two telescopes, named SKA-low and SKA-mid, will be observing the Universe at different frequencies. They are also called interferometers as they each comprise a large number of individual elements working together to form a single large telescope.



**Location:** Australia

**Frequency range:** 50 MHz to 350 MHz

**131,072 antennas spread between 512 stations**

**Total collecting area:** 0.4km<sup>2</sup>

**Maximum distance between stations:** >65km

**Data transfer rate:** 7.2 Terabits per second

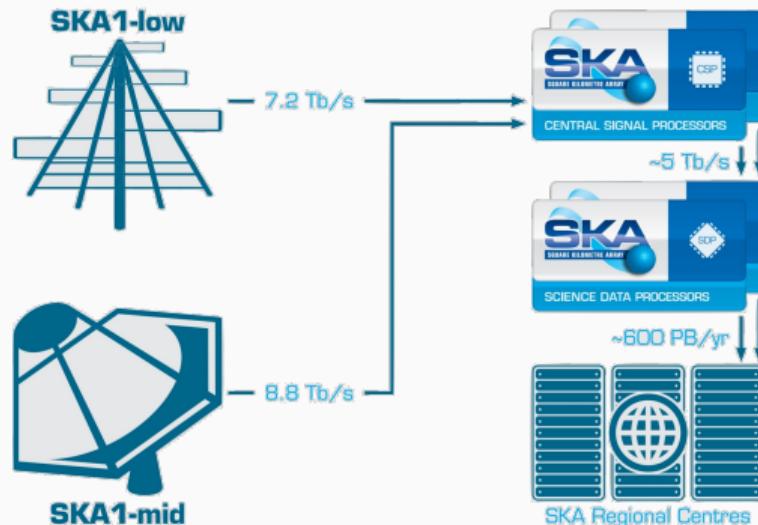
**Image quality of SKA-low (left) versus the best current facility operating in the same frequency range, the Low Frequency Array (LOFAR), in the Netherlands (right). SKA-low's resolution will be similar to LOFAR.**

**Compared to LOFAR Netherlands, the current best similar instrument in the world:**

- 25%** better resolution
- 8x** more sensitive
- 135x** the survey speed

[www.skatelescope.org](http://www.skatelescope.org) [@SKAO](#) [SKA Observatory](#) [SKA Observatory](#) [SKA Observatory](#) [@skaoobservatory](#)

# SKA data rates



**8.5 Exabytes** over the 15-year lifetime of initial high-priority science programmes (Scaife 2020).

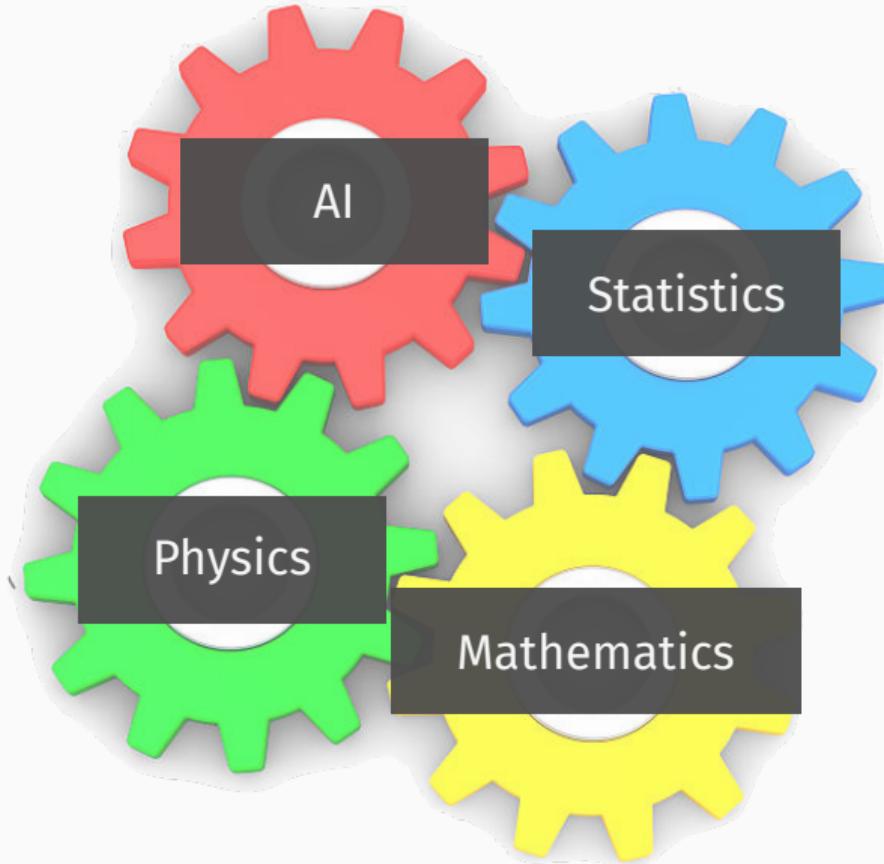
All 3 computational challenges (high-dimensional, big-data, expensive operator).

⇒ MCMC sampling infeasible.

## Goals

- ✓ Computationally efficient (optimisation).
- ✓ Physics-informed (robust and interpretable).
- ✓ Expressive data-driven AI priors (enhance reconstruction fidelity).
- ✓ Quantify uncertainties (for scientific inference).

# Interdisciplinary solution



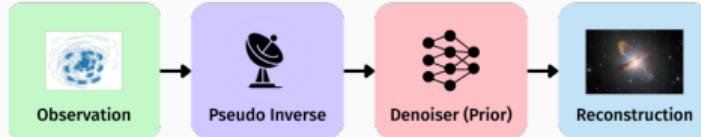
# Outline

1. Physics + AI
2. Physics + AI + UQ
3. Physics + AI + UQ + Calibration

Physics + AI

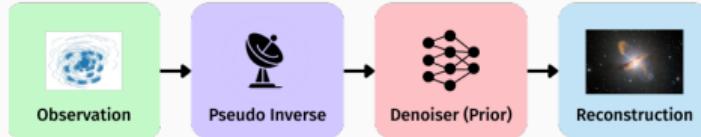
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# Learned inverse imaging

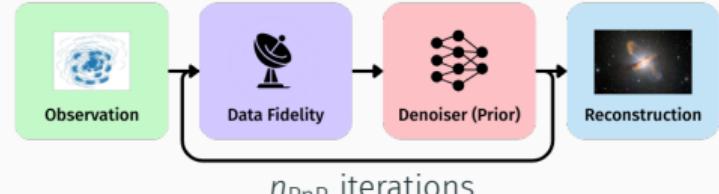


Learned post-processing

# Learned inverse imaging

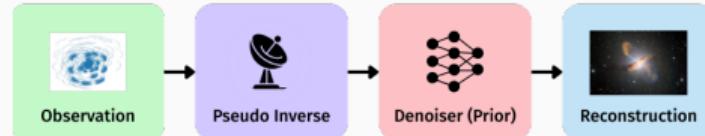


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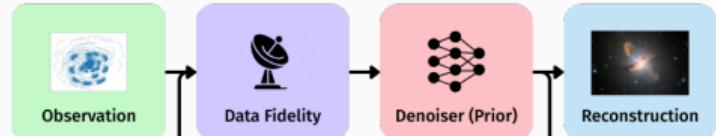


Plug-and-Play (PnP)

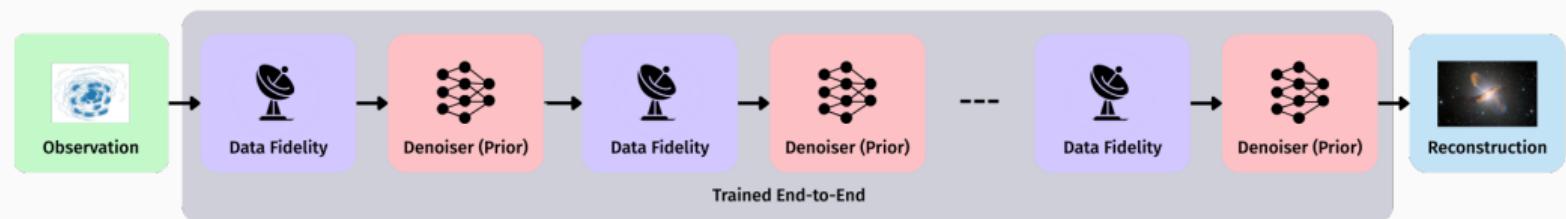
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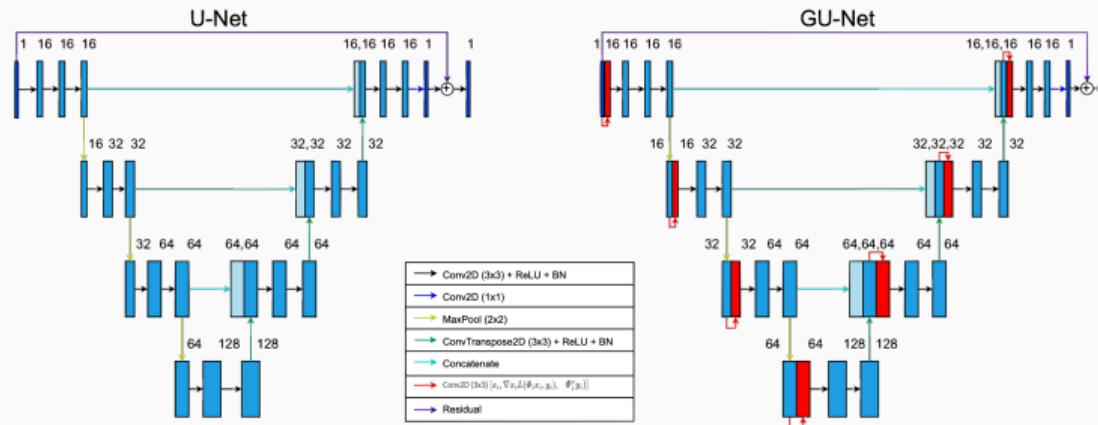
Plug-and-Play (PnP)



Unrolled ( $n_{\text{unrolled}} \ll n_{\text{PnP}}$ )

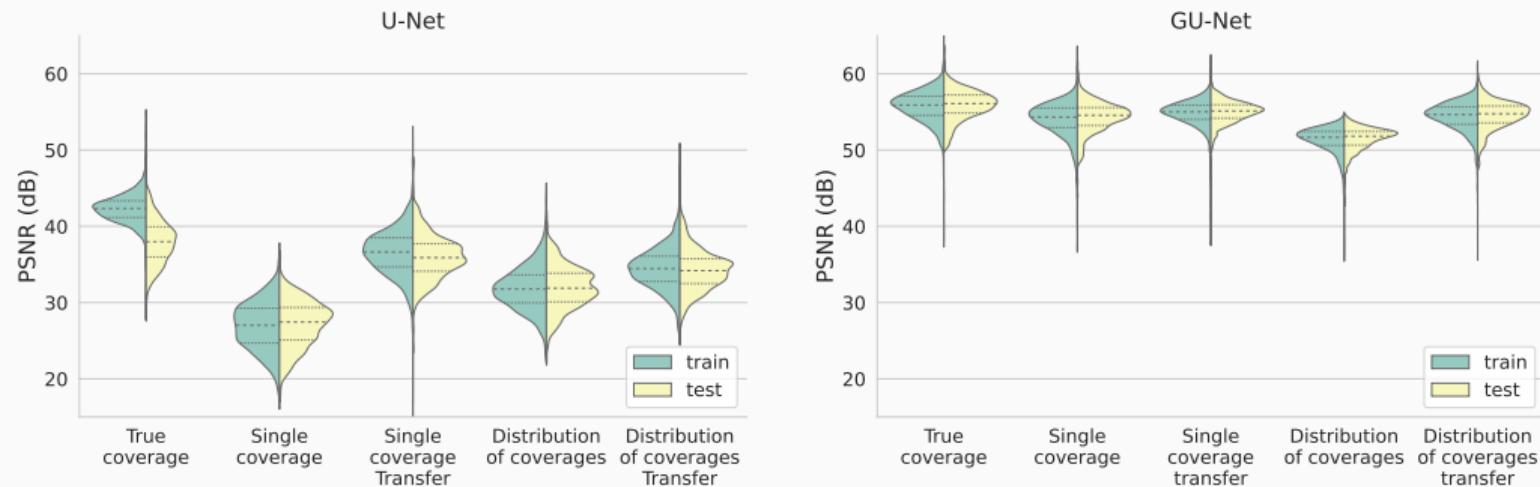
# Unrolled: recent developments

Introduce **Gradient UNet (GU-Net)** to **solve scalability of unrolled approaches**, with a multi-resolution measurement operator (Mars *et al.* 2024, 2025).



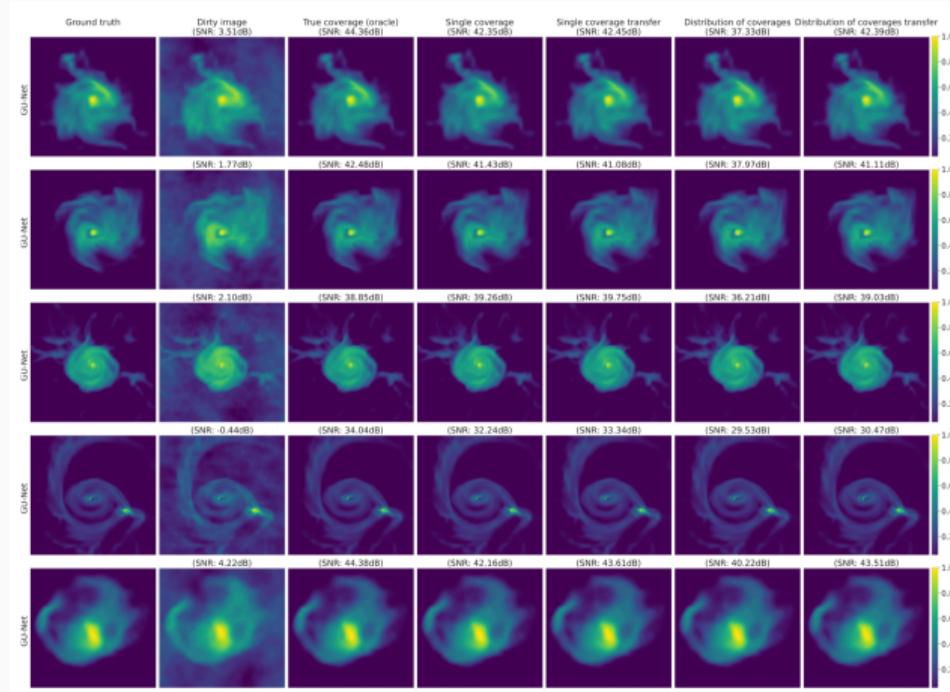
# Unrolled: recent developments

Post-processing (UNet) → Unrolled (GUNet): **significantly improves reconstruction fidelity and robustness** to varying measurement operator (visibility coverage).



PSNR for different strategies to adapt to varying operator (uv coverage).

# Unrolled: recent developments



Gallery of GUNet reconstructions for different strategies to adapt to varying operator (uv coverage).

Physics + AI + UQ

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# UQ outline

1. Direct UQ estimation
2. PnP UQ estimation
3. Unrolled generative UQ estimation

Direct UQ estimation

# Estimating UQ summary statistics

Train a network to estimate a summary statistic:

- ▷ Magnitude of residual: train a network to estimate residuals.
- ▷ Gaussian per pixel: train a network to estimate the standard deviation.
- ▷ Classification for regression ranges: train a classifier with softmax output to estimate distribution of pixel values.
- ▷ Pixelwise quantile regression: train network to estimate lower/upper quantiles for  $1 - \alpha$  uncertainty level, using quantile (pinball) loss.

Heuristic → no statistical guarantees.

PnP UQ estimation

# Convex probability concentration for uncertainty quantification

Posterior credible region:

$$p(x \in C_\alpha | y) = \int_{x \in \mathbb{R}^N} p(x|y) \mathbb{1}_{C_\alpha} dx = 1 - \alpha.$$

Consider the highest posterior density (HPD) region

$$C_\alpha^* = \{x : -\log p(x) \leq \gamma_\alpha\}, \quad \text{with } \gamma_\alpha \in \mathbb{R}, \quad \text{and } p(x \in C_\alpha^* | y) = 1 - \alpha \text{ holds.}$$

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## Bound of HPD region for log-concave distributions (Pereyra 2017)

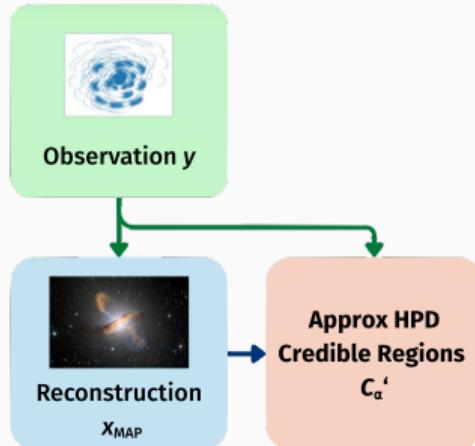
Suppose the posterior  $\log p(x|y) \propto \log \mathcal{L}(x) + \log \pi(x)$  is **log-concave** on  $\mathbb{R}^N$ . Then, for any  $\alpha \in (4e^{l(-N/3)}, 1)$ , the HPD region  $C_\alpha^*$  is contained by

$$\hat{C}_\alpha = \left\{ x : \log \mathcal{L}(x) + \log \pi(x) \leq \hat{\gamma}_\alpha = \log \mathcal{L}(\hat{x}_{\text{MAP}}) + \log \pi(\hat{x}_{\text{MAP}}) + \sqrt{N}\tau_\alpha + N \right\},$$

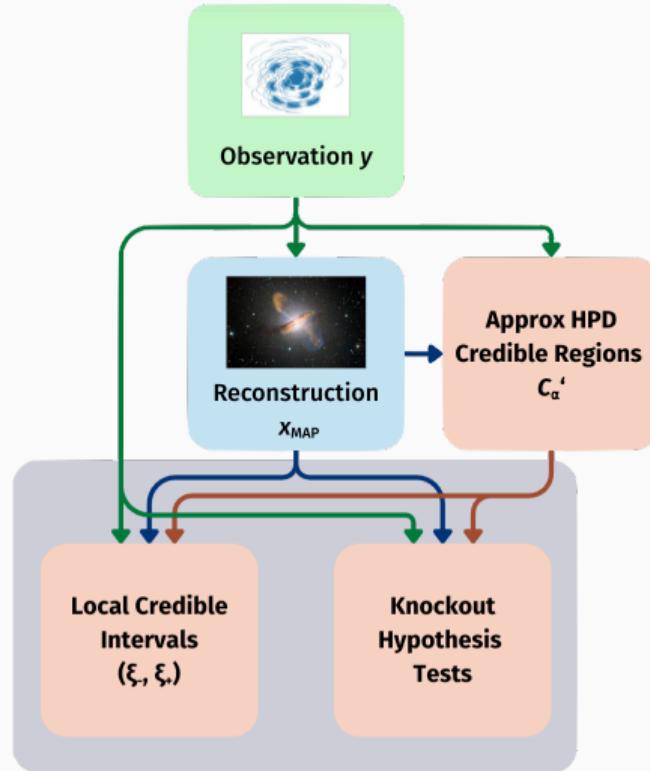
with a positive constant  $\tau_\alpha = \sqrt{16 \log(3/\alpha)}$  independent of  $p(x|y)$ .

Need only evaluate  $\log \mathcal{L} + \log \pi$  for the MAP estimate  $\hat{x}_{\text{MAP}}$ !

# Leverging the approximate HPD region for UQ



# Leverging the approximate HPD region for UQ



# Hypothesis testing

## Hypothesis testing of physical structure

(Pereyra 2017; Cai, Pereyra & McEwen 2018a)

1. Remove structure of interest from recovered image  $x^*$ .
2. Inpaint background (noise) into region, yielding surrogate image  $x'$ .
3. Test whether  $x' \in C_\alpha$ :
  - If  $x' \notin C_\alpha$  then reject hypothesis that structure is an artifact with confidence  $(1 - \alpha)\%$ , i.e. **structure most likely physical**.
  - If  $x' \in C_\alpha$  uncertainty too high to draw strong conclusions about the physical nature of the structure.

# Local Bayesian credible intervals

## Local Bayesian credible intervals for sparse reconstruction

(Cai, Pereyra & McEwen 2018b)

Let  $\Omega$  define the area (or pixel) over which to compute the credible interval  $(\tilde{\xi}_-, \tilde{\xi}_+)$  and  $\zeta$  be an index vector describing  $\Omega$  (i.e.  $\zeta_i = 1$  if  $i \in \Omega$  and 0 otherwise).

Consider the test image with the  $\Omega$  region replaced by constant value  $\xi$ :

$$x' = x^*(\mathcal{I} - \zeta) + \xi \zeta .$$

Given  $\tilde{\gamma}_\alpha$  and  $x^*$ , compute the credible interval by

$$\tilde{\xi}_- = \min_{\xi} \left\{ \xi \mid \log \mathcal{L}(x') + \log \pi(x') \leq \tilde{\gamma}_\alpha, \forall \xi \in [-\infty, +\infty) \right\},$$

$$\tilde{\xi}_+ = \max_{\xi} \left\{ \xi \mid \log \mathcal{L}(x') + \log \pi(x') \leq \tilde{\gamma}_\alpha, \forall \xi \in [-\infty, +\infty) \right\}.$$

## Convex data-driven AI prior

Adopt neural-network-based convex regulariser  $R$

(Goujon *et al.* 2022; Liaudat *et al.* McEwen 2024):

$$R(\mathbf{x}) = \sum_{n=1}^{N_C} \sum_k \psi_n ((\mathbf{h}_n * \mathbf{x}) [k]),$$

- ▷  $\psi_n$  are learned convex profile functions with Lipschitz continuous derivative;
- ▷  $N_C$  learned convolutional filters  $\mathbf{h}_n$ .

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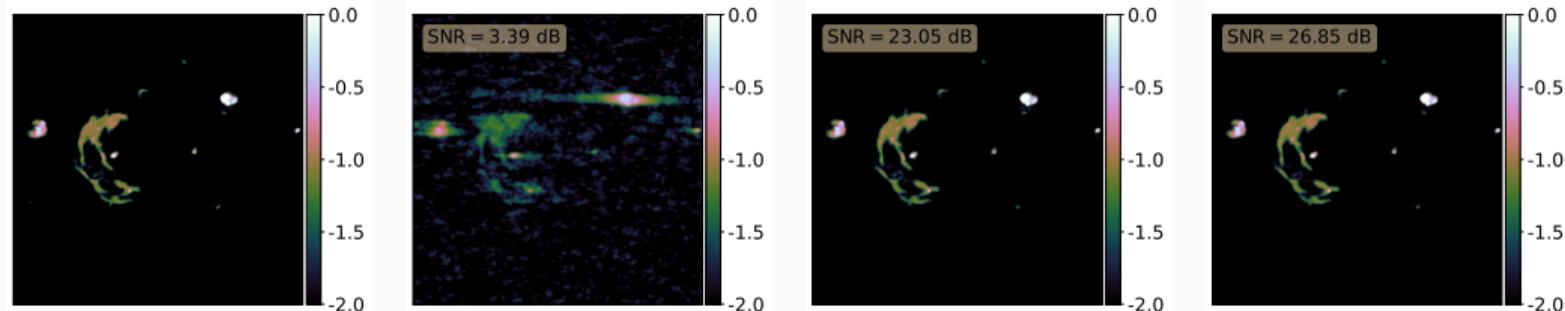
$$R(x) = \sum_{n=1}^{N_C} \sum_k \psi_n ((h_n * x)[k]),$$

- ▷  $\psi_n$  are learned convex profile functions with Lipschitz continuous derivative;
- ▷  $N_C$  learned convolutional filters  $h_n$ .

Properties:

1. **Convex + explicit potential** ⇒ leverage convex UQ theory.
2. **Smooth regulariser with known Lipschitz constant** ⇒ theoretical convergence guarantees.

# Reconstructed images



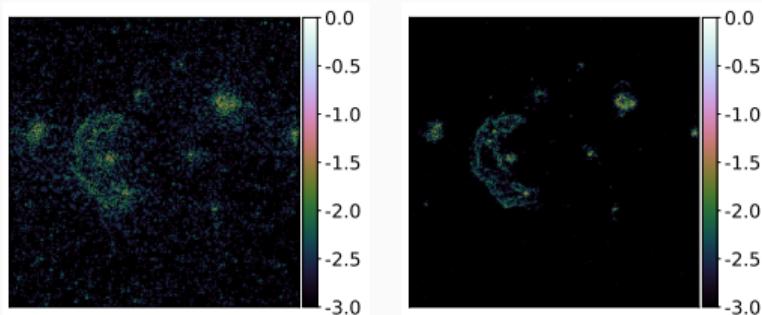
Ground truth

Dirty image  
SNR=3.39 dB

Reconstruction (classical)  
SNR=23.05 dB

Reconstruction (learned)  
SNR= 26.85 dB

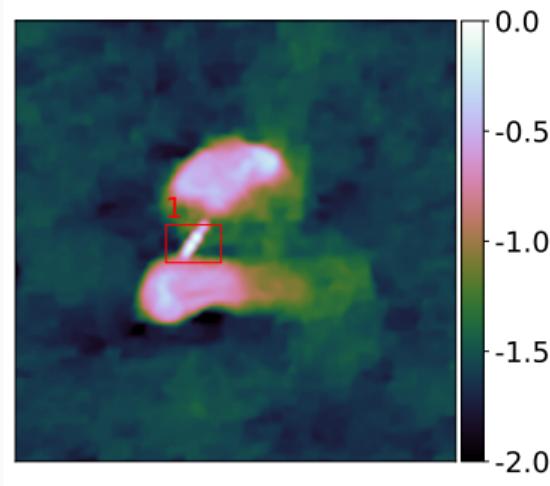
(Liaudat *et al.* McEwen 2024)



Error (classical)

Error (learned)

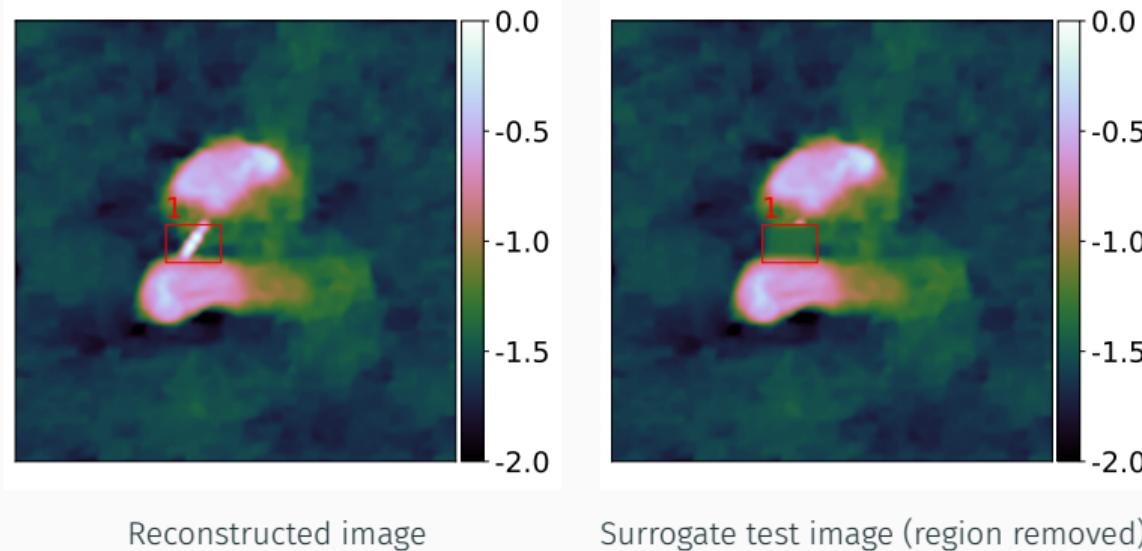
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Reconstructed image

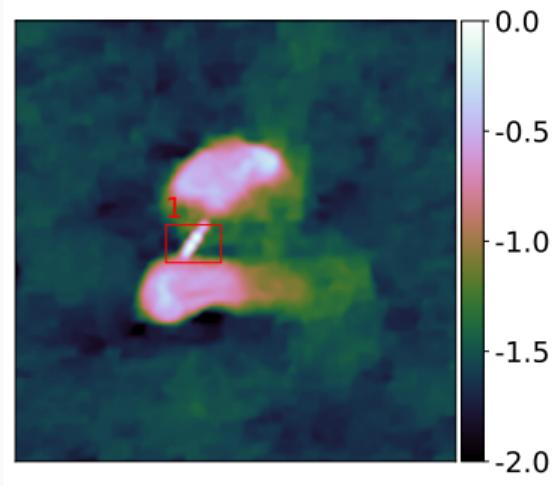
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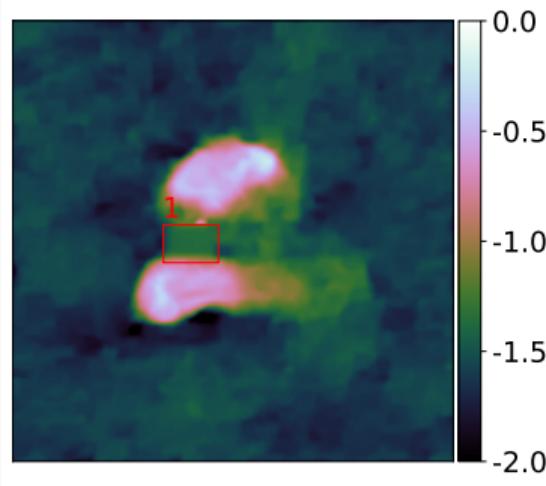


(Liaudat *et al.* McEwen 2024)

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Reconstructed image

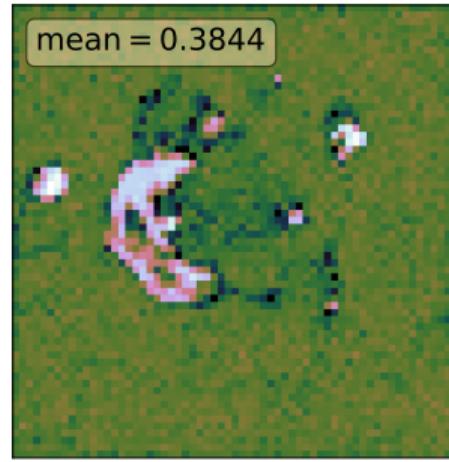


Surrogate test image (region removed)

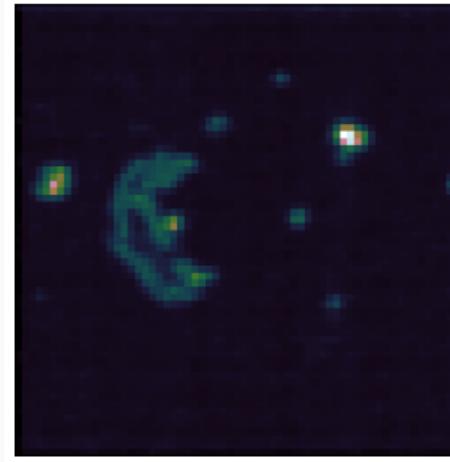
Reject null hypothesis  
⇒ **structure physical**

(Liaudat *et al.* McEwen 2024)

# Approximate local Bayesian credible intervals



LCI  
(super-pixel size  $4 \times 4$ )

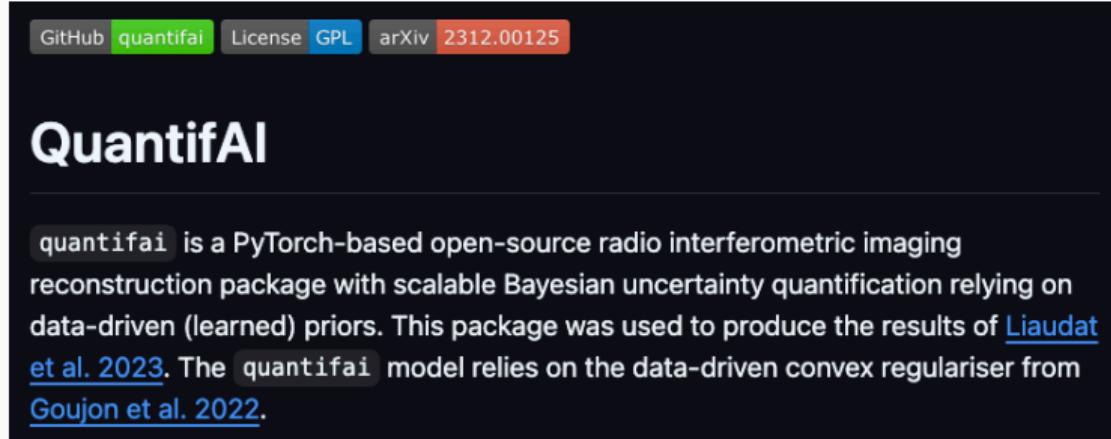


MCMC standard deviation  
(super-pixel size  $4 \times 4$ )

$10^3 \times$  faster than MCMC sampling

(Liaudat *et al.* McEwen 2024)

# QuantifAI code



Github: <https://github.com/astro-informatics/QuantifAI>

PyTorch: Automatic differentiation (including instrument model) + GPU acceleration

Unrolled generative UQ estimation

# Leveraging generative AI

Bring generative AI to bear to **generate approximate posterior samples** but in a **physics-informed** manner.

Consider two approaches:

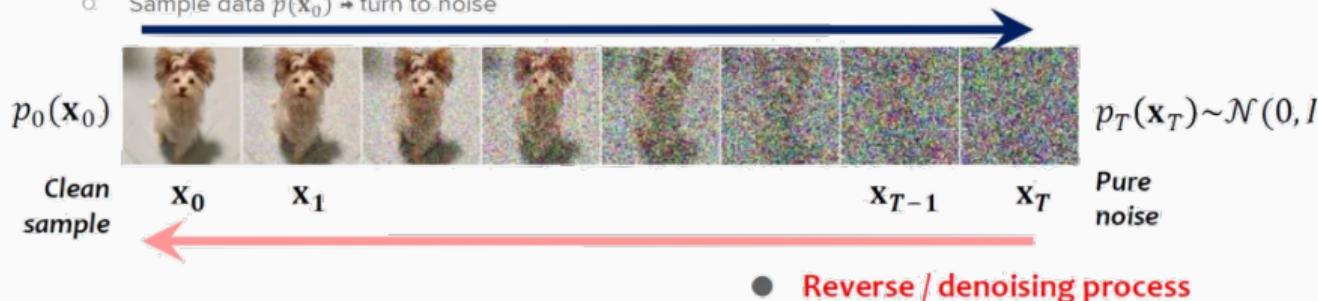
- ▷ Denoising diffusion models
- ▷ Generative adversarial networks (GANs)

# Denoising diffusion models

Denoising diffusion models (Ho *et al.* 2020, Song & Ermon 2020).

- **Forward / noising process**

- Sample data  $p(x_0) \rightarrow$  turn to noise



Learn data distribution.

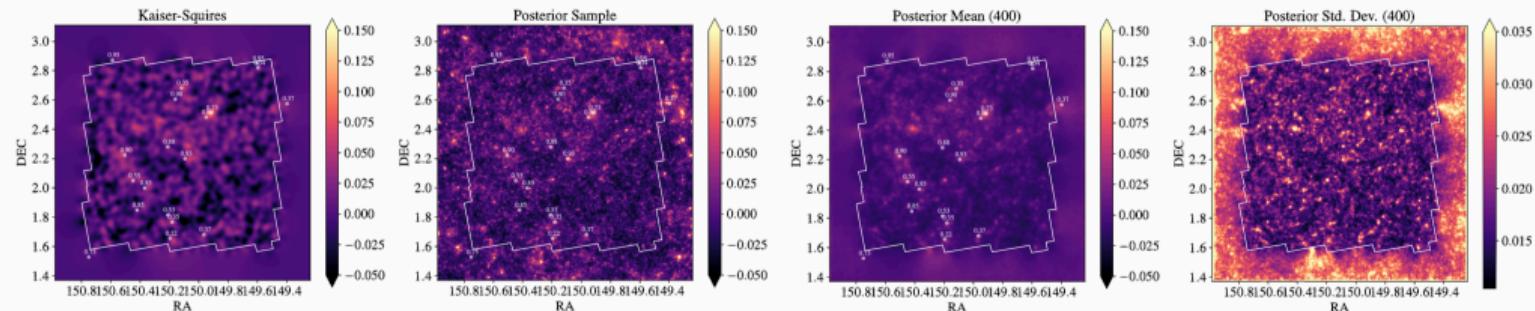
Consider as a **deep generative prior** for solving inverse problems.

# Approximate posterior sampling with diffusion models / score matching

Combine generative prior with likelihood to solve inverse problems.

Probabilistic mass mapping with neural score estimation (Remy *et al.* 2023).

- ▷ Learn score  $\nabla \log p_{\sigma_2}(x) = (D_{\sigma^2}(x) - x)/\sigma^2$ .
- ▷ Combine with convolved likelihood  $\log p_{\sigma_L}(y|x)$  and sample with annealed HMC approach.



Reconstructed mass maps of dark matter (Remy *et al.* 2023)

## Diffusion posterior sampling

Diffusion posterior sampling is a highly active area of research  
(see Daras *et al.* 2024 for a recent survey).

**Likelihood is analytically intractable** due to dependence of diffusion process on time  
(Chung *et al.* 2022). Hence, various **approximations** considered.

- ✓ Diffusion models are highly expressive
- ✗ Slow
- ✗ Approximate posterior samples

## GANs for approximate posterior sample generation

GANs very good for high-fidelity generation.

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Challenges:

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Solutions:

- ✓ Wasserstein loss (Arjovsky *et al.* 2017)
- ✓ Regularisation (Bendel *et al.* 2023)

## Conditional regularised GANs

For inverse imaging problems, condition on observed data  $y$ .

Introduce regularisation to avoid mode collapse by **rewarding sampling diversity** (Bendel *et al.* 2023).

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Add regularisation to loss:

$$\mathcal{L}_{\text{reg}}(\boldsymbol{\theta}) = \mathcal{L}_{1,P}(\boldsymbol{\theta}) - \beta \mathcal{L}_{\text{SD},P}(\boldsymbol{\theta}),$$

where

$$\mathcal{L}_{1,P}(\boldsymbol{\theta}) = \mathbb{E}_{x,z_1,\dots,z_P,y} \|x - \hat{x}_{(P)}\|_1 \quad \text{and} \quad \mathcal{L}_{\text{SD},P}(x) = \sqrt{\frac{\pi}{2P(P-1)}} \sum_{i=1}^P \mathbb{E}_{z_1,\dots,z_P,y} \|\hat{x}_i - \hat{x}_{(P)}\|_1,$$

and with  $\hat{x}_{(P)}$  denoting P-averaged samples.

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$$\mathcal{L}_{\text{reg}}(\boldsymbol{\theta}) = \mathcal{L}_{1,P}(\boldsymbol{\theta}) - \beta \mathcal{L}_{\text{SD},P}(\boldsymbol{\theta}),$$

where

$$\mathcal{L}_{1,P}(\boldsymbol{\theta}) = \mathbb{E}_{x,z_1,\dots,z_P,y} \|x - \hat{x}_{(P)}\|_1 \quad \text{and} \quad \mathcal{L}_{\text{SD},P}(x) = \sqrt{\frac{\pi}{2P(P-1)}} \sum_{i=1}^P \mathbb{E}_{z_1,\dots,z_P,y} \|\hat{x}_i - \hat{x}_{(P)}\|_1,$$

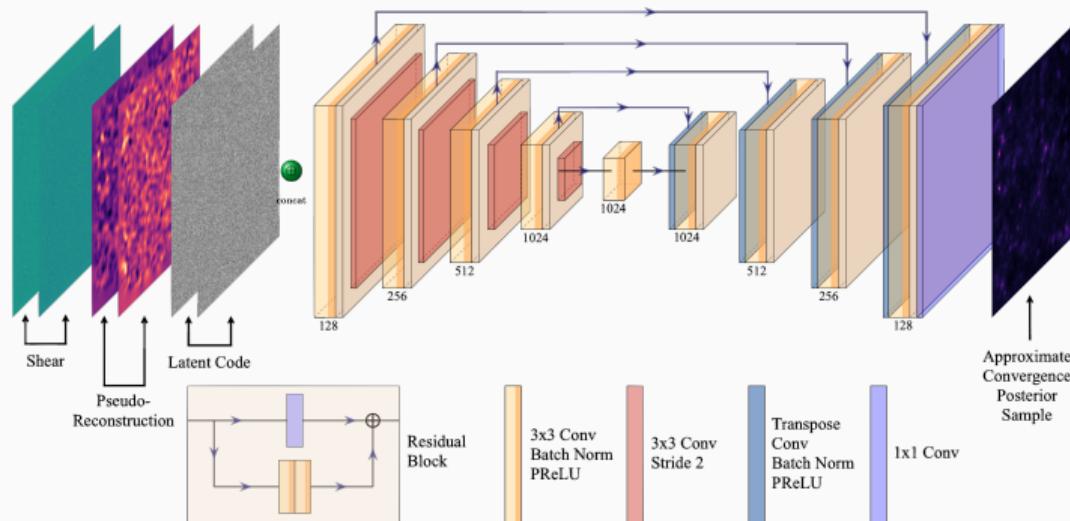
and with  $\hat{x}_{(P)}$  denoting P-averaged samples.

**Recover first two moments of true posterior** (Bendel *et al.* 2023)

First two moments of the approximated posterior (mean and variance) **match the true posterior** (under Gaussian assumptions).

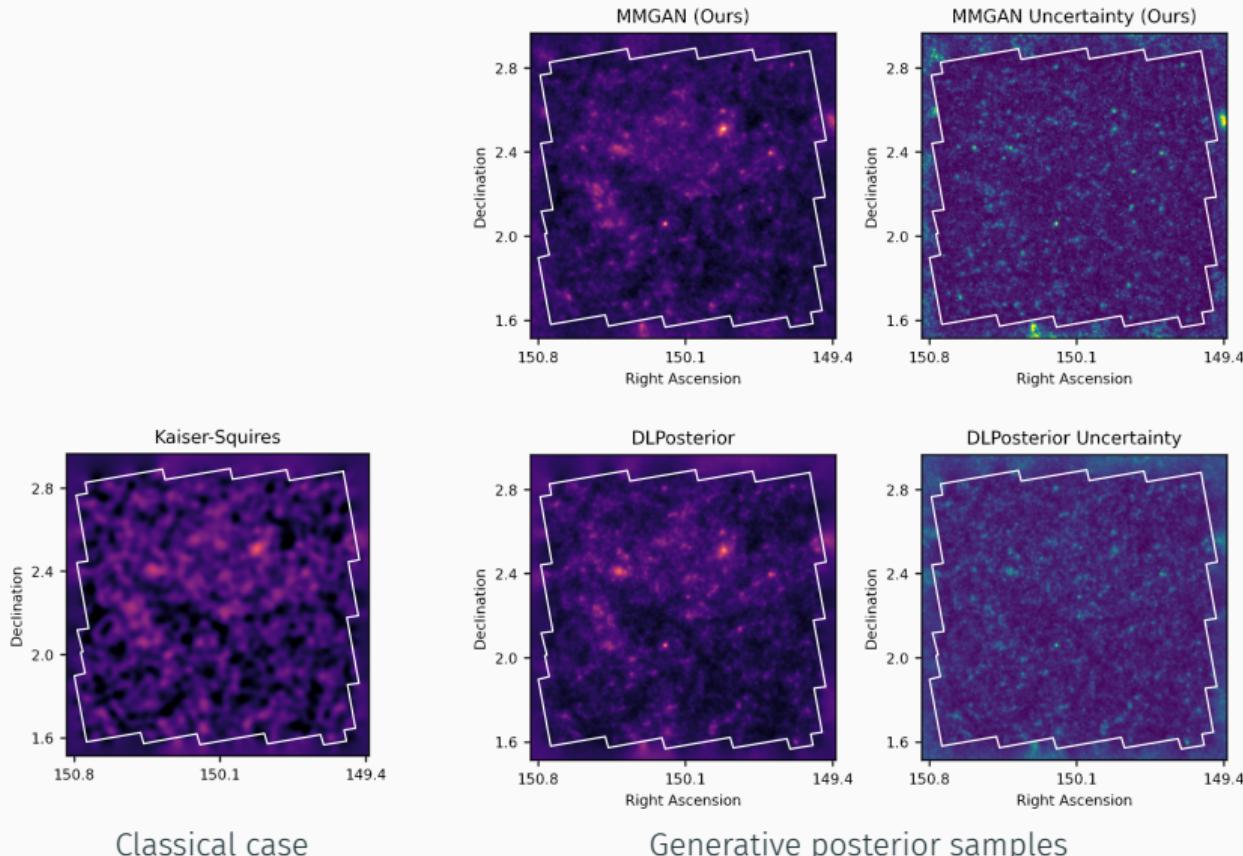
# MM-GAN for mapping dark matter

Adapted conditional regularised GANs to mass mapping dark matter  
(Whitney *et al.* McEwen 2025).



MM-GAN for mass mapping dark matter

# MM-GAN for mapping dark matter

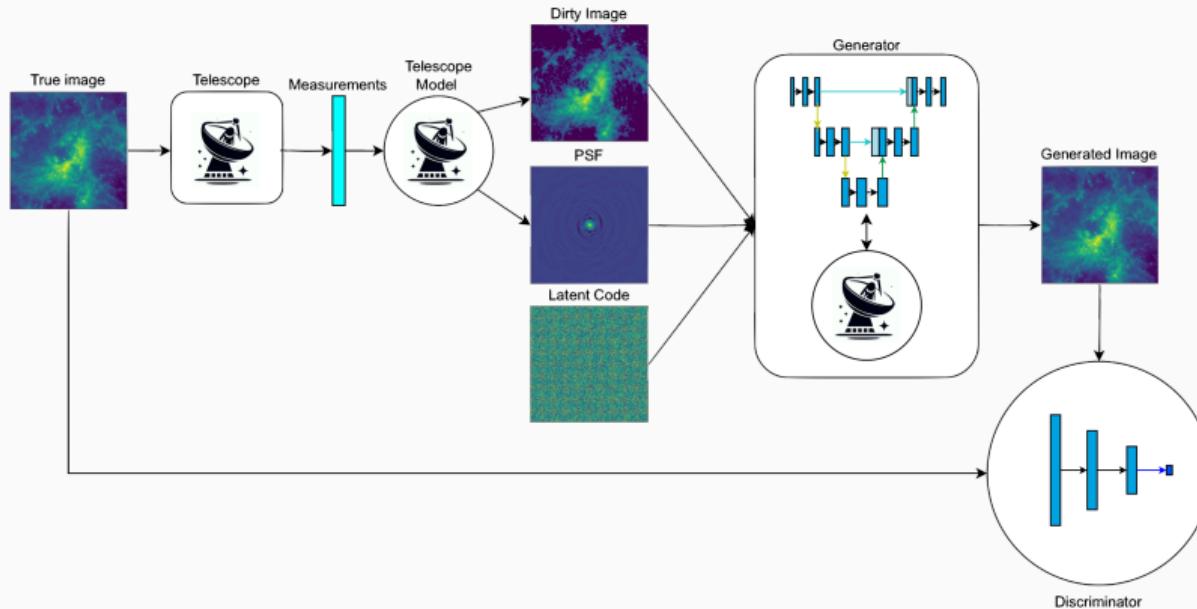


# MM-GAN for mapping dark matter

	Pearson $\uparrow$	RMSE $\downarrow$	PSNR $\uparrow$
MMGAN (Ours)	<b>0.727</b>	<b>0.0197</b>	<b>34.106</b>
Kaiser-Squires	0.619	0.0229	32.803
Kaiser-Squires *	0.57	0.0240	-
Wiener filter *	0.61	0.0231	-
GLIMPSE *	0.42	0.0284	-
MCAlens *	0.67	0.0219	-
DeepMass *	0.68	0.0218	-
DLPosterior *	0.68	0.0216	-

# RI-GAN for radio interferometric imaging

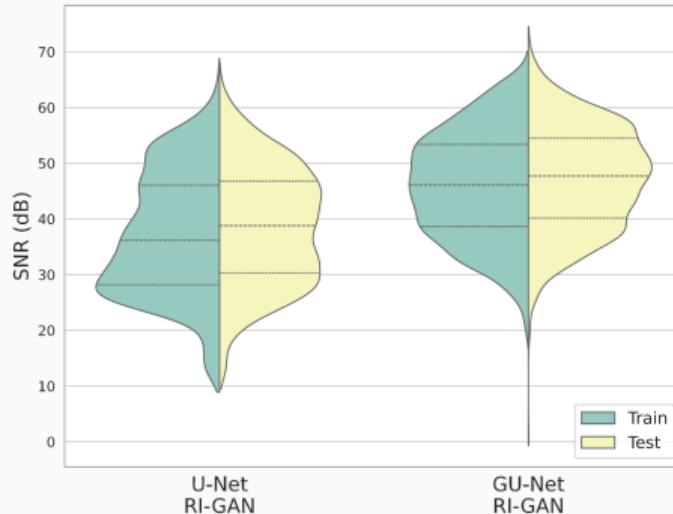
Introduce **physical model of measurement operator** in architecture  
(Mars *et al.* McEwen 2025).



RI-GAN for radio interferometric imaging

# RI-GAN for radio interferometric imaging

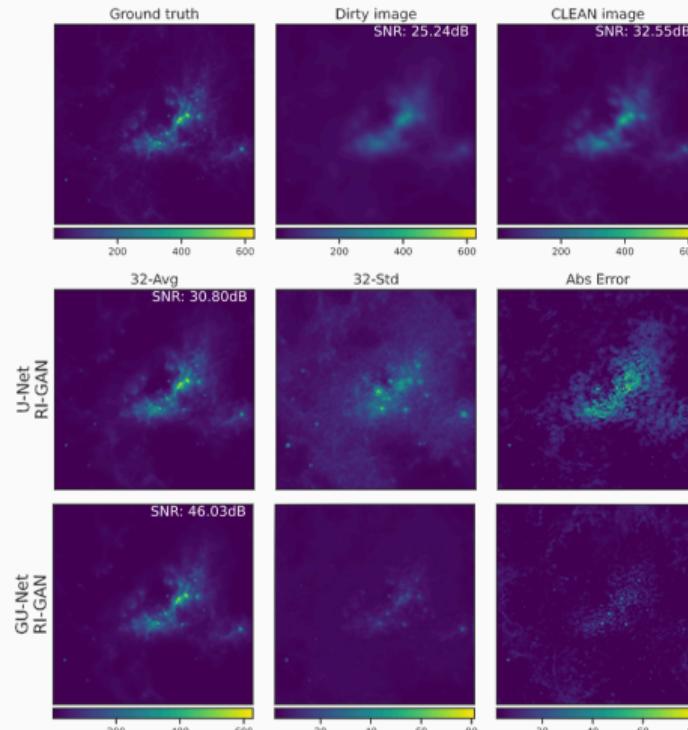
Physics-informed architecture improves reconstruction fidelity.



RI-GAN for radio interferometric imaging (left: UNet without physics; right: GUNet with physics)

# RI-GAN for radio interferometric imaging

Physics-informed architecture improves reconstruction fidelity substantially for out-of-distribution settings.



# Conditional regularised GANs for inverse imaging

- ✓ GANs are highly expressive
- ✓ Fast
- ✗ Guarantees for Gaussian case but otherwise approximate posterior samples

# UQ overview

## 1. Direct UQ estimation

- ✓ Fast
- ✗ Heuristic with no statistical guarantees

## 2. PnP UQ estimation

- ✓ Fast
- ✓ Statistical guarantees by leveraging convexity
- ✗ Restricted to HPD-related UQ

## 3. Unrolled generative UQ estimation

- ✓ Fast (GANs); Slow (diffusion models)
- ✗ Target posterior samples but no statistical guarantees (guarantees in Gaussian setting for GANs)

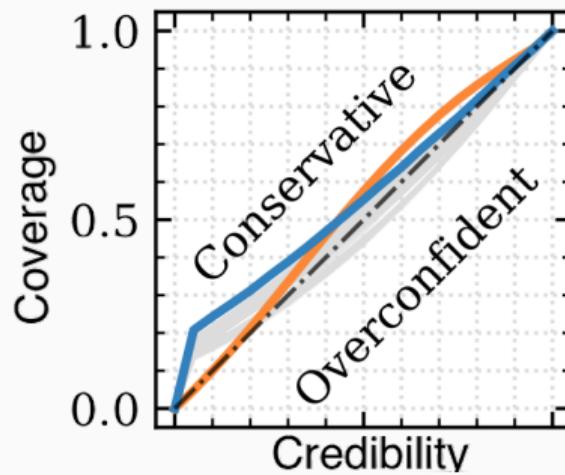
Physics + AI + UQ + Calibration

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## Coverage testing

Compute coverage plots to validate.

- ▷ Compute a credible interval.
- ▷ Check empirically the frequency that ground truth within interval.



## Coverage analyses starting to be performed

Do Bayesian imaging methods report trustworthy probabilities? (Thong *et al.* 2024)

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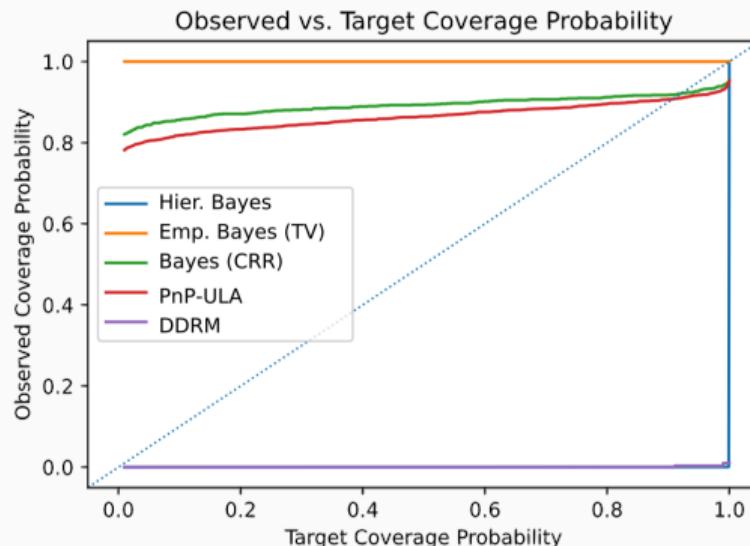
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## Calibrate uncertainties with conformal prediction

Conformal prediction with Risk-Controlling Prediction Sets (RCPS)  
(Bates *et al.* 2021, Angelopoulos *et al.* 2022).

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Conformal prediction with Risk-Controlling Prediction Sets (RCPS)  
(Bates *et al.* 2021, Angelopoulos *et al.* 2022).

Given: estimator  $\hat{f}(x)$ ; lower interval length  $\hat{l}(x)$ ; upper interval length  $\hat{u}(x)$ .

Construct uncertainty intervals around each pixel  $(m, n)$ :

$$\mathcal{T}_\lambda(x)_{(m,n)} = [\hat{f}(x)_{(m,n)} - \lambda \hat{l}(x)_{(m,n)}, \hat{f}(x)_{(m,n)} + \lambda \hat{u}(x)_{(m,n)}].$$

Find  $\lambda$  to ensure interval contains the right number of pixels (exploiting Hoeffding's bound).

## Calibrate uncertainties with conformal prediction

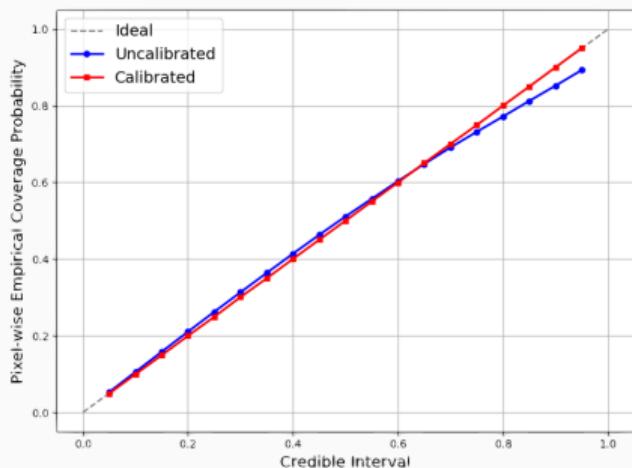
- ▷ Distribution-free uncertainty quantification with statistical guarantees.
- ▷ Guaranteed to be valid but not necessarily useful ⇒ still need good initial uncertainty estimates.

## Coverage tests with MM-GAN

Coverage testing and conformal prediction of MM-GAN for mass mapping of dark energy  
(Whitney, Liaudat & McEwen, in prep.).

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Coverage testing and conformal prediction of MM-GAN for mass mapping of dark energy  
(Whitney, Liaudat & McEwen, in prep.).



- ▷ **Extremely good coverage (without RCPS)**  
→ regularization and theoretical guarantee in idealised setting highly effective in practical setting.
- ▷ **Optimal coverage after calibration** with RCPS.

## Summary

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Inverse imaging problems typically **ill-conditioned** and **ill-posted**  
⇒ inject regularising prior, quantify uncertainty ⇒ Bayesian inference

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MCMC sampling computationally infeasible for many problems, motivating **goals**:

- ✓ **Computationally efficient** (optimisation).
- ✓ **Physics-informed** (robust and interpretable).
- ✓ **Expressive data-driven AI priors** (enhance reconstruction fidelity).
- ✓ **Quantify uncertainties** (for scientific inference).

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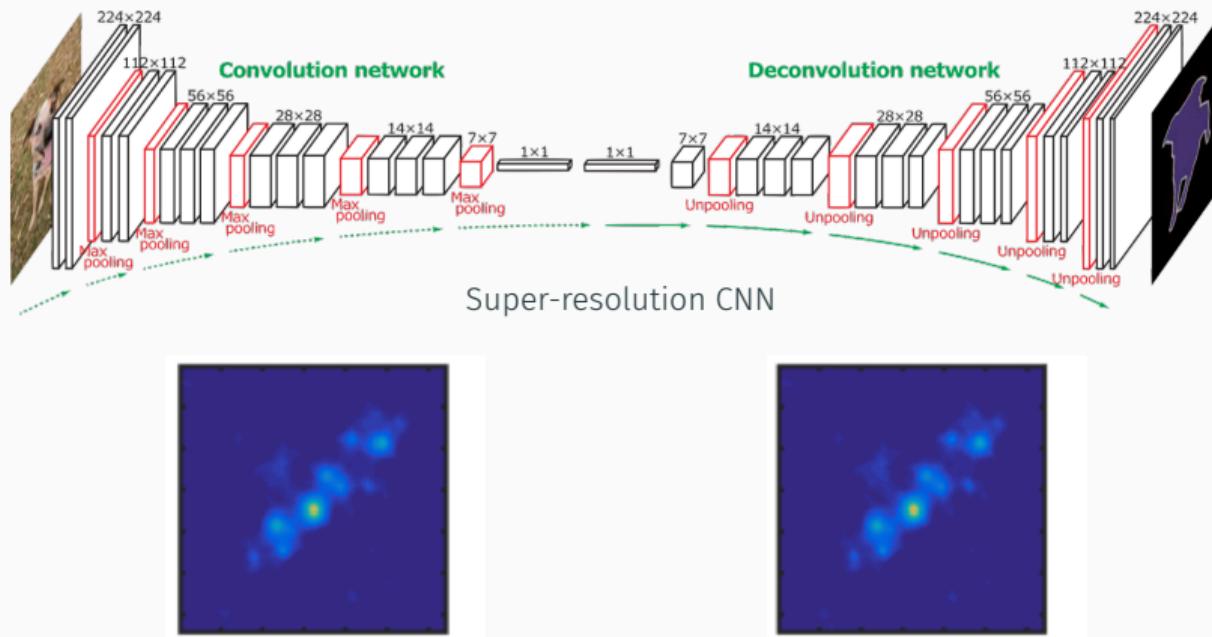
**Regularised conditional GAN with physics and UQ calibration** (Whitney *et al.* McEwen 2025, Mars *et al.* McEwen 2025) achieves goals:

- ✓ **Fast** (many posterior samples in seconds).
- ✓ **Physics** can be integrated in generator architecture.
- ✓ **High fidelity** imaging since GANs are highly expressive.
- ✓ **Excellent coverage** (without calibration; RCPS for statistical guarantees).

# Extra Slides

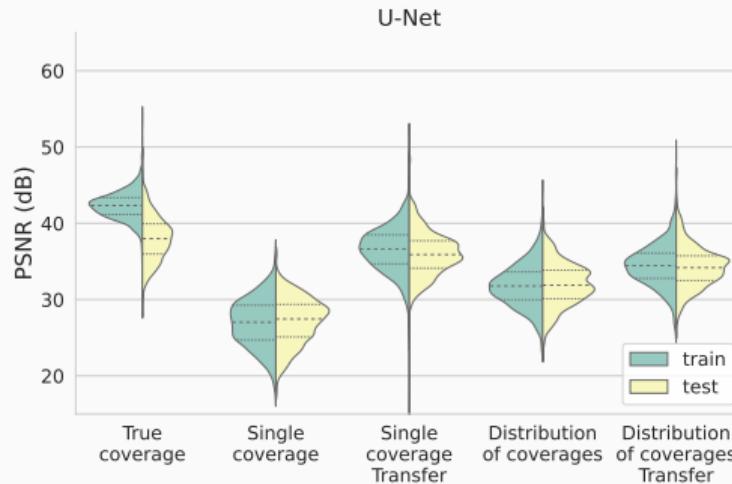
# Learned post-processing: pre-UNet

- ▷ Allam Jn & McEwen (2016): RI imaging using super-resolution CNN with fixed measurement operator (uv coverage)



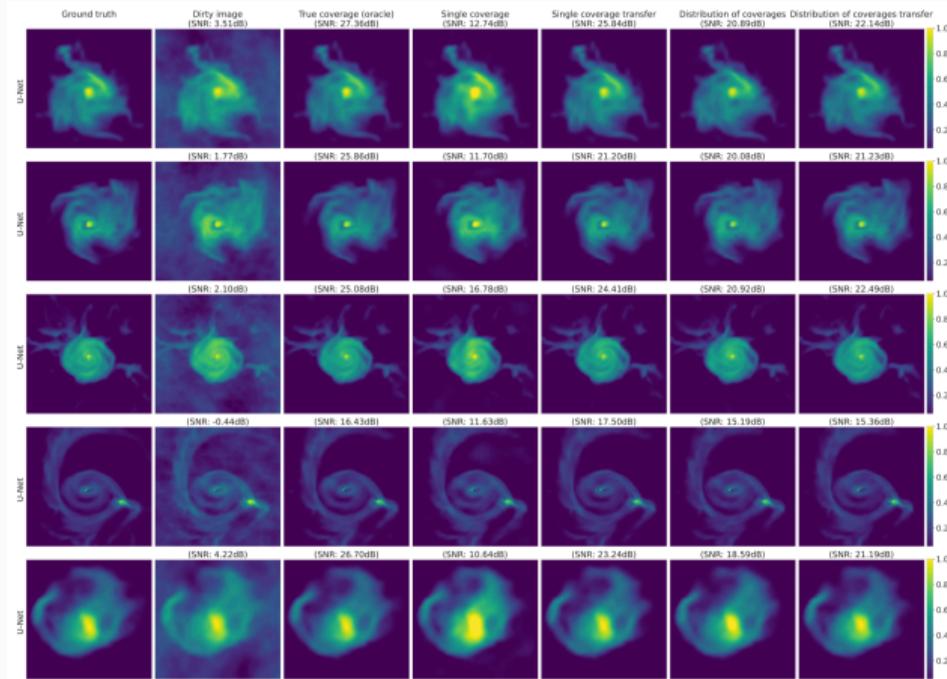
## Learned post-processing: post-UNet

- ▷ Terris *et al.* (2019): RI imaging using UNet
- ▷ Mars, Betcke & McEwen (2024): RI imaging using UNet with varying measurement operator (varying coverage)



PSNR for different strategies to adapt to varying operator (uv coverage).

# Learned post-processing: post-UNet



Gallery of UNet reconstructions for different strategies to adapt to varying operator (uv coverage).

- ▷ Venkatakrishnan *et al.* (2013), Ryu *et al.* (2019)
- ▷ Terris *et al.* (2022, 2024): introduced AIRI
- ▷ Aghabiglou *et al.* (2022, 2024): R2D2 series of networks trained sequentially
- ▷ McEwen *et al.* papers in prep.: Optimus Primal, QuantifAI (Python), PURIFY (distributed, C++)

**PURIFY**

CI passing codecov 96% DOI 10.5281/zenodo.2555252

**Description**

PURIFY is an open-source collection of routines written in C++ available under the [license](#) below. It implements different tools and high-level to perform radio interferometric imaging, *i.e.* to recover images from the Fourier measurements taken by radio interferometric telescopes.

GitHub: [https://github.com/  
astro-informatics/purify](https://github.com/astro-informatics/purify)

**Sparse OPTimisation Library**

CMake passing codecov 96% DOI 10.5281/zenodo.2584256

**Description**

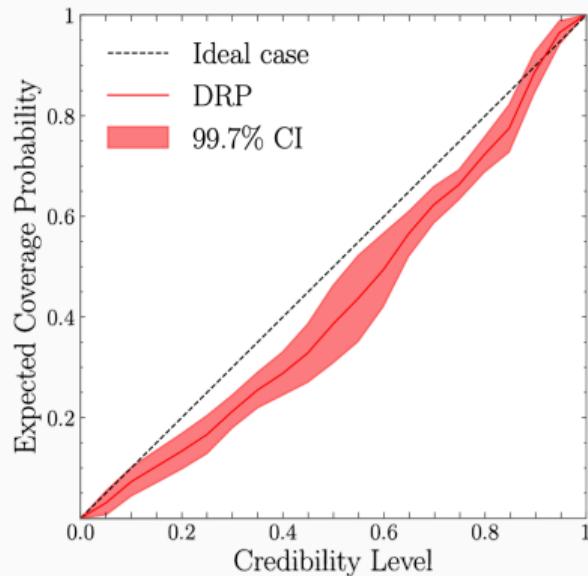
SOPT is an open-source C++ package available under the [license](#) below. It performs Sparse OPTimisation using state-of-the-art convex optimisation algorithms. It solves a variety of sparse regularisation problems, including the Sparsity Averaging Reweighted Analysis (SARA) algorithm.

GitHub: [https://github.com/  
astro-informatics/sopt](https://github.com/astro-informatics/sopt)



# Coverage analysis for radio interferometry

Bayesian imaging for **radio interferometry** with score-based priors (Dia *et al.* 2023).



# Coverage analysis for mass mapping of dark matter

Mass mapping with diffusion posterior sampling (Anonymous submission to ML4PS, NeurIPs 2025).

- ▷ Introduce an ad hoc likelihood scaling approach to down weight the likelihood at early stages of diffusion.
- ▷ Works reasonably well but is ad hoc, with no statistical guarantees.

