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Sparse imaging with LASSO

This example generates a sparse signal and tries to recover it using lasso

```
In [2]: from __future__ import print_function
    from __future__ import division
    from sklearn import linear_model
    import matplotlib.pyplot as plt
    import numpy as np
    from scipy import misc
    from IPython import display
    from simulator import *
    %matplotlib inline
```

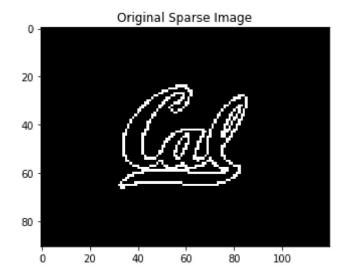
We generate an orthogonal matrix A and compute measurements = Aw+z where w is the vectorized format of the sparse image

```
In [3]: measurements,A,I = simulate()

# THE SETTINGS FOR THE IMAGE - PLEASE DO NOT CHANGE
height = 91
width = 120
sparsity = 476
numPixels = len(A[0])

plt.imshow(I, cmap=plt.cm.gray, interpolation='nearest');
plt.title('Original Sparse Image')
```

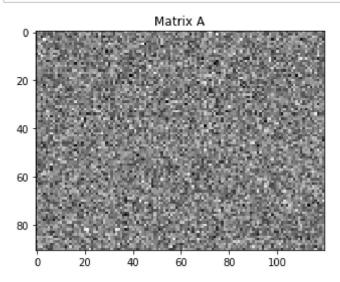
Out[3]: Text(0.5,1,'Original Sparse Image')



We plot matrix A:

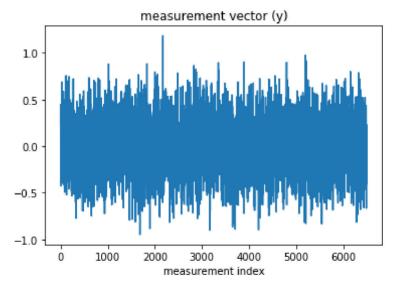
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```
In [4]: chosenMaskToDisplay = 0
    M0 = A[chosenMaskToDisplay].reshape((height,width))
    plt.title('Matrix A')
    plt.imshow(M0, cmap=plt.cm.gray, interpolation='nearest');
```



And here is the plot of measurement vector:

```
In [5]: # measurements
    plt.title('measurement vector (y)')
    plt.plot(measurements)
    plt.xlabel('measurement index')
    plt.show()
```



We use lasso to recover the image:

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```
In [6]: def LASSO(imDims, measurements, A, a):
    clf = linear_model.Lasso(alpha=a)
    clf.fit(A,measurements)
    Ihat = clf.coef_.reshape(imDims)
    plt.title('estimated image')
    plt.imshow(Ihat, cmap=plt.cm.gray, interpolation='nearest')
    return clf.coef_
```

Change the lasso regularization parameter to recover the image and report the value.

```
In [28]: # change the Lasso parameter here:
    a = 0.0000001
    recovered = LASSO((height, width), measurements, A, a)
```

