

Sparse
Interpolation and
Exponential
Analysis going
hand in hand

Problem
statement

Applications

Exponential
analysis

Rational
approximation

d -Dimensional
analysis

Sparse Interpolation and Exponential Analysis going hand in hand

Annie Cuyt and Wen-shin Lee

* joint work with Ferre Knaepkens

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RTCA 2023, Paris (France)

Universiteit Antwerpen (Belgium)

University of Stirling (UK)

Technische universiteit Eindhoven (The Netherlands)

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Problem statement

$$x_s = s\Delta, \quad s = 0, 1, 2, \dots$$

Sparse interpolation:

$$\sum_{j=1}^n \alpha_j x_s^{k_j} = f_s, \quad n \ll \max(k_j), \quad k_j \in \mathbb{N}$$

$$\sum_{j=1}^n \alpha_j \cos(\phi_j x_s) = f_s, \quad \phi_j \in \mathbb{R}$$

Exponential analysis:

$$\sum_{j=1}^n \alpha_j \exp(\phi_j x_s) = f_s, \quad \phi_j \in \mathbb{C}$$

$$x_s = s\Delta, \quad s = 0, 1, 2, \dots$$

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Exponential analysis:

$$\sum_{j=1}^n \alpha_j \exp(\phi_j x_s) = f_s, \quad \phi_j \in \mathbb{C}$$

Given:

data f_s at x_s for $s = 0, \dots, N - 1$ where $x_s = s\Delta$

Regression:

$$\arg \min_{\alpha, \phi} \left\| \left(f_s - \sum_{j=1}^n \alpha_j \exp(\phi_j x_s) \right) \right\|_2^2$$

choose n , compute ϕ_j and α_j

Reconstruction:

$$f_s = \sum_{j=1}^n \alpha_j \exp(\phi_j x_s), \quad s = 0, \dots, N - 1$$

detect n , extract ϕ_j and α_j

Condition:

Nyquist constraint $\Im(\phi_j) \in]-\pi/\Delta, \pi/\Delta[$

Challenges:

- ▶ numerical sensitivity

[Hildebrand, 1956]

“The slight errors in the given data here lead to completely incorrect information . . . ”

- ▶ ill-conditioning

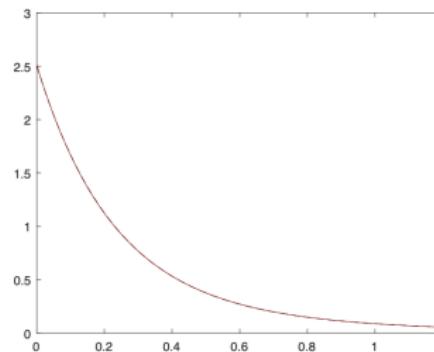
“. . . particularly in the case of clustered frequencies.”

- ▶ ill-posed

[Lanczos, 1956]

$$n = 2, \phi = (-4.45, -1.58), \alpha = (2.202, 0.305)$$

$$n = 3, \phi = (-1, -3, -5), \alpha = (0.0951, 0.8607, 1.5576)$$



- ▶ sub-Nyquist method [Cuyt and Lee, 2020]
“... generalized to uniform sub-Nyquist sampling ...”
- ▶ validated implementation [Knaepkens and Cuyt, 2023]
parallel implementation [Briani et al., 2020]

► curse of dimensionality

$$d = 1 \longrightarrow d > 1$$

[Hua, 1992] ... [Sauer, 2018]

		data usage			
d	n	$\mathcal{O}(2^{d-1}n)$	$\mathcal{O}((d+1)n^2 \log^{2d-2} n)$	$\mathcal{O}((d+1)n)$	$\mathcal{O}(d^2 n^2)$
3	100	4.00×10^2	1.80×10^7	4.00×10^2	9.00×10^4
	500	2.00×10^3	1.49×10^9	2.00×10^3	2.25×10^6
	1000	4.00×10^3	9.11×10^9	4.00×10^3	9.00×10^6
7	100	6.4×10^3	7.28×10^{12}	8.00×10^2	4.90×10^5
	500	3.2×10^4	6.64×10^{15}	4.00×10^3	1.23×10^7
	1000	6.4×10^4	9.44×10^{16}	8.00×10^4	4.90×10^7
12	8	1.64×10^4	8.22×10^9	1.04×10^2	9.22×10^3
	25	5.12×10^4	1.20×10^{15}	3.25×10^2	9.00×10^4
	100	2.05×10^5	5.07×10^{19}	1.30×10^3	1.44×10^6
25	8	1.34×10^8	3.04×10^{18}	2.08×10^2	4.00×10^4
	25	4.19×10^8	3.81×10^{28}	6.50×10^2	3.91×10^5
	100	1.68×10^9	1.78×10^{37}	2.60×10^3	6.25×10^6

Solutions:

- ▶ multiscale matrix pencil formulation
 - improve conditioning and enable sub-Nyquist
- ▶ sparse methods in computer algebra
 - eliminate curse of dimensionality
- ▶ Froissart phenomenon in Padé approximation
 - stabilize n and the computation of ϕ and α

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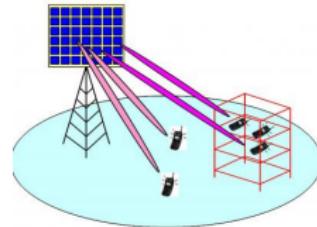
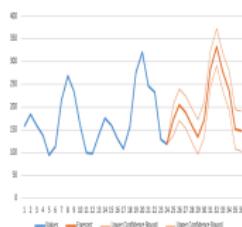
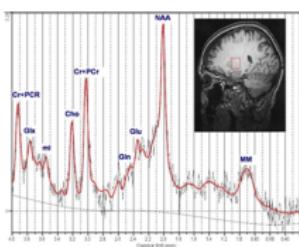
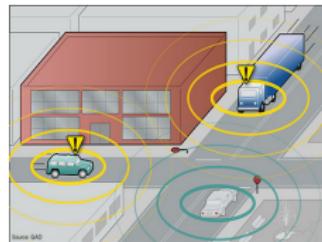
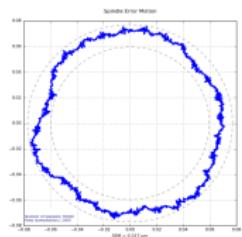
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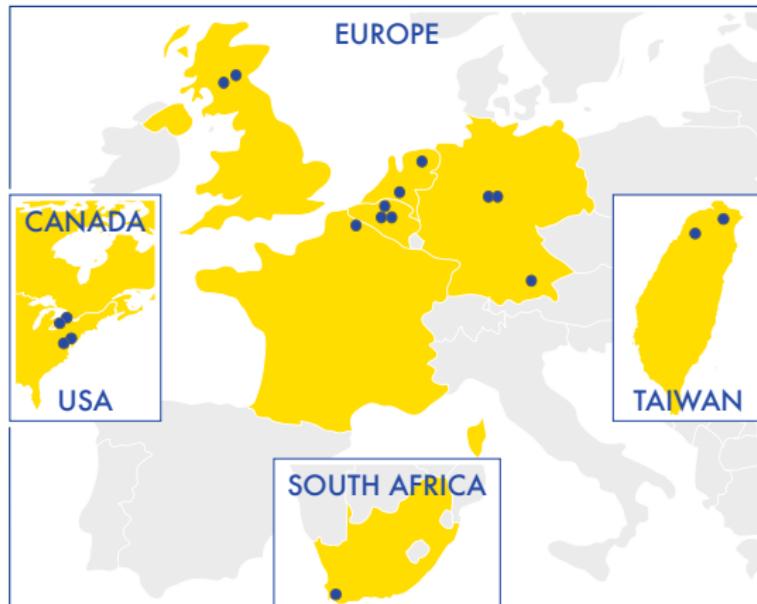
d -Dimensional
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Applications



Exponential analysis in physical phenomena:

- ▶ texture analysis
- ▶ motor fault diagnosis / gearbox monitoring
- ▶ drug clearance / glucose tolerance
- ▶ magnetic resonance / infrared spectroscopy
- ▶ vibration analysis / seismic data analysis
- ▶ radar imaging / automotive radar
- ▶ repetitive robotic movements
- ▶ typed keystroke recognition
- ▶ time series analysis
- ▶ liquid (explosive) identification
- ▶ direction / angle of arrival estimation
- ▶ RFID
- ▶ ...



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Analysis going
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statement

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Exponential
analysis

Rational
approximation

d -Dimensional
analysis

Exponential analysis

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Interpolation and
Exponential
Analysis going
hand in hand

Problem
statement

Applications

Exponential
analysis

Rational
approximation

d -Dimensional
analysis

Exponential analysis



Gaspard Riche de Prony

Exponential analysis

interpolation problem:

$$\sum_{j=1}^n \alpha_j \exp(\phi_j x_s) = f_s, \quad s = 0, \dots, 2n-1$$

$$x_s = s\Delta$$

$$|\Im(\phi_j)\Delta| < \pi$$

$$\Phi_j := \exp(\phi_j \Delta)$$

$$f_s = \sum_{j=1}^n \alpha_j \Phi_j^s, \quad s = 0, \dots, 2n-1$$

$$\begin{cases} \alpha_1 + \dots + \alpha_n = f_0 \\ \alpha_1 \Phi_1 + \dots + \alpha_n \Phi_n = f_1 \\ \vdots \\ \alpha_1 \Phi_1^{2n-1} + \dots + \alpha_n \Phi_n^{2n-1} = f_{2n-1} \end{cases}$$

Exponential analysis

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Exponential analysis

finding Φ_j :

Hankel matrix:

$$H_n^{(r)} = \begin{pmatrix} f_r & \dots & f_{r+n-1} \\ \vdots & \ddots & \vdots \\ f_{r+n-1} & \dots & f_{r+2n-2} \end{pmatrix}, \quad r = 0, 1, \dots$$

$$\begin{aligned} H_n^{(0)} &= \begin{pmatrix} 1 & \dots & 1 \\ \Phi_1 & \Phi_2 & \dots & \Phi_n \\ \vdots & & & \vdots \\ \Phi_1^{n-1} & \dots & & \Phi_n^{n-1} \end{pmatrix} \begin{pmatrix} \alpha_1 & & & \\ & \ddots & & \\ & & \ddots & \\ & & & \alpha_n \end{pmatrix} \begin{pmatrix} 1 & \Phi_1 & \dots & \Phi_1^{n-1} \\ \vdots & \Phi_2 & & \vdots \\ \vdots & & \ddots & \vdots \\ 1 & \Phi_n & \dots & \Phi_n^{n-1} \end{pmatrix} \\ &= V_n^T D_\alpha V_n \end{aligned}$$

Exponential analysis

$$H_n^{(r)} = V_n^T D_\alpha \begin{pmatrix} \Phi_1^r & & \\ & \ddots & \\ & & \Phi_n^r \end{pmatrix} V_n$$

$$\begin{aligned} \det(H_n^{(1)} - \lambda H_n^{(0)}) &= \det\left(V_n^T D_\alpha \begin{pmatrix} \Phi_1 - \lambda & & \\ & \ddots & \\ & & \Phi_n - \lambda \end{pmatrix} V_n\right) \\ &= 0 \text{ for } \lambda = \Phi_j, \quad j = 1, \dots, n \end{aligned}$$

$$H_n^{(1)} v_j = \Phi_j H_n^{(0)} v_j, \quad j = 1, \dots, n$$

[Hua and Sarkar, 1990]

Exponential analysis

finding ϕ_j :

$\arg(\Phi_j)$?

$$\begin{aligned} |\Im(\phi_j)\Delta| < \pi \Rightarrow \arg(\Phi_j) &= \arg(\exp(\phi_j\Delta)) \\ &= \Im(\phi_j) \Delta \in]-\pi, \pi[\end{aligned}$$

Exponential analysis

finding α_j :

$$\sum_{j=1}^n \alpha_j \Phi_j^s = f_s, \quad s = 0, \dots, 2n - 1$$

$$\begin{pmatrix} 1 & \dots & 1 \\ \Phi_1 & \dots & \Phi_n \\ \vdots & & \vdots \\ \Phi_1^{2n-1} & \dots & \Phi_n^{2n-1} \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{pmatrix} = \begin{pmatrix} f_0 \\ \vdots \\ f_{2n-1} \end{pmatrix}$$

Exponential analysis

finding n :

$$m < n : |H_m^{(r)}| \neq 0, \quad r = 0, 1, \dots$$

$$m = n : |H_m^{(r)}| \neq 0 \quad \Phi_j \neq \Phi_k \text{ for } j \neq k \quad [\text{Kaltofen and Lee, 2003}]$$

$$m > n : |H_m^{(r)}| \equiv 0, \quad r = 0, 1, \dots$$

[Henrici, 1974]

$$n = \text{rank } H_n^{(r)}, \quad r \geq 0, \quad 2m - 1 \leq N - r$$

Exponential analysis

scale and shift paradigm:

$$\sigma \in \mathbb{N}, \quad \tau \in \mathbb{Z}$$

$$x_{\tau+s\sigma} = (\tau + s\sigma)\Delta$$

$$|\Im(\phi_j)\Delta| < \pi$$

$$H_{n,\sigma}^{(\tau)} = \begin{pmatrix} f_\tau & \dots & f_{\tau+(n-1)\sigma} \\ f_{\tau+\sigma} & \dots & f_{\tau+n\sigma} \\ \vdots & \ddots & \vdots \\ f_{\tau+(n-1)\sigma} & \dots & f_{\tau+(2n-2)\sigma} \end{pmatrix}$$

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Interpolation and
Exponential
Analysis going
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statement

Applications

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analysis

Rational
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d -Dimensional
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$$H_{n,\sigma}^{(\tau)} = V_{n,\sigma}^T D_\alpha \begin{pmatrix} \Phi_1^\tau & & \\ & \ddots & \\ & & \Phi_n^\tau \end{pmatrix} V_{n,\sigma}$$

$$V_{n,\sigma} = \begin{pmatrix} 1 & \Phi_1^\sigma & \dots & \Phi_1^{(n-1)\sigma} \\ \vdots & \Phi_2^\sigma & & \vdots \\ & \vdots & & \vdots \\ 1 & \Phi_n^\sigma & \dots & \Phi_n^{(n-1)\sigma} \end{pmatrix}$$

Exponential analysis

finding Φ_j^σ and α_j :

$$\begin{aligned}\det\left(H_{n,\sigma}^{(\sigma)} - \lambda H_{n,\sigma}^{(0)}\right) &= \det\left(V_{n,\sigma}^T D_\alpha \begin{pmatrix} \Phi_1^\sigma - \lambda & & \\ & \ddots & \\ & & \Phi_n^\sigma - \lambda \end{pmatrix} V_{n,\sigma}\right) \\ &= 0 \text{ for } \lambda = \Phi_j^\sigma, \quad j = 1, \dots, n\end{aligned}$$

$$\begin{pmatrix} 1 & \cdots & 1 \\ \Phi_1^\sigma & \cdots & \Phi_n^\sigma \\ \vdots & & \vdots \\ \Phi_1^{(2n-1)\sigma} & \cdots & \Phi_n^{(2n-1)\sigma} \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{pmatrix} = \begin{pmatrix} f_0 \\ \vdots \\ f_{(2n-1)\sigma} \end{pmatrix}$$

$$|\Im(\Phi_j^\sigma)| = |\Im(\phi_j)\sigma\Delta| < \sigma\pi \quad !$$

Exponential analysis

finding Φ_j^σ and α_j :

$$\det \left(H_{n,\sigma}^{(\sigma)} - \lambda H_{n,\sigma}^{(0)} \right) = \det \left(V_{n,\sigma}^T D_\alpha \begin{pmatrix} \Phi_1^\sigma - \lambda & & \\ & \ddots & \\ & & \Phi_n^\sigma - \lambda \end{pmatrix} V_{n,\sigma} \right)$$
$$= 0 \text{ for } \lambda = \Phi_j^\sigma, \quad j = 1, \dots, n$$

$$\begin{pmatrix} 1 & \dots & 1 \\ \Phi_1^\sigma & \dots & \Phi_n^\sigma \\ \vdots & & \vdots \\ \Phi_1^{(2n-1)\sigma} & \dots & \Phi_n^{(2n-1)\sigma} \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{pmatrix} = \begin{pmatrix} f_0 \\ \vdots \\ f_{(2n-1)\sigma} \end{pmatrix}$$

$$|\Im(\Phi_j^\sigma)| = |\Im(\phi_j)\sigma\Delta| < \sigma\pi \quad !$$

Exponential analysis

finding Φ_j^τ :

$$f_{\tau+s\sigma} = \sum_{j=1}^n \alpha_j \exp(\phi_j(\tau + s\sigma)\Delta), \quad s = 0, \dots, n-1$$

$$= \sum_{j=1}^n \alpha_j \Phi_j^{\tau+s\sigma} = \sum_{j=1}^n (\alpha_j \Phi_j^\tau) \Phi_j^{s\sigma}$$

$$\begin{pmatrix} 1 & \dots & 1 \\ \Phi_1^\sigma & \dots & \Phi_n^\sigma \\ \vdots & & \vdots \\ \Phi_1^{(n-1)\sigma} & \dots & \Phi_n^{(n-1)\sigma} \end{pmatrix} \begin{pmatrix} \alpha_1 \Phi_1^\tau \\ \vdots \\ \alpha_n \Phi_n^\tau \end{pmatrix} = \begin{pmatrix} f_\tau \\ \vdots \\ f_{\tau+(n-1)\sigma} \end{pmatrix}$$

$$\Phi_j^\tau = \frac{\alpha_j \Phi_j^\tau}{\alpha_j} \rightarrow \text{from } f_{\tau+s\sigma}$$
$$\rightarrow \text{from } f_{s\sigma}$$

Exponential analysis

finding ϕ_j :

$$\text{from } \Phi_j^\sigma : \phi_j \Delta \in S_j := \left\{ \frac{\text{Log}(\exp(\phi_j \sigma \Delta)) + 2\pi i \ell}{\sigma}, \quad \ell = 0, \dots, \sigma - 1 \right\}$$

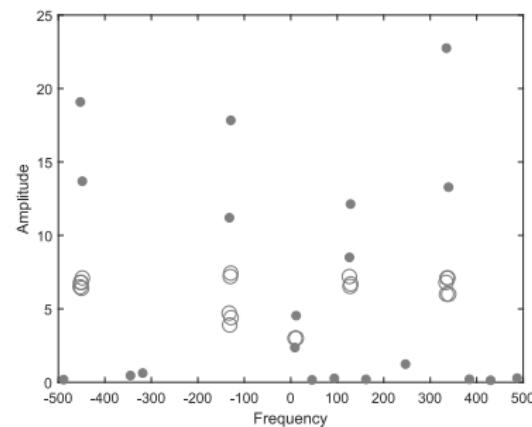
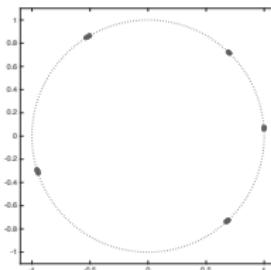
$$\text{from } \Phi_j^\tau : \phi_j \Delta \in T_j := \left\{ \frac{\text{Log}(\exp(\phi_j \tau \Delta)) + 2\pi i \ell}{\tau}, \quad \ell = 0, \dots, \tau - 1 \right\}$$

$$\gcd(\sigma, \tau) = 1 \Rightarrow \text{de-aliased result } S_j \cap T_j = \text{singleton}$$

scheme uses $3n$ samples when $|\Im(\phi_j \sigma \Delta)| \geq \pi$

Illustration: clustered Φ_j

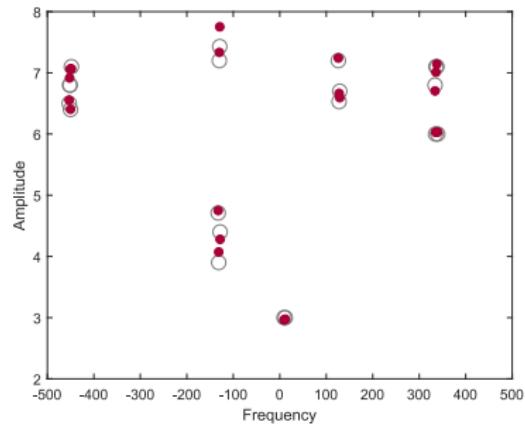
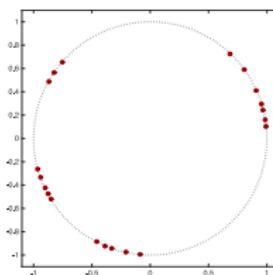
- ▶ $N = 240, |\Im(\phi_j)\Delta| < 0.907\pi$
- ▶ $n = 20$ (signal space)
- ▶ $m - n = 40$ (noise space)
- ▶ SNR = 32 dB
- ▶ $\sigma = 1, \tau = 0$



MP output $(\Im(\phi_j), |\alpha_j|)$, $j = 1, \dots, 20$ from f_0, \dots, f_{239}

Illustration: clustered Φ_j

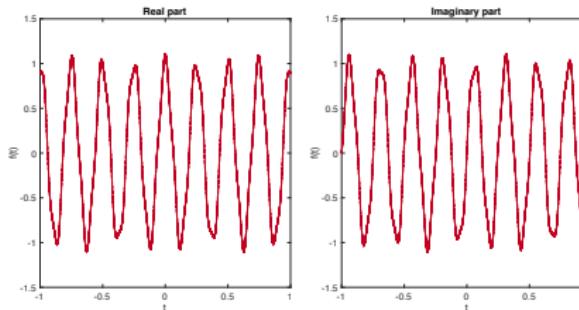
- ▶ $N = 240, |\Im(\phi_j)\Delta| < 0.907\pi$
- ▶ $n = 20$ (signal space)
- ▶ $m - n = 40$ (noise space)
- ▶ SNR = 32 dB
- ▶ $\sigma = 11, \tau = 5$



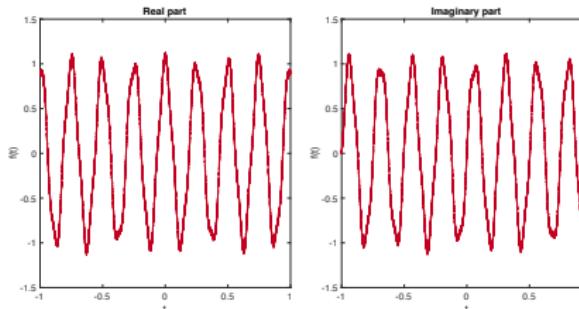
MP output $(\Im(\phi_j), |\alpha_j|)$, $j = 1, \dots, 20$ from $f_0, f_{11}, \dots, f_{11 \times 179}$,
 $f_5, f_{16}, \dots, f_{5+11 \times 59}$

Illustration: superresolution

$$\phi(x) = \exp(8\pi i x) + 0.1 \exp(27\pi i x) + 0.01 \exp(2^{16}\pi i x)$$

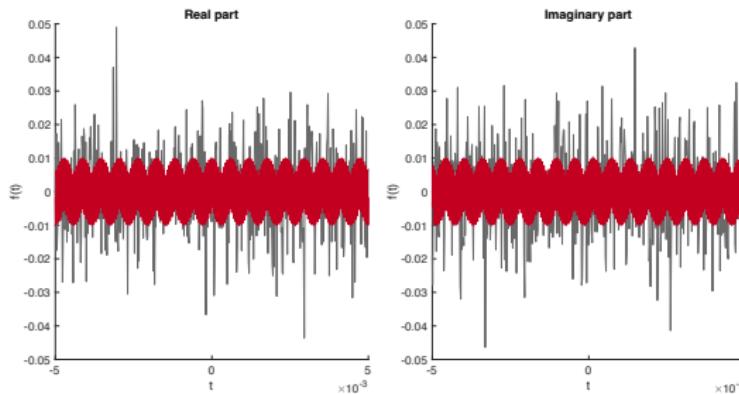


noise free



35 dB noise

Illustration: superresolution



- ▶ third component buried under 35 dB of noise (less than 2 decimal digits of samples untouched)
- ▶ $n = 3$ components can be retrieved from 1140 samples using the multiscale matrix factorizations
- ▶ $\Delta = 1/65600, \sigma = 65, \tau = 7, (\tau, 2\tau, 3\tau, 4\tau), m = 20, N = 60$, consecutively starting at $f_{\ell\tau}, \ell = 0, \dots, 14$

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statement

Applications

Exponential
analysis

Rational
approximation

d -Dimensional
analysis

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Interpolation and
Exponential
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Problem
statement

Applications

Exponential
analysis

Rational
approximation

d-Dimensional
analysis

Rational approximation



Marcel Froissart

Rational approximation

$$\begin{aligned}f_s &= \sum_{j=1}^n \alpha_j \exp(\phi_j x_s), \quad s = 0, 1, \dots, 2n-1, \dots, N-1 \\&= \sum_{j=1}^n \alpha_j \Phi_j^s, \quad \Phi_j = \exp(\phi_j \Delta) \text{ with } x_s = s\Delta\end{aligned}$$

$$f(z) = \sum_{s=0}^{\infty} f_s z^s = \sum_{j=1}^n \frac{\alpha_j}{1 - z\Phi_j}$$

$$f(z) = [n-1/n](z) = p(z)/q(z)$$

$$q(z) = \prod_{j=1}^n (1 - z\Phi_j)$$

Rational approximation

$$\begin{aligned}f_s &= \sum_{j=1}^n \alpha_j \exp(\phi_j x_s), \quad s = 0, 1, \dots, 2n-1, \dots, N-1 \\&= \sum_{j=1}^n \alpha_j \Phi_j^s, \quad \Phi_j = \exp(\phi_j \Delta) \text{ with } x_s = s\Delta\end{aligned}$$

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Rational approximation

$$f(z) = \sum_{s=0}^{\infty} f_s z^s$$

$$\frac{p(z)}{q(z)}, \quad p(z) = \sum_{j=0}^{n-1} a_j z^j, \quad q(z) = \sum_{j=0}^n b_j z^j$$

$$\left(\sum_{s=0}^{\infty} f_s z^s \right) q(z) - p(z) = \sum_{j \geq 2n} c_j z^j$$

Rational approximation

$$\left(\sum_{s=0}^{\infty} f_s z^s \right) q(z) - p(z) = \sum_{j \geq 2n} c_j z^j$$

$$\begin{cases} f_0 b_0 = a_0 \\ f_1 b_0 + f_0 b_1 = a_1 \\ \vdots \\ f_{n-1} b_0 + \cdots + f_0 b_{n-1} = a_{n-1} \end{cases}$$

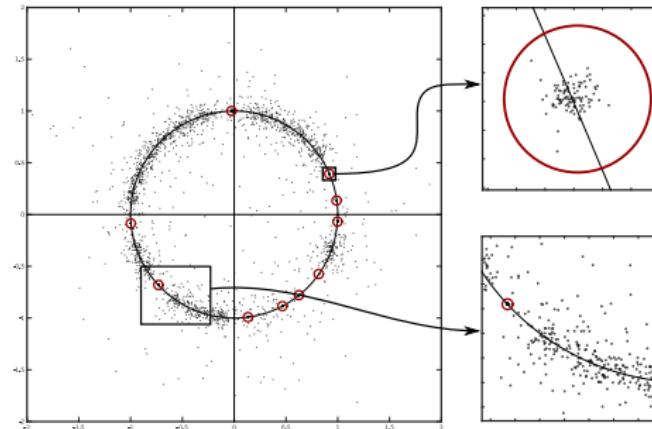
$$\begin{cases} f_n b_0 + \cdots + f_0 b_n = 0 \\ \vdots \\ f_{2n-1} b_0 + \cdots + f_{n-1} b_n = 0 \end{cases}$$

Rational approximation

$$[m - 1/m](z) \approx [n - 1/n](z) \times \prod_{j=1}^{m-n} \frac{(x - \xi_{j,m} - \delta_{j,m})}{(x - \xi_{j,m})}, \quad m > n$$

[Gilewicz and Pindor, 1999]

[Knaepkens and Cuyt, 2023]



Froissart doublets: $n = 10, m = 30$, various $\varepsilon(z) = \sum_{s=0}^{\infty} \varepsilon_s z^s$

Rational approximation

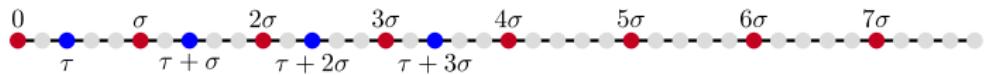
$$f_s, \quad s = 0, 1, \dots, N-1$$

$$\sigma \in \mathbb{N}, \quad \tau \in \mathbb{Z}, \quad \gcd(\sigma, \tau) = 1$$

$$F_k := \{f_{k+s\sigma} : s = 0, \dots, \}, \quad k = 0, \dots, \sigma - 1$$

each F_k suffers independent realization of the noise

$$F_k \rightarrow \Phi_j^\sigma, \alpha_j, \Phi_j^\tau, S_j \cap T_j = \{\Phi_j\}$$



after all σ runs: $\begin{cases} \#\text{clusters} = n \\ \#\{\Phi_j\text{-cluster}\} = \sigma \end{cases}$

- ▶ automatic estimation of n
- ▶ validation of the Φ_j
- ▶ parallelism in the algorithm

Rational approximation

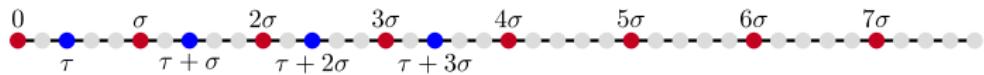
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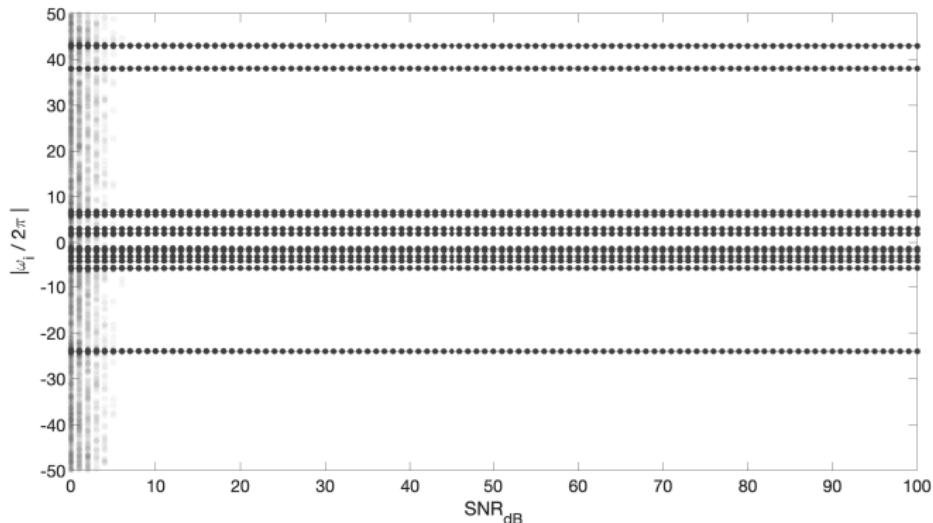
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- ▶ automatic estimation of n
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Illustration: validation

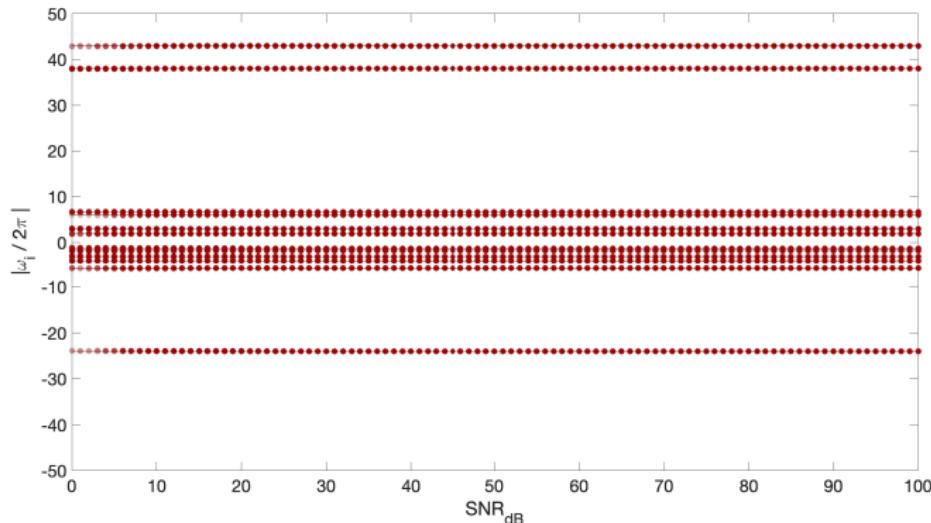
- ▶ $N = 300, |\Im(\phi_j)\Delta| < 0.865\pi$
- ▶ $n = 12$ (signal space, n is passed)
- ▶ $m - n = 88$ (noise space)
- ▶ $\text{SNR} \in [0, 100] \text{ dB}$ (repeated 500 times)
- ▶ $\sigma = 1, \tau = 0$



MP output ($\text{SNR}, \Im(\phi_j)$), $j = 1, \dots, 12$

Illustration: validation

- ▶ $N = 300, |\Im(\phi_j)\Delta| < 0.865\pi$
- ▶ $n = 12$ (signal space)
- ▶ $m - n = 15$ or 14 (noise space)
- ▶ $\text{SNR} \in [0, 100] \text{ dB}$ (repeated 500 times)
- ▶ $\sigma = 7, \tau = 0, \dots, \sigma - 1$



VEXPA output ($\text{SNR}, \Im(\phi_j)$), $j = 1, \dots, 12$

Illustration: robustness

- ▶ $n = 3, \Delta = 0.001, N = 300$
- ▶ 30 dB noise
- ▶ MP without and with validation ($\sigma = 7, \tau = 11$)
- ▶ RMSE=0.008 for both

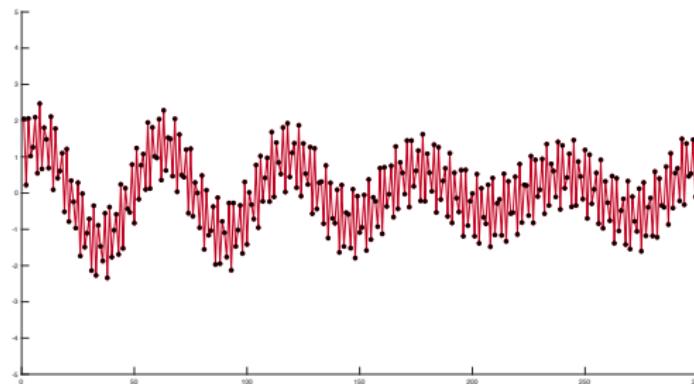
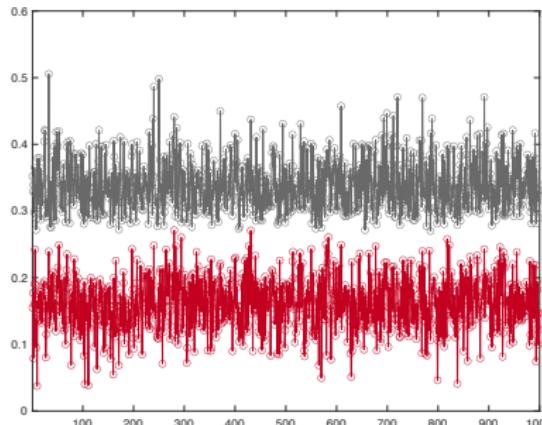


Illustration: robustness

- ▶ $n = 3, \Delta = 0.001, N = 300$
- ▶ 30 dB noise
- ▶ 2 random (real) outliers ($15 \leq |\cdot| \leq 25$) at random locations
- ▶ MP without (grey) and with (red) validation ($\sigma = 7, \tau = 11$)



RMSE: 1000 repetitions

Sparse
Interpolation and
Exponential
Analysis going
hand in hand

Problem
statement

Applications

Exponential
analysis

Rational
approximation

d -Dimensional
analysis

d-Dimensional analysis

d-Dimensional

Sparse
Interpolation and
Exponential
Analysis going
hand in hand

Problem
statement

Applications

Exponential
analysis

Rational
approximation

d-Dimensional
analysis

$$f(t_1, \dots, t_d) = \sum_{j=1}^n \alpha_j \exp(\phi_{j1} t_1 + \dots + \phi_{jd} t_d) = \sum_{j=1}^n \alpha_j \exp(\langle \phi_j, t \rangle),$$

$(d+1)n$ parameters $\alpha_j, \phi_{j\ell} \in \mathbb{C}$

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d-Dimensional

Sparse
Interpolation and
Exponential
Analysis going
hand in hand

Problem
statement

Applications

Exponential
analysis

Rational
approximation

d-Dimensional
analysis

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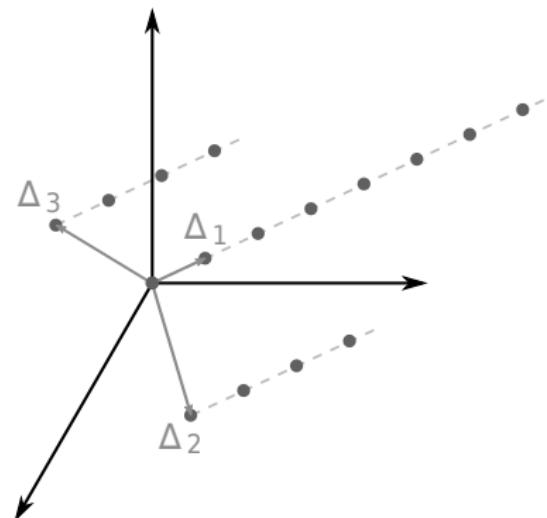
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$$d = 3, n = 4$$

$$\Delta_1 = (\Delta_{11}, \Delta_{12}, \Delta_{13})$$

$$\Delta_2 = (\Delta_{21}, \Delta_{22}, \Delta_{23})$$

$$\Delta_3 = (\Delta_{31}, \Delta_{32}, \Delta_{33})$$

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d-Dimensional

Sparse
Interpolation and
Exponential
Analysis going
hand in hand

Problem
statement

Applications

Exponential
analysis

Rational
approximation

d-Dimensional
analysis

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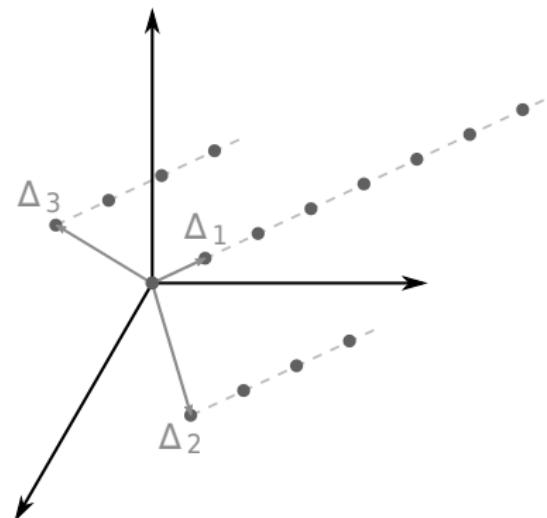
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d-Dimensional

Sparse
Interpolation and
Exponential
Analysis going
hand in hand

Problem
statement

Applications

Exponential
analysis

Rational
approximation

d-Dimensional
analysis

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fill $H_n^{(0)}$ and $H_n^{(1)}$ with f_{s1} :

$\exp(\langle \phi_j, \Delta_1 \rangle)$ is a generalized eigenvalue of $H_n^{(1)} v_j = \lambda_j H_n^{(0)} v_j$

consider $f_{s\ell}$, $\ell = 2, \dots, d$:

ratio of $\frac{\alpha_j \exp(\langle \phi_j, \Delta_\ell \rangle)}{\alpha_j} \rightarrow$ from $f_{s\ell}$
 \rightarrow from f_{s1}

$\Delta_1, \Delta_2, \dots, \Delta_d$ linearly independent:

$\exp(\langle \phi_j, \Delta_1 \rangle)$ and $\exp(\langle \phi_j, \Delta_\ell \rangle)$, $\ell = 2, \dots, d$
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Radar imaging

- ▶ 90000 samples (here 30000 per $\Delta_{1,2,3}$) \ll literature (only 4%)
- ▶ in 11 snapshots, SNR=20 dB
- ▶ cluster radii gradually increased from 10^{-5} to 10^{-2}
- ▶ validation = 9/11
- ▶ 934/1000 identified within 20cm

Sparse
Interpolation and
Exponential
Analysis going
hand in hand

Problem
statement

Applications

Exponential
analysis

Rational
approximation

d-Dimensional
analysis

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Sparse
Interpolation and
Exponential
Analysis going
hand in hand

Problem
statement

Applications

Exponential
analysis

Rational
approximation

d-Dimensional
analysis

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Sparse
Interpolation and
Exponential
Analysis going
hand in hand

Problem
statement

Applications

Exponential
analysis

Rational
approximation

d-Dimensional
analysis

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