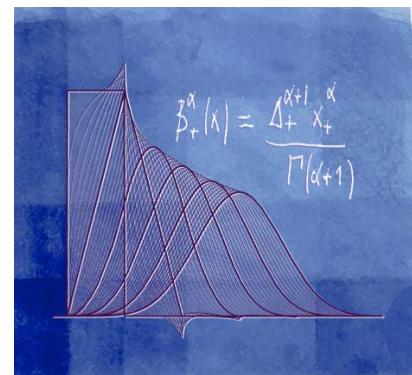


# Biomedical image reconstruction

Michael Unser  
Biomedical Imaging Group  
EPFL, Lausanne, Switzerland



Tutorial Session, European Molecular Imaging Meeting (EMIM'17), 5-7 April 2017, Köln, Germany

## OUTLINE

### ■ 1. Imaging as an inverse problem

- Basic imaging operators
- Comparison of modalities
- Discretization of the inverse problem

### ■ 2. Classical reconstruction algorithms

- Backprojection
- Tikhonov regularization
- Wiener / LMSE solution

### ■ 3. Modern methods: the sparsity (re)volution

Specific examples:

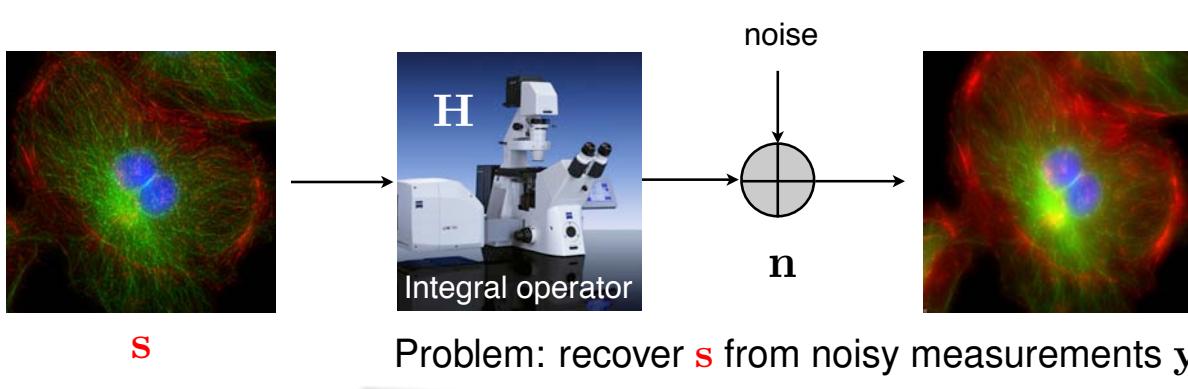


*Magnetic resonance imaging  
Computed tomography  
Differential phase-contrast tomography*

### ■ 4. What's next: the learning revolution ?

# Inverse problems in bio-imaging

## ■ Linear forward model



Problem: recover  $\mathbf{s}$  from noisy measurements  $\mathbf{y}$

## ■ The easy scenario

Inverse problem is well-posed

$$\Rightarrow \mathbf{s} \approx \mathbf{H}^{-1}\mathbf{y}$$

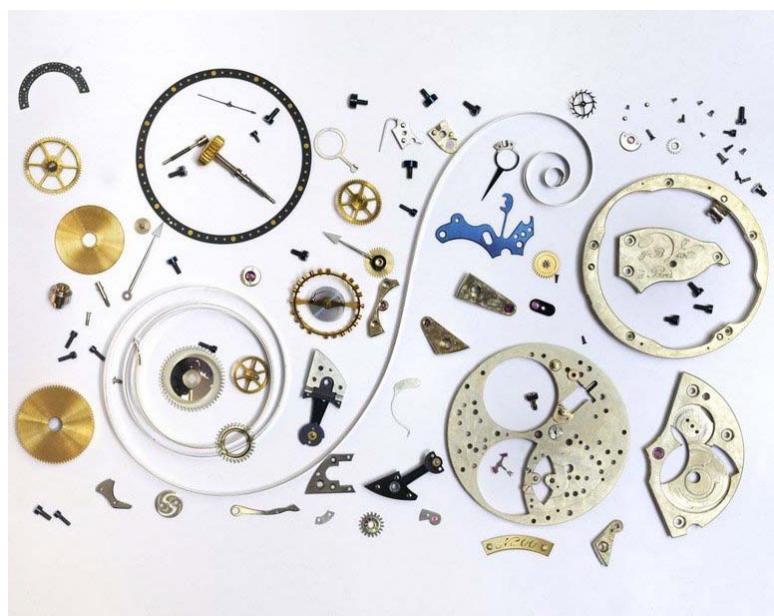
## ■ Backprojection (BP)

### Basic limitations

- 1) Inherent noise amplification
- 2) Difficulty to invert  $\mathbf{H}$  (too large or non-square)
- 3) All interesting inverse problems are **ill-posed**

## Part 1:

Setting up  
the problem



## Forward imaging model (noise-free)

Unknown molecular/anatomical map:  $s(\mathbf{r}), \mathbf{r} = (x, y, z, t) \in \mathbb{R}^d$

*defined over a continuum in space-time*

$$s \in L_2(\mathbb{R}^d) \quad (\text{space of finite-energy functions})$$

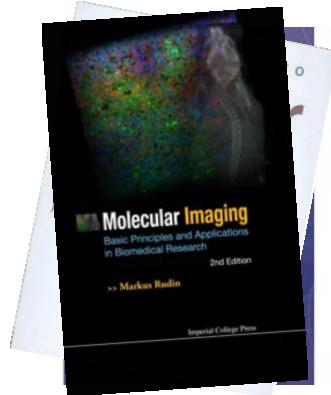
Imaging operator  $\mathbf{H} : s \mapsto \mathbf{y} = (y_1, \dots, y_M) = \mathbf{H}\{s\}$

*from continuum to discrete (finite dimensional)*

$$\mathbf{H} : L_2(\mathbb{R}^d) \rightarrow \mathbb{R}^M$$

Linearity assumption: for all  $s_1, s_2 \in L_2(\mathbb{R}^d), \alpha_1, \alpha_2 \in \mathbb{R}$

$$\mathbf{H}\{\alpha_1 s_1 + \alpha_2 s_2\} = \alpha_1 \mathbf{H}\{s_1\} + \alpha_2 \mathbf{H}\{s_2\}$$



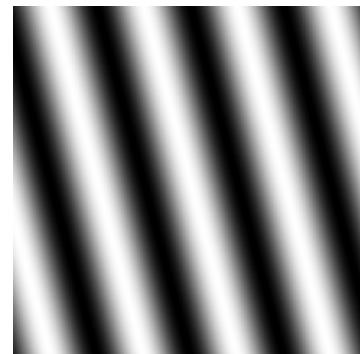
$$\Rightarrow [\mathbf{y}]_m = y_m = \langle \eta_m, s \rangle = \int_{\mathbb{R}^d} \eta_m(\mathbf{r}) s(\mathbf{r}) d\mathbf{r}$$

impulse response of  $m$ th detector

*(by the Riesz representation theorem)*

5

## Images are obviously made of sine waves ...



6

## Basic operator: Fourier transform

$$\mathcal{F} : L_2(\mathbb{R}^d) \rightarrow L_2(\mathbb{R}^d)$$

$$\hat{f}(\boldsymbol{\omega}) = \mathcal{F}\{f\}(\boldsymbol{\omega}) = \int_{\mathbb{R}^d} f(\boldsymbol{x}) e^{-j\langle \boldsymbol{\omega}, \boldsymbol{x} \rangle} d\boldsymbol{x}$$

Reconstruction formula (inverse Fourier transform)

$$f(\boldsymbol{x}) = \mathcal{F}^{-1}\{f\}(\boldsymbol{x}) = \frac{1}{(2\pi)^d} \int_{\mathbb{R}^d} \hat{f}(\boldsymbol{\omega}) e^{j\langle \boldsymbol{\omega}, \boldsymbol{x} \rangle} d\boldsymbol{\omega} \quad (\text{a.e.})$$

Equivalent analysis functions:  $\eta_m(\boldsymbol{x}) = e^{j\langle \boldsymbol{\omega}_m, \boldsymbol{x} \rangle}$  (complex sinusoids)

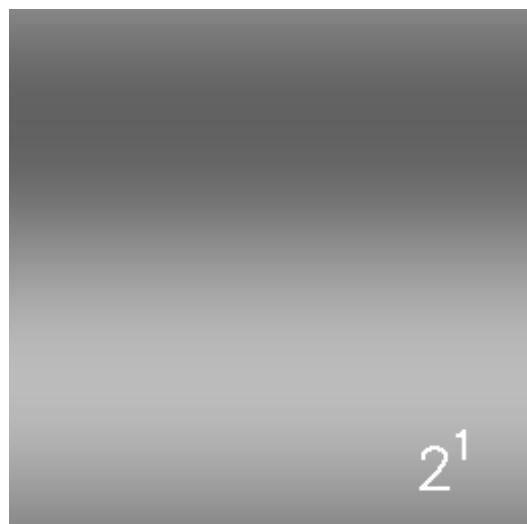
7

## 2D Fourier reconstruction



Original image:

$$f(\boldsymbol{x})$$



Reconstruction using  $N$  largest coefficients:

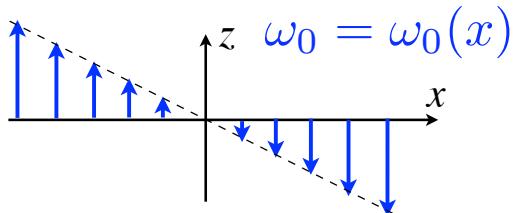
$$\tilde{f}(\boldsymbol{x}) = \frac{1}{(2\pi)^2} \sum_{\text{subset}} \hat{f}(\boldsymbol{\omega}) e^{j\langle \boldsymbol{x}, \boldsymbol{\omega} \rangle}$$

8

# Magnetic resonance imaging

- Magnetic resonance:  $\omega_0 = \gamma B_0$

Frequency encode:



- Linear forward model for MRI

$$\mathbf{r} = (x, y, z)$$

$$\hat{s}(\boldsymbol{\omega}_m) = \int_{\mathbb{R}^3} s(\mathbf{r}) e^{-j\langle \boldsymbol{\omega}_m, \mathbf{r} \rangle} d\mathbf{r} \quad (\text{sampling of Fourier transform})$$

- Extended forward model with coil sensitivity

$$\hat{s}_w(\boldsymbol{\omega}_m) = \int_{\mathbb{R}^3} w(\mathbf{r}) s(\mathbf{r}) e^{-j\langle \boldsymbol{\omega}_m, \mathbf{r} \rangle} d\mathbf{r}$$

9

## Basic operator: Windowing

$$W : L_2(\mathbb{R}^d) \rightarrow L_2(\mathbb{R}^d)$$

$$W\{f\}(\mathbf{x}) = w(\mathbf{x}) f(\mathbf{x})$$

Positive window function (continuous and bounded):  $w \in C_b(\mathbb{R}^d), w(\mathbf{x}) \geq 0$

- Special case: modulation

$$w(\mathbf{r}) = e^{j\langle \boldsymbol{\omega}_0, \mathbf{r} \rangle}$$

$$e^{j\langle \boldsymbol{\omega}_0, \mathbf{r} \rangle} f(\mathbf{r}) \quad \xleftrightarrow{\mathcal{F}} \quad \hat{f}(\boldsymbol{\omega} - \boldsymbol{\omega}_0)$$

**Application:** Structured illumination microscopy (SIM)

10

# Basic operator: Convolution

$$H : L_2(\mathbb{R}^d) \rightarrow L_2(\mathbb{R}^d)$$

$$H\{f\}(\mathbf{x}) = (h * f)(\mathbf{x}) = \int_{\mathbb{R}^d} h(\mathbf{x} - \mathbf{y})f(\mathbf{y})d\mathbf{y}$$

Impulse response:  $h(\mathbf{x}) = H\{\delta\}$

Equivalent analysis functions:  $\eta_m(\mathbf{x}) = h(\mathbf{x}_m - \cdot)$

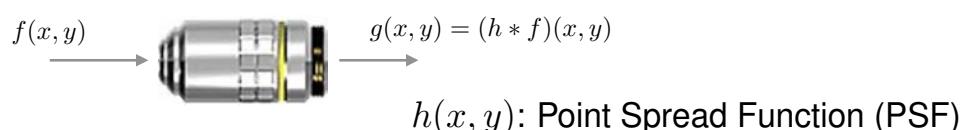
Frequency response:  $\hat{h}(\boldsymbol{\omega}) = \mathcal{F}\{h\}(\boldsymbol{\omega})$

## ■ Convolution as a frequency-domain product

$$(h * f)(\mathbf{x}) \quad \xleftrightarrow{\mathcal{F}} \quad \hat{h}(\boldsymbol{\omega})\hat{f}(\boldsymbol{\omega})$$

11

# Modeling of optical systems

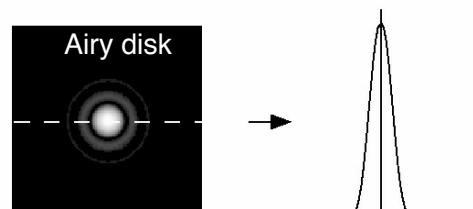


Diffraction-limited optics = LSI system

## ■ Aberration-free point spread function (in focal plane)

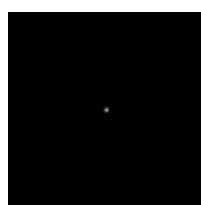
$$h(x, y) = h(r) = C \cdot \left[ \frac{2J_1(\pi r)}{\pi r} \right]^2$$

where  $r = \sqrt{x^2 + y^2}$  (radial distance)

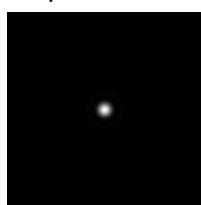


## ■ Effect of misfocus

Point source



output



(in focus)

(defocus)

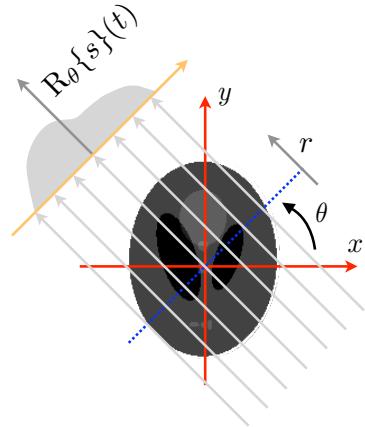
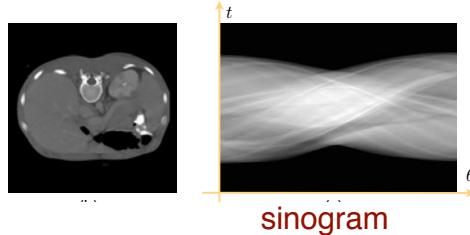
12

# Basic operator: X-ray transform

Projection geometry:  $x = t\theta + r\theta^\perp$  with  $\theta = (\cos \theta, \sin \theta)$

- Radon transform (line integrals)

$$\begin{aligned} R_\theta\{s(x)\}(t) &= \int_{\mathbb{R}} s(t\theta + r\theta^\perp) dr \\ &= \int_{\mathbb{R}^2} s(x) \delta(t - \langle x, \theta \rangle) dx \end{aligned}$$



Equivalent analysis functions:  $\eta_m(\mathbf{x}) = \delta(t_m - \langle \mathbf{x}, \boldsymbol{\theta}_m \rangle)$

13

## Central slice theorem

- Measurements of line integrals (Radon transform)

$$p_\theta(t) = R_\theta\{f\}(t, \theta)$$

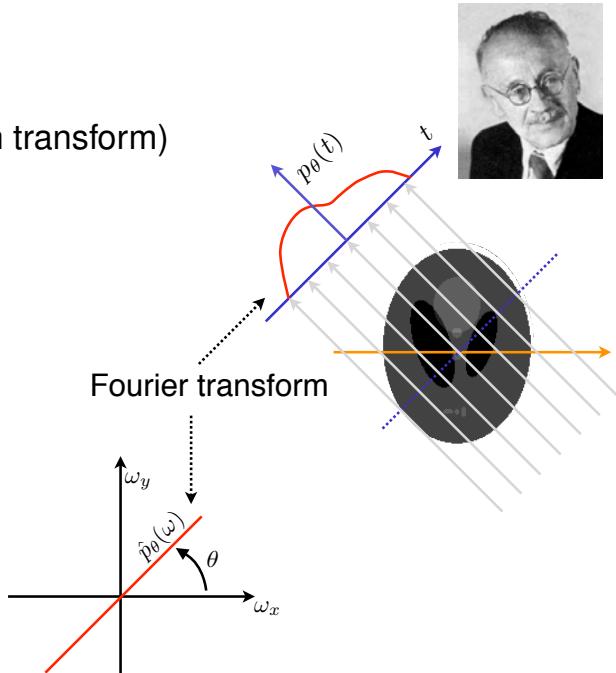
- 1D and 2D Fourier transforms

$$\hat{p}_\theta(\omega) = \mathcal{F}_{1D}\{p_\theta\}(\omega)$$

$$\hat{f}(\omega) = \mathcal{F}_{2D}\{f\}(\omega) = \hat{f}_{\text{pol}}(\omega, \theta)$$

- Central-slice theorem

$$\hat{p}_\theta(\omega) = \hat{f}(\omega \cos \theta, \omega \sin \theta) = \hat{f}_{\text{pol}}(\omega, \theta)$$



Proof: for  $\theta = 0$

$$\hat{f}(\omega, 0) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} f(x, y) e^{-j\omega x} dx dy = \int_{-\infty}^{+\infty} \underbrace{\left( \int_{-\infty}^{+\infty} f(x, y) dy \right)}_{p_0(x)} e^{-j\omega x} dx = \hat{p}_0(\omega)$$

then use rotation property of Fourier transform...

14

Modality	Radiation	Forward model	Variations
2D or 3D tomography	coherent x-ray	$y_i = \mathbf{R}_{\theta_i}x$	parallel, cone beam, spiral sampling
3D deconvolution microscopy	fluorescence	$y = \mathbf{H}x$	brightfield, confocal, light sheet
structured illumination microscopy (SIM)	fluorescence	$y_i = \mathbf{H}\mathbf{W}_i x$ H: PSF of microscope $\mathbf{W}_i$ : illumination pattern	full 3D reconstruction, non-sinusoidal patterns
Positron Emission Tomography (PET)	gamma rays	$y_i = \mathbf{H}_{\theta_i}x$	list mode with time-of-flight
Magnetic resonance imaging (MRI)	radio frequency	$y = \mathbf{F}x$	uniform or non-uniform sampling in k space
Cardiac MRI (parallel, non-uniform)	radio frequency	$y_{t,i} = \mathbf{F}_t \mathbf{W}_i x$ $\mathbf{W}_i$ : coil sensitivity	gated or not, retrospective registration
Optical diffraction tomography	coherent light	$y_i = \mathbf{W}_i \mathbf{F}_i x$	with holography or grating interferometry

## Discretization: Finite dimensional formalism

$$s(\mathbf{r}) = \sum_{\mathbf{k} \in \Omega} s[\mathbf{k}] \beta_{\mathbf{k}}(\mathbf{r})$$

Signal vector:  $\mathbf{s} = (s[\mathbf{k}])_{\mathbf{k} \in \Omega}$  of dimension  $K$

### ■ Measurement model (image formation)

$$y_m = \int_{\mathbb{R}^d} s(\mathbf{r}) \eta_m(\mathbf{r}) d\mathbf{r} + n[m] = \langle s, \eta_m \rangle + n[m], \quad (m = 1, \dots, M)$$

$\eta_m$ : sampling/imaging function ( $m$ th detector)

$n[\cdot]$ : additive noise

$$\mathbf{y} = \mathbf{y}_0 + \mathbf{n} = \mathbf{H}\mathbf{s} + \mathbf{n}$$

$$(M \times K) \text{ system matrix : } [\mathbf{H}]_{m,\mathbf{k}} = \langle \eta_m, \beta_{\mathbf{k}} \rangle = \int_{\mathbb{R}^d} \eta_m(\mathbf{r}) \beta_{\mathbf{k}}(\mathbf{r}) d\mathbf{r}$$

## Example of basis functions

Shift-invariant representation:  $\beta_{\mathbf{k}}(\mathbf{x}) = \beta(\mathbf{x} - \mathbf{k})$

Separable generator:  $\beta(\mathbf{x}) = \prod_{n=1}^d \beta(x_n)$

### ■ Pixelated model

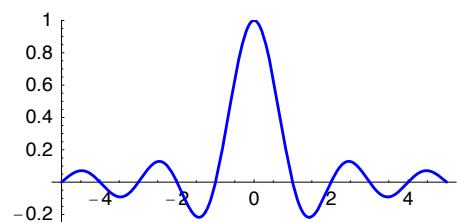
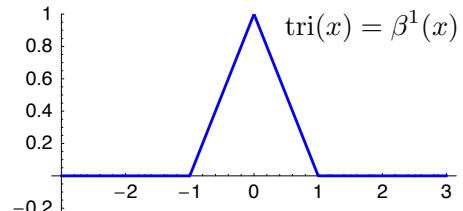
$$\beta(x) = \text{rect}(x)$$

### ■ Bilinear model

$$\beta(x) = (\text{rect} * \text{rect})(x) = \text{tri}(x)$$

### ■ Bandlimited representation

$$\beta(x) = \text{sinc}(x)$$



17

## Part 2:

### Classical image

### reconstruction



Discretized forward model:  $\mathbf{y} = \mathbf{H}\mathbf{s} + \mathbf{n}$

Inverse problem: How to efficiently recover  $\mathbf{s}$  from  $\mathbf{y}$  ?

18

# Vector calculus

- Scalar cost function  $J(\mathbf{v}) : \mathbb{R}^N \rightarrow \mathbb{R}$

- Vector differentiation:  $\frac{\partial J(\mathbf{v})}{\partial \mathbf{v}} = \begin{bmatrix} \frac{\partial J}{\partial v_1} \\ \vdots \\ \frac{\partial J}{\partial v_N} \end{bmatrix} = \nabla J(\mathbf{v}) \quad (\text{gradient})$

- Necessary condition for an unconstrained optimum (minimum or maximum)

$$\frac{\partial J(\mathbf{v})}{\partial \mathbf{v}} = 0 \quad (\text{also sufficient if } J(\mathbf{v}) \text{ is convex in } \mathbf{v})$$

- Useful identities

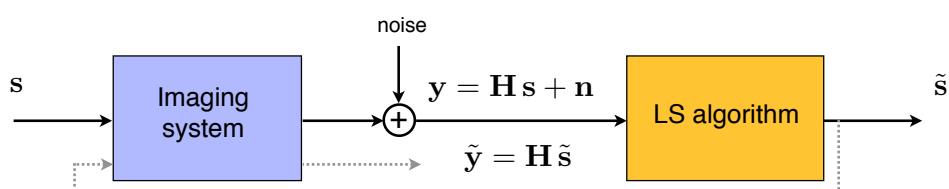
$$\frac{\partial}{\partial \mathbf{v}} (\mathbf{a}^T \mathbf{v}) = \frac{\partial}{\partial \mathbf{v}} (\mathbf{v}^T \mathbf{a}) = \mathbf{a}$$

$$\frac{\partial}{\partial \mathbf{v}} (\mathbf{v}^T \mathbf{A} \mathbf{v}) = (\mathbf{A} + \mathbf{A}^T) \cdot \mathbf{v}$$

$$\frac{\partial}{\partial \mathbf{v}} (\mathbf{v}^T \mathbf{A} \mathbf{v}) = 2\mathbf{A} \cdot \mathbf{v} \quad \text{if } \mathbf{A} \text{ is symmetric}$$

19

# Basic reconstruction: least-squares solution



- Least-squares fitting criterion:  $J_{\text{LS}}(\tilde{s}, \mathbf{y}) = \|\mathbf{y} - \mathbf{H}\tilde{s}\|^2$

$$\min_{\tilde{s}} \|\mathbf{y} - \tilde{\mathbf{y}}\|^2 = \min_s J_{\text{LS}}(s, \mathbf{y}) \quad (\text{maximum consistency with the data})$$

- Formal least-squares solution

$$J_{\text{LS}}(\mathbf{s}, \mathbf{y}) = \|\mathbf{y} - \mathbf{H}\mathbf{s}\|^2 = \|\mathbf{y}\|^2 + \mathbf{s}^T \mathbf{H}^T \mathbf{H} \mathbf{s} - 2\mathbf{y}^T \mathbf{H} \mathbf{s}$$

$$\frac{\partial J_{\text{LS}}(\mathbf{s}, \mathbf{y})}{\partial \mathbf{s}} = 2\mathbf{H}^T \mathbf{H} \mathbf{s} - 2\mathbf{H}^T \mathbf{y}$$

- Backprojection (poor quality)

OK if  $\mathbf{H}$  is unitary  $\Leftrightarrow$

## Basic limitations

- 1) Inherent noise amplification
- 2) Difficulty to invert  $\mathbf{H}$  (too large or non-square)
- 3) All interesting inverse problems are **ill-posed**

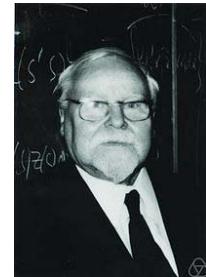
## Linear inverse problems (20th century theory)

- Dealing with **ill-posed problems**: Tikhonov **regularization**

$\mathcal{R}(s) = \|Ls\|_2^2$ : regularization (or smoothness) functional

$L$ : regularization operator (i.e., Gradient)

$$\min_s \mathcal{R}(s) \quad \text{subject to} \quad \|y - Hs\|_2^2 \leq \sigma^2$$



Andrey N. Tikhonov (1906-1993)

$$s^* = \arg \min_s \underbrace{\|y - Hs\|_2^2}_{\text{data consistency}} + \underbrace{\lambda \|Ls\|_2^2}_{\text{regularization}}$$

Formal linear solution:  $s = (\mathbf{H}^T \mathbf{H} + \lambda \mathbf{L}^T \mathbf{L})^{-1} \mathbf{H}^T \mathbf{y} = \mathbf{R}_\lambda \cdot \mathbf{y}$

Interpretation: “**filtered**” backprojection

21

## Statistical formulation (20th century)

- Linear measurement model:  $y = Hs + n$

$n$  : additive white Gaussian noise (i. i. d.)

$s$  : realization of Gaussian process with zero-mean  
and covariance matrix  $\mathbb{E}\{s \cdot s^T\} = C_s$



Norbert Wiener (1894-1964)

- Wiener (LMMSE) solution = Gauss MMSE = Gauss MAP

$$s_{MAP} = \arg \min_s \underbrace{\frac{1}{\sigma^2} \|y - Hs\|_2^2}_{\text{Data Log likelihood}} + \underbrace{\|C_s^{-1/2} s\|_2^2}_{\text{Gaussian prior likelihood}}$$

$$\Updownarrow \quad \mathbf{L} = \mathbf{C}_s^{-1/2} : \text{Whitening filter}$$

- Quadratic regularization (Tikhonov)

$$s_{Tik} = \arg \min_s (\|y - Hs\|_2^2 + \lambda \mathcal{R}(s)) \quad \text{with} \quad \mathcal{R}(s) = \|Ls\|_2^2$$

$$\text{Linear solution} : s = (\mathbf{H}^T \mathbf{H} + \lambda \mathbf{L}^T \mathbf{L})^{-1} \mathbf{H}^T \mathbf{y} = \mathbf{R}_\lambda \cdot \mathbf{y}$$

22

## Iterative reconstruction algorithm

- Generic minimization problem:  $\mathbf{s}_{\text{opt}} = \arg \min_{\mathbf{s}} J(\mathbf{s}, \mathbf{y})$

- Steepest-descent solution

$$\mathbf{s}^{(k+1)} = \mathbf{s}^{(k)} - \gamma \nabla J(\mathbf{s}^{(k)}, \mathbf{y})$$

- Iterative constrained least-squares reconstruction

$$J_{\text{Tik}}(\mathbf{s}, \mathbf{y}) = \frac{1}{2} \|\mathbf{y} - \mathbf{H}\mathbf{s}\|^2 + \frac{\lambda}{2} \|\mathbf{L}\mathbf{s}\|^2$$

Gradient:  $\frac{\partial J_{\text{Tik}}(\mathbf{s}, \mathbf{y})}{\partial \mathbf{s}} = -\mathbf{s}_0 + (\mathbf{H}^T \mathbf{H} + \lambda \mathbf{L}^T \mathbf{L})\mathbf{s}$  with  $\mathbf{s}_0 = \mathbf{H}^T \mathbf{y}$

Steepest-descent algorithm

$$\mathbf{s}^{(k+1)} = \mathbf{s}^{(k)} + \gamma (\mathbf{s}_0 - (\mathbf{H}^T \mathbf{H} + \lambda \mathbf{L}^T \mathbf{L})\tilde{\mathbf{s}}^{(k)})$$

Positivity constraint (IC):  $[\tilde{\mathbf{s}}^{(k+1)}]_i = \begin{cases} 0, & [\mathbf{s}^{(k+1)}]_i < 0 \\ [\mathbf{s}^{(k+1)}]_i, & \text{otherwise.} \end{cases}$  (projection on convex set)

23

## Iterative deconvolution: unregularized case



Degraded image:  
Gaussian blur + additive noise



van Cittert animation



Ground truth

24

## Effect of regularization parameter



Degraded image:  
Gaussian blur + additive noise



not enough:  $\lambda=0.02$



not enough:  $\lambda=0.2$



Optimal regularization:  $\lambda=2$



too much:  $\lambda=20$



too much:  $\lambda=200$

*Unser: Image processing*

9-25

## Selecting the regularization operator

### ■ Translation, rotation and scale-invariant operators

- Laplacian:  $\Delta s = (\nabla^T \nabla)s \longleftrightarrow -\|\omega\|^2 \hat{s}(\omega)$

- Modulus of gradient:  $|\nabla s|$

- Fractional Laplacian:  $(-\Delta)^{\frac{\gamma}{2}} \longleftrightarrow \|\omega\|^\gamma \hat{s}(\omega)$

### ■ TRS-invariant regularization functional

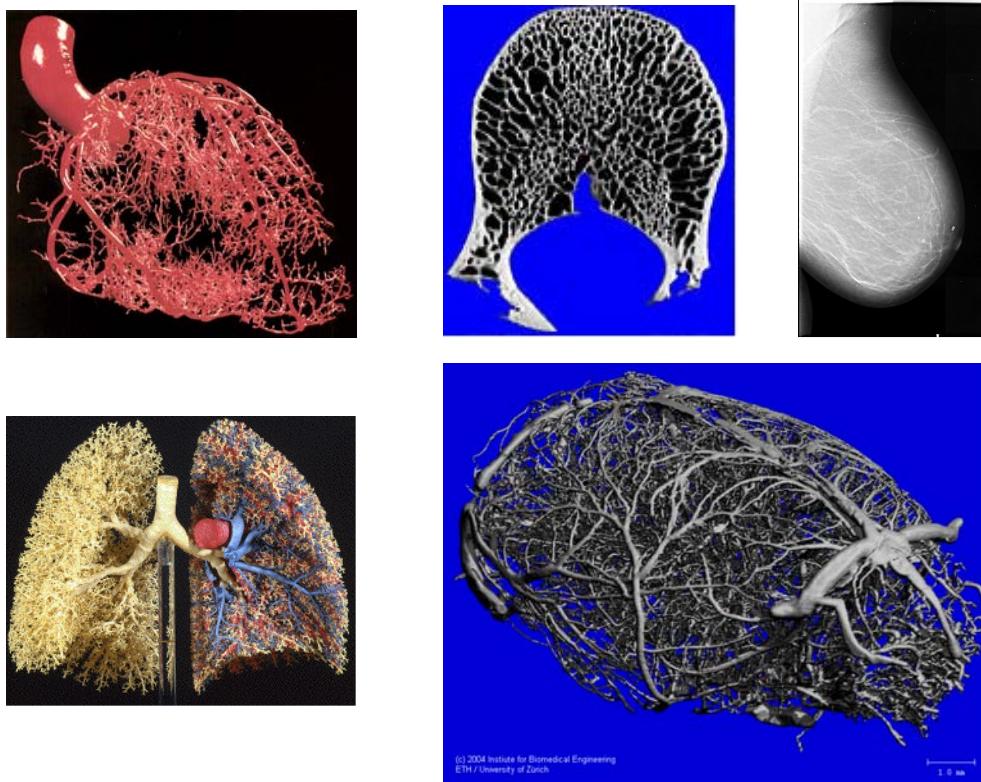
$$\|\nabla s\|_{L_2(\mathbb{R}^d)}^2 = \|(-\Delta)^{\frac{1}{2}} s\|_{L_2(\mathbb{R}^d)}^2 \Rightarrow \mathbf{L}: \text{discrete version of gradient}$$

### ■ Fractional Brownian motion field

- Statistical decoupling/whitening:  $(-\Delta)^{\frac{\gamma}{2}} s = w \longleftrightarrow \frac{1}{|\omega|^\gamma}$  spectral decay

# Relevance of self-similarity for bio-imaging

## ■ Fractals and physiology



27

# Designing fast reconstruction algorithms

Normal matrix:  $\mathbf{A} = \mathbf{H}^T \mathbf{H}$  (symmetric)

Formal linear solution:  $\mathbf{s} = (\mathbf{A} + \lambda \mathbf{L}^T \mathbf{L})^{-1} \mathbf{H}^T \mathbf{y} = \mathbf{R}_\lambda \cdot \mathbf{y}$

Generic form of the iterator:  $\mathbf{s}^{(k+1)} = \mathbf{s}^{(k)} + \gamma (\mathbf{s}_0 - (\mathbf{A} + \lambda \mathbf{L}^T \mathbf{L}) \mathbf{s}^{(k)})$

## ■ Recognizing structured matrices

- $\mathbf{L}$ : convolution matrix  $\Rightarrow \mathbf{L}^T \mathbf{L}$ : symmetric convolution matrix
- $\mathbf{L}, \mathbf{A}$ : convolution matrices  $\Rightarrow (\mathbf{A} + \lambda \mathbf{L}^T \mathbf{L})$ : symmetric convolution matrix

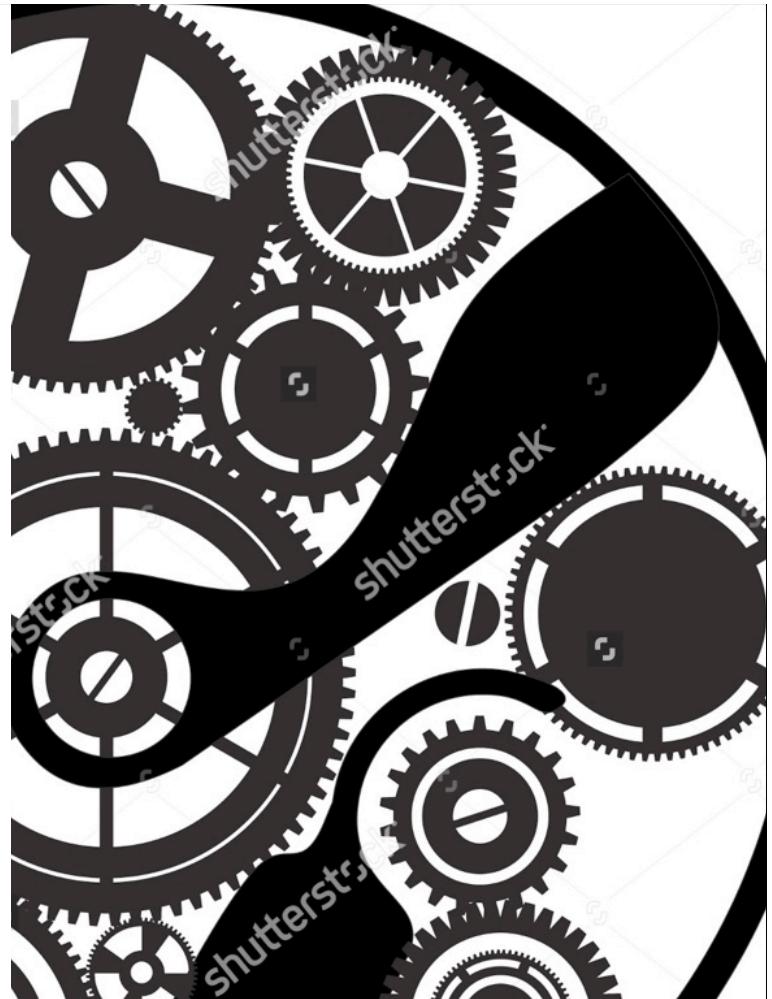
## ■ Fast implementation

- Diagonalization of convolution matrices  $\Rightarrow$  FFT-based implementation
- Applicable to:
  - deconvolution microscopy (**Wiener filter**)
  - parallel rays computer tomography (**FBP**)
  - MRI, including **non-uniform sampling** of  $k$ -space

28

# Part 3:

## Modern image reconstruction



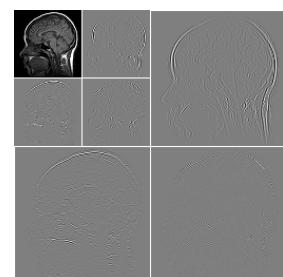
### Linear inverse problems: The sparsity (r)evolution

(20th Century)  $p = 2 \longrightarrow 1$  (21st Century)

$$\mathbf{s}_{\text{rec}} = \arg \min_{\mathbf{s}} (\|\mathbf{y} - \mathbf{Hs}\|_2^2 + \lambda \mathcal{R}(\mathbf{s}))$$

#### ■ Non-quadratic regularization regularization

$$\mathcal{R}(\mathbf{s}) = \|\mathbf{Ls}\|_{\ell_2}^2 \longrightarrow \|\mathbf{Ls}\|_{\ell_p}^p \longrightarrow \|\mathbf{Ls}\|_{\ell_1}$$



#### ■ Total variation (Rudin-Osher, 1992)

$$\mathcal{R}(\mathbf{s}) = \|\mathbf{Ls}\|_{\ell_1} \text{ with } \mathbf{L}: \text{gradient}$$

#### ■ Wavelet-domain regularization (Figueiredo et al., Daubechies et al. 2004)

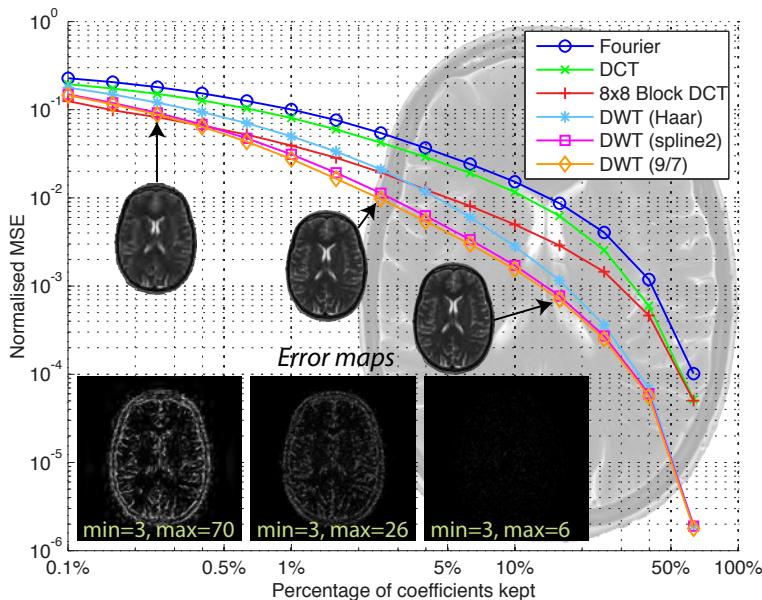
$\mathbf{v} = \mathbf{W}^{-1}\mathbf{s}$ : wavelet expansion of  $\mathbf{s}$  (typically, sparse)

$$\mathcal{R}(\mathbf{s}) = \|\mathbf{v}\|_{\ell_1}$$

#### ■ Compressed sensing/sampling (Candes-Romberg-Tao; Donoho, 2006)

# Sparsifying transforms

Biomedical images are well described by few basis coefficients



Prior = sparse representation

$$\mathcal{R}(\mathbf{s}) = \lambda \|\mathbf{W}^T \mathbf{s}\|_1$$

Advantages:

- convex
- favors sparse solutions
- Fast: WFISTA

(Guerquin-Kern *IEEE TMI* 2011)

31

# Theory of compressive sensing

- Generalized sampling setting (after discretization)
  - Linear inverse problem:  $\mathbf{y} = \mathbf{Hs} + \mathbf{n}$
  - Sparse representation of signal:  $\mathbf{s} = \mathbf{Wx}$  with  $\|\mathbf{x}\|_0 = K \ll N_x$
  - $N_y \times N_x$  system matrix :  $\mathbf{A} = \mathbf{HW}$
- Formulation of ill-posed recovery problem when  $2K < N_y \ll N_x$

$$(P0) \quad \min_{\mathbf{x}} \|\mathbf{y} - \mathbf{Ax}\|_2^2 \quad \text{subject to} \quad \|\mathbf{x}\|_0 \leq K$$

## ■ Theoretical result

Under suitable conditions on  $\mathbf{A}$  (e.g., restricted isometry), the solution is unique and the recovery problem (P0) is equivalent to:

$$(P1) \quad \min_{\mathbf{x}} \|\mathbf{y} - \mathbf{Ax}\|_2^2 \quad \text{subject to} \quad \|\mathbf{x}\|_1 \leq C_1$$

[Donoho et al., 2005  
Candès-Tao, 2006, ...]

32

# Compressive sensing (CS) and $\ell_1$ minimization

$$\mathbf{y} = \mathbf{A} \mathbf{x} + \text{"noise"}$$

[Donoho et al., 2005  
Candès-Tao, 2006, ...]

Sparse representation of signal:  $\mathbf{s} = \mathbf{W}\mathbf{x}$  with  $\|\mathbf{x}\|_0 = K \ll N_x$

Equivalent  $N_y \times N_x$  **sensing matrix** :  $\mathbf{A} = \mathbf{H}\mathbf{W}$

- Constrained (synthesis) formulation of recovery problem

$$\min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \text{subject to} \quad \|\mathbf{y} - \mathbf{Ax}\|_2^2 \leq \sigma^2$$

33

# Classical regularized least-squares estimator

- Linear measurement model:  
 $y_m = \langle \mathbf{h}_m, \mathbf{x} \rangle + n[m], \quad m = 1, \dots, M$
- System matrix :  $\mathbf{H} = [\mathbf{h}_1 \cdots \mathbf{h}_M]^T \in \mathbb{R}^{N \times N}$

$$\mathbf{x}_{\text{LS}} = \arg \min_{\mathbf{x} \in \mathbb{R}^N} \|\mathbf{y} - \mathbf{Hx}\|_2^2 + \lambda \|\mathbf{x}\|_2^2$$

$$\Rightarrow \mathbf{x}_{\text{LS}} = (\mathbf{H}^T \mathbf{H} + \lambda \mathbf{I}_N)^{-1} \mathbf{H}^T \mathbf{y}$$

$$= \mathbf{H}^T \mathbf{a} = \sum_{m=1}^M a_m \mathbf{h}_m \quad \text{where} \quad \mathbf{a} = (\mathbf{H} \mathbf{H}^T + \lambda \mathbf{I}_M)^{-1} \mathbf{y}$$

Interpretation:  $\mathbf{x}_{\text{LS}} \in \text{span}\{\mathbf{h}_m\}_{m=1}^M$

Lemma

$$(\mathbf{H}^T \mathbf{H} + \lambda \mathbf{I}_N)^{-1} \mathbf{H}^T = \mathbf{H}^T (\mathbf{H} \mathbf{H}^T + \lambda \mathbf{I}_M)^{-1}$$

34

## Generalization: constrained $\ell_2$ minimization

- Discrete signal to reconstruct:  $x = (x[n])_{n \in \mathbb{Z}}$
- Sensing operator  $H : \ell_2(\mathbb{Z}) \rightarrow \mathbb{R}^M$   
 $x \mapsto \mathbf{z} = H\{x\} = (\langle x, h_1 \rangle, \dots, \langle x, h_M \rangle)$  with  $h_m \in \ell_2(\mathbb{Z})$
- Closed convex set in measurement space:  $\mathcal{C} \subset \mathbb{R}^M$

Example:  $\mathcal{C}_y = \{\mathbf{z} \in \mathbb{R}^M : \|\mathbf{y} - \mathbf{z}\|_2^2 \leq \sigma^2\}$

### Representer theorem for constrained $\ell_2$ minimization

$$(P2) \quad \min_{x \in \ell_2(\mathbb{Z})} \|x\|_{\ell_2}^2 \text{ s.t. } H\{x\} \in \mathcal{C}$$

The problem (P2) has a unique solution of the form

$$x_{\text{LS}} = \sum_{m=1}^M a_m h_m = H^*\{\mathbf{a}\}$$

with expansion coefficients  $\mathbf{a} = (a_1, \dots, a_M) \in \mathbb{R}^M$ .

(U.-Fageot-Gupta *IEEE Trans. Info. Theory*, Sept. 2016) 35

## Constrained $\ell_1$ minimization $\Rightarrow$ sparsifying effect

- Discrete signal to reconstruct:  $x = (x[n])_{n \in \mathbb{Z}}$
- Sensing operator  $H : \ell_1(\mathbb{Z}) \rightarrow \mathbb{R}^M$   
 $x \mapsto \mathbf{z} = H\{x\} = (\langle x, h_1 \rangle, \dots, \langle x, h_M \rangle)$  with  $h_m \in \ell_\infty(\mathbb{Z})$
- Closed convex set in measurement space:  $\mathcal{C} \subset \mathbb{R}^M$

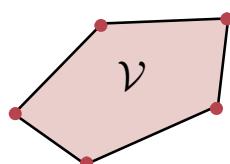
### Representer theorem for constrained $\ell_1$ minimization

$$(P1) \quad \mathcal{V} = \arg \min_{x \in \ell_1(\mathbb{Z})} \|x\|_{\ell_1} \text{ s.t. } H\{x\} \in \mathcal{C}$$

is convex, weak\*-compact with extreme points of the form

$$x_{\text{sparse}}[\cdot] = \sum_{k=1}^K a_k \delta[\cdot - n_k] \quad \text{with} \quad K = \|x_{\text{sparse}}\|_0 \leq M.$$

If CS condition is satisfied,  
then solution is unique

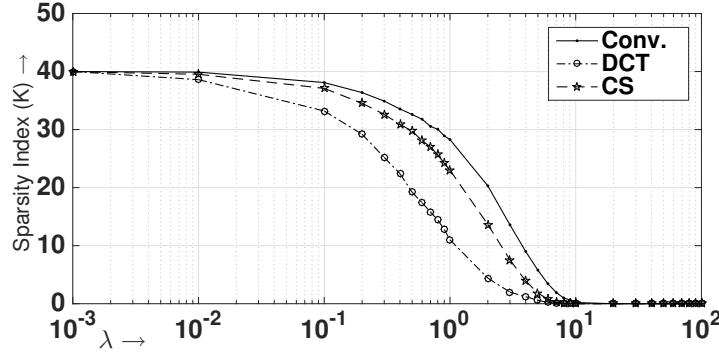


(U.-Fageot-Gupta *IEEE Trans. Info. Theory*, Sept. 2016)

## Controlling sparsity

Measurement model:  $y_m = \langle h_m, x \rangle + n[m], \quad m = 1, \dots, M$

$$x_{\text{sparse}} = \arg \min_{x \in \ell_1(\mathbb{Z})} \left( \sum_{m=1}^M |y_m - \langle h_m, x \rangle|^2 + \lambda \|x\|_{\ell_1} \right)$$



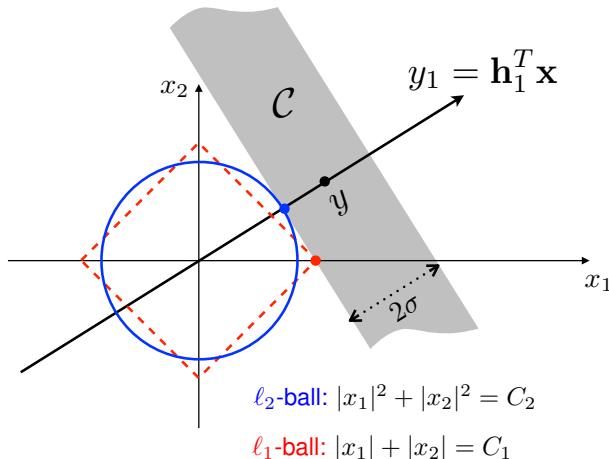
37

## Geometry of $\ell_2$ vs. $\ell_1$ minimization

- Prototypical inverse problem

$$\min_{\mathbf{x}} \{ \|\mathbf{y} - \mathbf{H}\mathbf{x}\|_{\ell_2}^2 + \lambda \|\mathbf{x}\|_{\ell_2}^2 \} \Leftrightarrow \min_{\mathbf{x}} \|\mathbf{x}\|_{\ell_2} \text{ subject to } \|\mathbf{y} - \mathbf{H}\mathbf{x}\|_{\ell_2}^2 \leq \sigma^2$$

$$\min_{\mathbf{x}} \{ \|\mathbf{y} - \mathbf{H}\mathbf{x}\|_{\ell_2}^2 + \lambda \|\mathbf{x}\|_{\ell_1} \} \Leftrightarrow \min_{\mathbf{x}} \|\mathbf{x}\|_{\ell_1} \text{ subject to } \|\mathbf{y} - \mathbf{H}\mathbf{x}\|_{\ell_2}^2 \leq \sigma^2$$



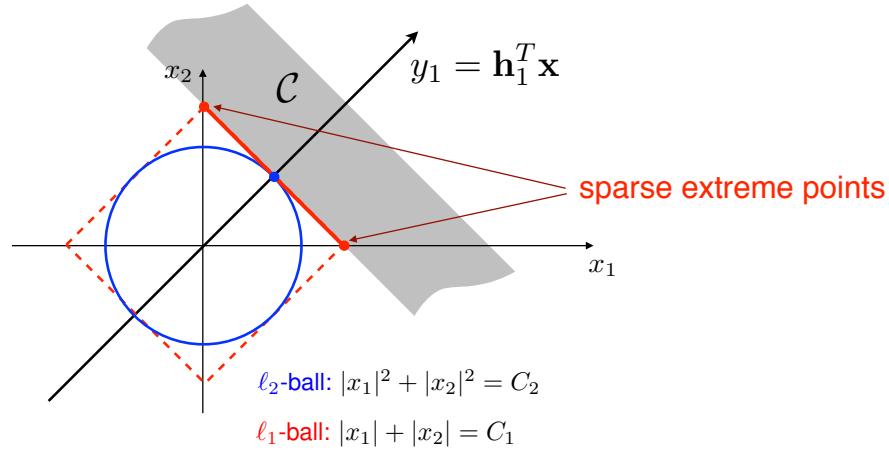
38

## Geometry of $\ell_2$ vs. $\ell_1$ minimization

- Prototypical inverse problem

$$\min_{\mathbf{x}} \{ \| \mathbf{y} - \mathbf{Hx} \|_{\ell_2}^2 + \lambda \| \mathbf{x} \|_{\ell_2}^2 \} \Leftrightarrow \min_{\mathbf{x}} \| \mathbf{x} \|_{\ell_2} \text{ subject to } \| \mathbf{y} - \mathbf{Hx} \|_{\ell_2}^2 \leq \sigma^2$$

$$\min_{\mathbf{x}} \{ \| \mathbf{y} - \mathbf{Hx} \|_{\ell_2}^2 + \lambda \| \mathbf{x} \|_{\ell_1} \} \Leftrightarrow \min_{\mathbf{x}} \| \mathbf{x} \|_{\ell_1} \text{ subject to } \| \mathbf{y} - \mathbf{Hx} \|_{\ell_2}^2 \leq \sigma^2$$

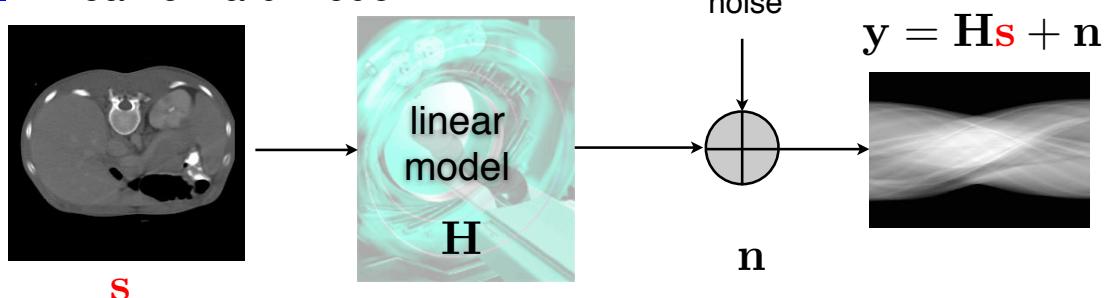


Configuration for **non-unique**  $\ell_1$  solution

39

## Variational-MAP formulation of inverse problem

- Linear forward model



- Reconstruction as an optimization problem

$$\mathbf{s}_{\text{rec}} = \arg \min \underbrace{\| \mathbf{y} - \mathbf{Hs} \|_2^2}_{\text{data consistency}} + \underbrace{\lambda \| \mathbf{Ls} \|_p^p}_{\text{regularization}}, \quad p = 1, 2$$

$- \log \text{Prob}(\mathbf{s})$  : prior likelihood

40

# Discretization of reconstruction problem

Spline-like reconstruction model:  $s(\mathbf{r}) = \sum_{\mathbf{k} \in \Omega} s[\mathbf{k}] \beta_{\mathbf{k}}(\mathbf{r}) \longleftrightarrow \mathbf{s} = (s[\mathbf{k}])_{\mathbf{k} \in \Omega}$

## ■ Statistical innovation model

$$\begin{array}{lcl} \mathbf{L}\mathbf{s} & = & w \\ \mathbf{s} & = & \mathbf{L}^{-1}w \end{array} \xrightarrow{\text{Discretization}} \mathbf{u} = \mathbf{L}\mathbf{s} \quad (\text{matrix notation})$$

$p_U$  is part of **infinitely divisible family**



## ■ Physical model: image formation and acquisition

$$y_m = \int_{\mathbb{R}^d} s(\mathbf{x}) \eta_m(\mathbf{x}) d\mathbf{x} + n[m] = \langle s, \eta_m \rangle + n[m], \quad (m = 1, \dots, M)$$

$$\mathbf{y} = \mathbf{y}_0 + \mathbf{n} = \mathbf{H}\mathbf{s} + \mathbf{n}$$

$\mathbf{n}$ : i.i.d. noise with pdf  $p_N$

41

# Posterior probability distribution

$$\begin{aligned} p_{S|Y}(\mathbf{s}|\mathbf{y}) &= \frac{p_{Y|S}(\mathbf{y}|\mathbf{s})p_S(\mathbf{s})}{p_Y(\mathbf{y})} = \frac{p_N(\mathbf{y} - \mathbf{H}\mathbf{s})p_S(\mathbf{s})}{p_Y(\mathbf{y})} && \text{(Bayes' rule)} \\ &= \frac{1}{Z}p_N(\mathbf{y} - \mathbf{H}\mathbf{s})p_S(\mathbf{s}) \end{aligned}$$

Statistical decoupling

$$\mathbf{u} = \mathbf{L}\mathbf{s} \quad \Rightarrow \quad p_S(\mathbf{s}) \propto p_U(\mathbf{L}\mathbf{s}) \approx \prod_{\mathbf{k} \in \Omega} p_U([\mathbf{L}\mathbf{s}]_{\mathbf{k}})$$

## ■ Additive white Gaussian noise scenario (AWGN)

$$p_{S|Y}(\mathbf{s}|\mathbf{y}) \propto \exp\left(-\frac{\|\mathbf{y} - \mathbf{H}\mathbf{s}\|^2}{2\sigma^2}\right) \prod_{\mathbf{k} \in \Omega} p_U([\mathbf{L}\mathbf{s}]_{\mathbf{k}})$$

... and then take the log and maximize ...

42

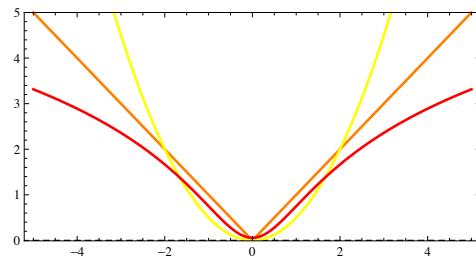
## General form of MAP estimator

$$\mathbf{s}_{\text{MAP}} = \operatorname{argmin} \left( \frac{1}{2} \|\mathbf{y} - \mathbf{Hs}\|_2^2 + \sigma^2 \sum_n \Phi_U([\mathbf{Ls}]_n) \right)$$

- Gaussian:  $p_U(x) = \frac{1}{\sqrt{2\pi}\sigma_0} e^{-x^2/(2\sigma_0^2)}$   $\Rightarrow \Phi_U(x) = \frac{1}{2\sigma_0^2}x^2 + C_1$
- Laplace:  $p_U(x) = \frac{\lambda}{2} e^{-\lambda|x|}$   $\Rightarrow \Phi_U(x) = \lambda|x| + C_2$
- Student:  $p_U(x) = \frac{1}{B(r, \frac{1}{2})} \left( \frac{1}{x^2 + 1} \right)^{r+\frac{1}{2}}$   $\Rightarrow \Phi_U(x) = \left( r + \frac{1}{2} \right) \log(1 + x^2) + C_3$

Sparser  
↓

Potential:  $\Phi_U(x) = -\log p_U(x)$

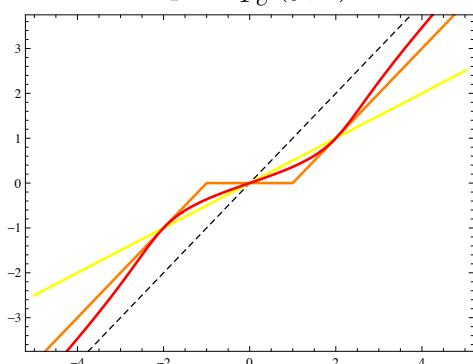


43

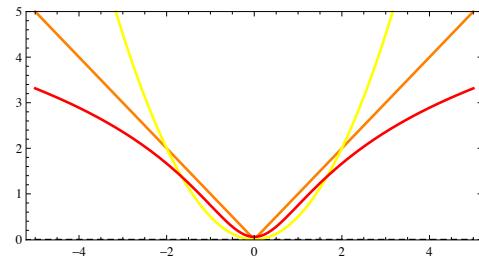
## Proximal operator: pointwise denoiser

$$\operatorname{prox}_{\Phi_U}(y; \sigma^2) = \arg \min_{u \in \mathbb{R}} \frac{1}{2} |y - u|^2 + \sigma^2 \Phi_U(u)$$

$$\tilde{u} = \operatorname{prox}_{\Phi_U}(y; 1)$$



$$\sigma^2 \Phi_U(u)$$



- linear attenuation  $\ell_2$  minimization
- soft-threshold  $\ell_1$  minimization
- shrinkage function  $\approx \ell_p$  relaxation for  $p \rightarrow 0$

44

# Maximum a posteriori (MAP) estimation

- Constrained optimization formulation

Auxiliary **innovation** variable:  $\mathbf{u} = \mathbf{L}\mathbf{s}$

$$\mathbf{s}_{\text{MAP}} = \arg \min_{\mathbf{s} \in \mathbb{R}^K} \left( \frac{1}{2} \|\mathbf{y} - \mathbf{H}\mathbf{s}\|_2^2 + \sigma^2 \sum_n \Phi_U([\mathbf{u}]_n) \right) \text{ subject to } \mathbf{u} = \mathbf{L}\mathbf{s}$$

- Augmented Lagrangian method

Quadratic penalty term:  $\frac{\mu}{2} \|\mathbf{L}\mathbf{s} - \mathbf{u}\|_2^2$

Lagrange multiplier vector:  $\boldsymbol{\alpha}$

$$\mathcal{L}_A(\mathbf{s}, \mathbf{u}, \boldsymbol{\alpha}) = \frac{1}{2} \|\mathbf{y} - \mathbf{H}\mathbf{s}\|_2^2 + \sigma^2 \sum_n \Phi_U([\mathbf{u}]_n) + \boldsymbol{\alpha}^T (\mathbf{L}\mathbf{s} - \mathbf{u}) + \frac{\mu}{2} \|\mathbf{L}\mathbf{s} - \mathbf{u}\|_2^2$$

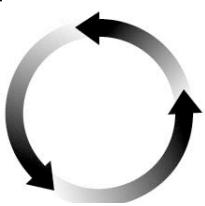
(Bostan et al. *IEEE TIP* 2013)

45

## Alternating direction method of multipliers (ADMM)

$$\mathcal{L}_A(\mathbf{s}, \mathbf{u}, \boldsymbol{\alpha}) = \frac{1}{2} \|\mathbf{y} - \mathbf{H}\mathbf{s}\|_2^2 + \sigma^2 \sum_n \Phi_U([\mathbf{u}]_n) + \boldsymbol{\alpha}^T (\mathbf{L}\mathbf{s} - \mathbf{u}) + \frac{\mu}{2} \|\mathbf{L}\mathbf{s} - \mathbf{u}\|_2^2$$

Sequential minimization



$$\mathbf{s}^{k+1} \leftarrow \arg \min_{\mathbf{s} \in \mathbb{R}^N} \mathcal{L}_A(\mathbf{s}, \mathbf{u}^k, \boldsymbol{\alpha}^k)$$

$$\boldsymbol{\alpha}^{k+1} = \boldsymbol{\alpha}^k + \mu (\mathbf{L}\mathbf{s}^{k+1} - \mathbf{u}^k)$$

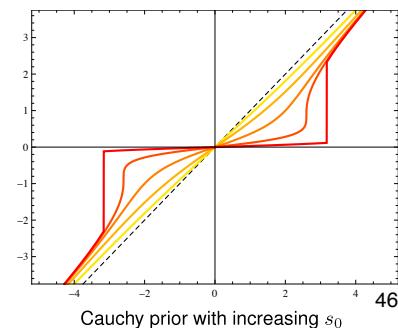
$$\mathbf{u}^{k+1} \leftarrow \arg \min_{\mathbf{u} \in \mathbb{R}^N} \mathcal{L}_A(\mathbf{s}^{k+1}, \mathbf{u}, \boldsymbol{\alpha}^{k+1})$$

**Linear inverse problem:**  $\mathbf{s}^{k+1} = (\mathbf{H}^T \mathbf{H} + \mu \mathbf{L}^T \mathbf{L})^{-1} (\mathbf{H}^T \mathbf{y} + \mathbf{z}^{k+1})$   
 with  $\mathbf{z}^{k+1} = \mathbf{L}^T (\mu \mathbf{u}^k - \boldsymbol{\alpha}^k)$

**Nonlinear denoising:**  $\mathbf{u}^{k+1} = \text{prox}_{\Phi_U} (\mathbf{L}\mathbf{s}^{k+1} + \frac{1}{\mu} \boldsymbol{\alpha}^{k+1}; \frac{\sigma^2}{\mu})$

- Proximal operator tailored to stochastic model

$$\text{prox}_{\Phi_U}(y; \lambda) = \arg \min_u \frac{1}{2} |y - u|^2 + \lambda \Phi_U(u)$$

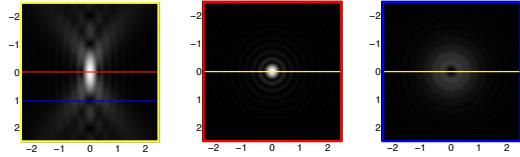


46

# Deconvolution of fluorescence micrographs

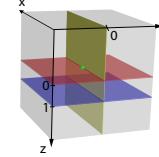
## ■ Physical model of a diffraction-limited microscope

$$g(x, y, z) = (h_{3D} * s)(x, y, z)$$



3-D point spread function (PSF)

$$h_{3D}(x, y, z) = I_0 \left| p_\lambda \left( \frac{x}{M}, \frac{y}{M}, \frac{z}{M^2} \right) \right|^2$$



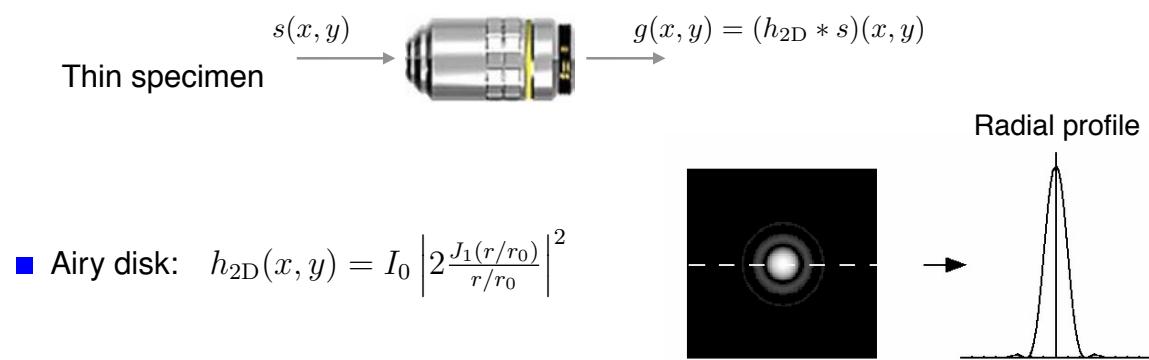
$$p_\lambda(x, y, z) = \int_{\mathbb{R}^2} P(\omega_1, \omega_2) \exp \left( j2\pi z \frac{\omega_1^2 + \omega_2^2}{2\lambda f_0^2} \right) \exp \left( -j2\pi \frac{x\omega_1 + y\omega_2}{\lambda f_0} \right) d\omega_1 d\omega_2$$

Optical parameters

- $\lambda$ : wavelength (emission)
- $M$ : magnification factor
- $f_0$ : focal length
- $P(\omega_1, \omega_2) = \mathbb{1}_{\|\omega\| < R_0}$ : pupil function
- $\text{NA} = n \sin \theta = R_0/f_0$ : numerical aperture

47

## 2-D convolution model



## ■ Modulation transfer function

$$\hat{h}_{2D}(\omega) = \begin{cases} \frac{2}{\pi} \left( \arccos \left( \frac{\|\omega\|}{\omega_0} \right) - \frac{\|\omega\|}{\omega_0} \sqrt{1 - \left( \frac{\|\omega\|}{\omega_0} \right)^2} \right), & \text{for } 0 \leq \|\omega\| < \omega_0 \\ 0, & \text{otherwise} \end{cases}$$

$$\text{Cut-off frequency (Rayleigh): } \omega_0 = \frac{2R_0}{\lambda f_0} = \frac{\pi}{r_0} \approx \frac{2\text{NA}}{\lambda}$$

48

## 2-D deconvolution: numerical set-up

### ■ Discretization

$\omega_0 \leq \pi$  and representation in (separable) sinc basis  $\{\text{sinc}(\mathbf{x} - \mathbf{k})\}_{\mathbf{k} \in \mathbb{Z}^2}$

Analysis functions:  $\eta_{\mathbf{m}}(\mathbf{x}, \mathbf{y}) = h_{2D}(\mathbf{x} - \mathbf{m}_1, \mathbf{y} - \mathbf{m}_2)$

$$\begin{aligned} [\mathbf{H}]_{\mathbf{m}, \mathbf{k}} &= \langle \eta_{\mathbf{m}}, \text{sinc}(\cdot - \mathbf{k}) \rangle \\ &= \langle h_{2D}(\cdot - \mathbf{m}), \text{sinc}(\cdot - \mathbf{k}) \rangle \\ &= (\text{sinc} * h_{2D})(\mathbf{m} - \mathbf{k}) = h_{2D}(\mathbf{m} - \mathbf{k}). \end{aligned}$$

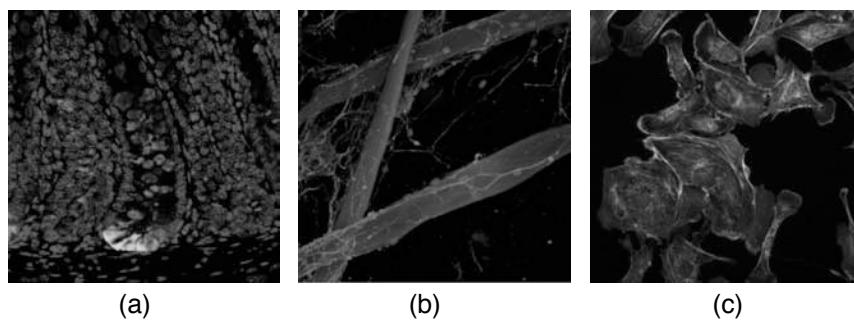
$\mathbf{H}$  and  $\mathbf{L}$ : convolution matrices diagonalized by discrete Fourier transform

### ■ Linear step of ADMM algorithm implemented using the FFT

$$\begin{aligned} \mathbf{s}^{k+1} &= (\mathbf{H}^T \mathbf{H} + \mu \mathbf{L}^T \mathbf{L})^{-1} (\mathbf{H}^T \mathbf{y} + \mathbf{z}^{k+1}) \\ \text{with } \mathbf{z}^{k+1} &= \mathbf{L}^T (\mu \mathbf{u}^k - \boldsymbol{\alpha}^k) \end{aligned}$$

49

## Deconvolution experiments



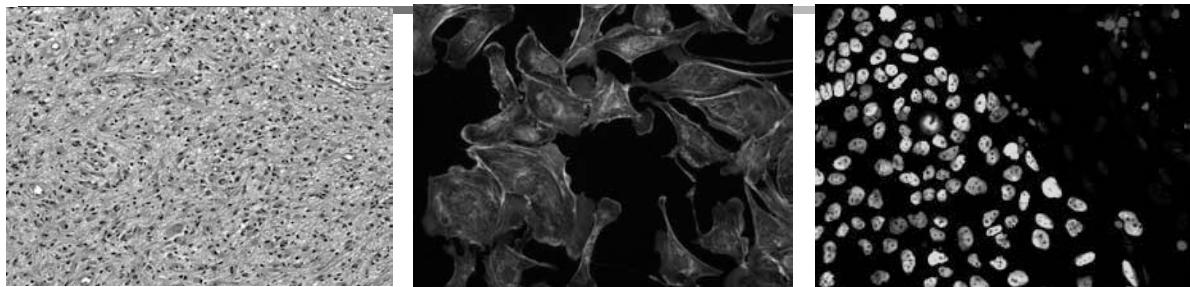
**Figure 10.3** Images used in deconvolution experiments. (a) Stem cells surrounded by goblet cells. (b) Nerve cells growing around fibers. (c) Artery cells.

**Table 10.2** Deconvolution performance of MAP estimators based on different prior distributions.

	BSNR (dB)	Estimation performance (SNR in dB)		
		Gaussian	Laplace	Student's
Stem cells	20	<b>14.43</b>	13.76	11.86
	30	<b>15.92</b>	15.77	13.15
	40	<b>18.11</b>	<b>18.11</b>	13.83
Nerve cells	20	13.86	<b>15.31</b>	14.01
	30	15.89	<b>18.18</b>	15.81
	40	18.58	<b>20.57</b>	16.92
Artery cells	20	14.86	<b>15.23</b>	13.48
	30	16.59	<b>17.21</b>	14.92
	40	18.68	<b>19.61</b>	15.94

50

## 2D deconvolution experiment



Astrocytes cells

bovine pulmonary artery cells

human embryonic stem cells

Disk shaped PSF (7x7)

L : gradient

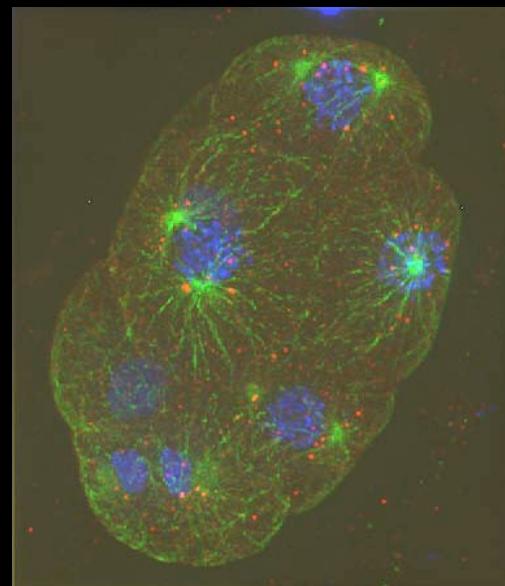
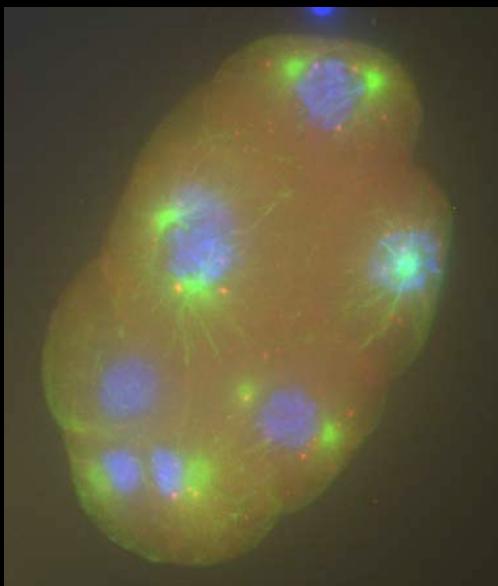
Deconvolution results in dB

Optimized parameters

	Gaussian Estimator	Laplace Estimator	Student's Estimator
Astrocytes cells	<b>12.18</b>	10.48	10.52
Pulmonary cells	16.90	<b>19.04</b>	18.34
Stem cells	15.81	20.19	<b>20.50</b>

51

## 3D deconvolution of widefield stack



Maximum intensity projections of  $384 \times 448 \times 260$  image stacks;

Leica DM 5500 widefield epifluorescence microscope with a  $63 \times$  oil-immersion objective;

C. elegans embryo labeled with Hoechst, Alexa488, Alexa568;

wavelet regularization (Haar), 3 decomposition levels for X-Y, 2 decomposition levels for Z.

(Vonesch-U., IEEE TIP 2009)

# Magnetic resonance imaging (MRI)

- Physical image formation model (noise-free)

$$\hat{s}(\omega_m) = \int_{\mathbb{R}^2} s(r) e^{-j\langle \omega_m, r \rangle} dr \quad (\text{sampling of Fourier transform})$$

Equivalent analysis function:  $\eta_m(r) = e^{-j\langle \omega_m, r \rangle}$

- Discretization in separable sinc basis

$$\begin{aligned} [\mathbf{H}]_{m,n} &= \langle \eta_m, \text{sinc}(\cdot - n) \rangle \\ &= \langle e^{-j\langle \omega_m, \cdot \rangle}, \text{sinc}(\cdot - n) \rangle = e^{-j\langle \omega_m, n \rangle} \end{aligned}$$

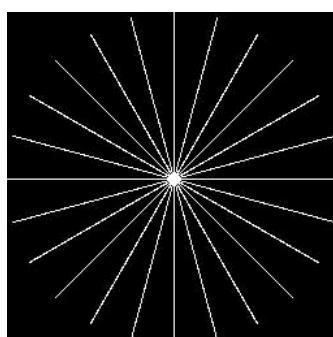
Property:  $\mathbf{H}^T \mathbf{H}$  is circulant (FFT-based implementation)

53

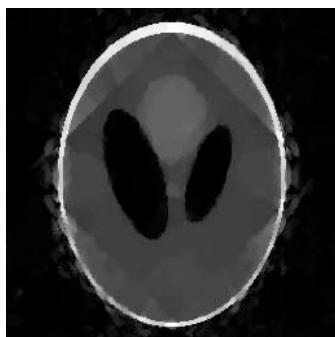
## MRI: Shepp-Logan phantom



Original SL Phantom



Fourier Sampling Pattern  
12 Angles



Laplace prior (TV)

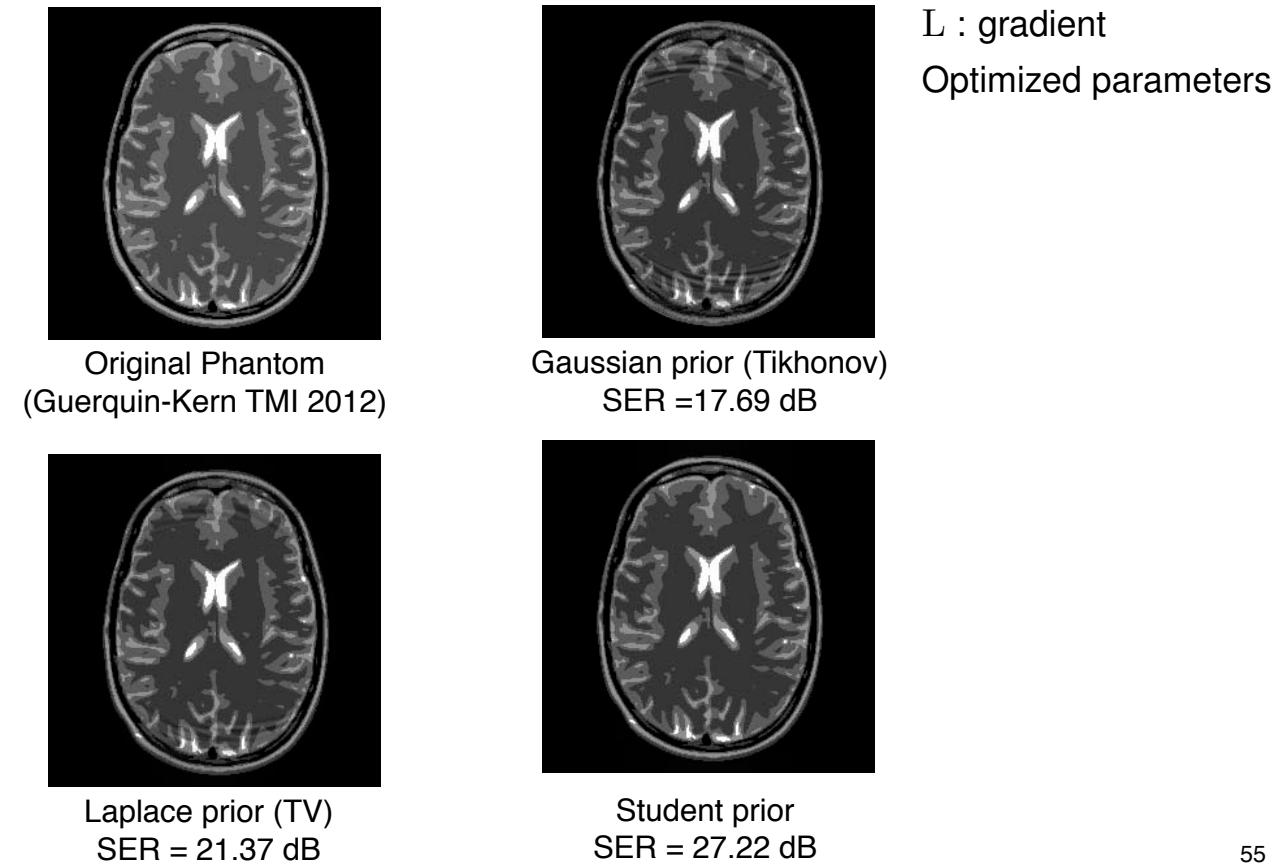


Student prior (log)

$L$  : gradient  
Optimized parameters

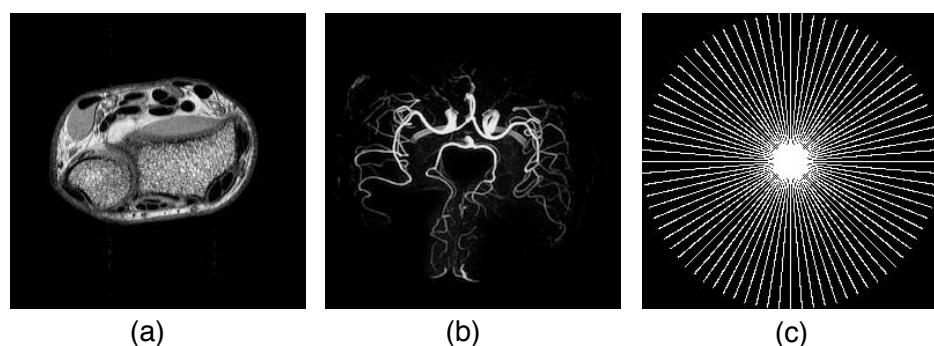
54

## MRI phantom: Spiral sampling in k-space



55

## MRI reconstruction experiments



**Figure 10.4** Data used in MR reconstruction experiments. (a) Cross section of a wrist. (b) Angiography image. (c) k-space sampling pattern along 40 radial lines.

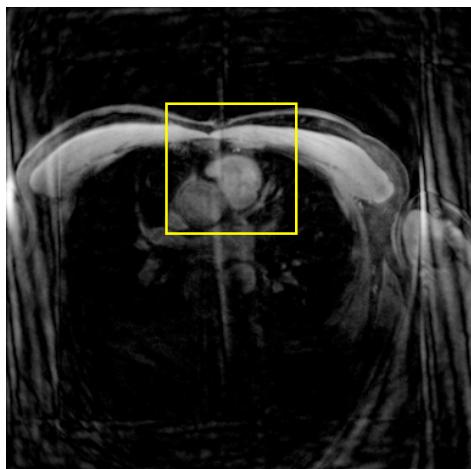
**Table 10.3** MR reconstruction performance of MAP estimators based on different prior distributions.

	Radial lines	Estimation performance (SNR in dB)		
		Gaussian	Laplace	Student's
Wrist	20	8.82	<b>11.8</b>	5.97
	40	11.30	<b>14.69</b>	13.81
Angiogram	20	4.30	9.01	<b>9.40</b>
	40	6.31	14.48	<b>14.97</b>

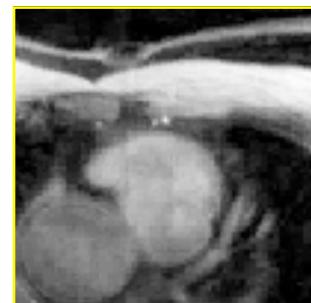
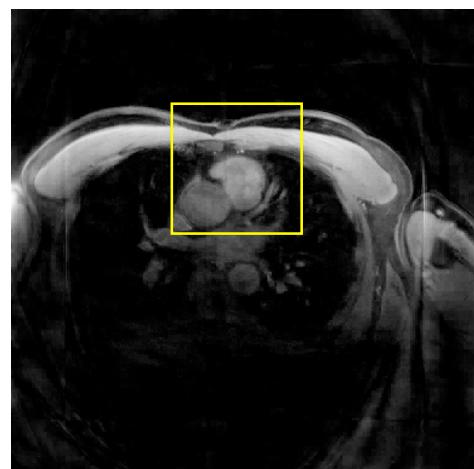
56

# ISMRM reconstruction challenge

$L_2$  regularization (Laplacian)



$\ell_1$  wavelet regularization



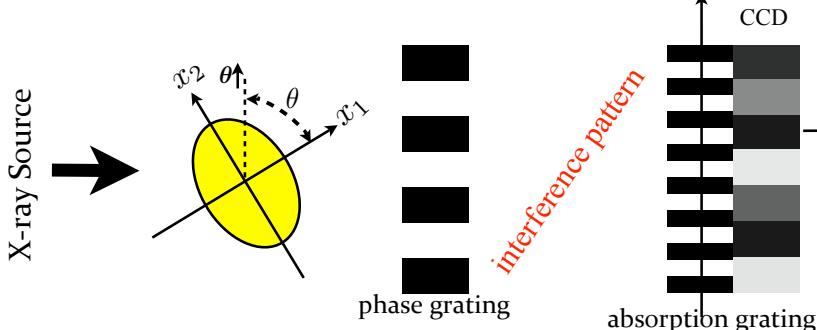
(Guerquin-Kern *IEEE TMI* 2011)

57

## Differential phase-contrast tomography



Paul Scherrer Institute (PSI), Villigen



(Pfeiffer, *Nature* 2006)

Mathematical model

$$y(t, \theta) = \frac{\partial}{\partial t} R_\theta \{s\}(t)$$



$$\mathbf{y} = \mathbf{H} \mathbf{s}$$

$$[\mathbf{H}]_{(i,j),\mathbf{k}} = \frac{\partial}{\partial t} P_{\theta_j} \beta_{\mathbf{k}}(t_j)$$

58

# Properties of Radon transform

- Projected translation invariance

$$R_\theta\{\varphi(\cdot - \mathbf{x}_0)\}(t) = R_\theta\{\varphi\}(t - \langle \mathbf{x}_0, \boldsymbol{\theta} \rangle)$$

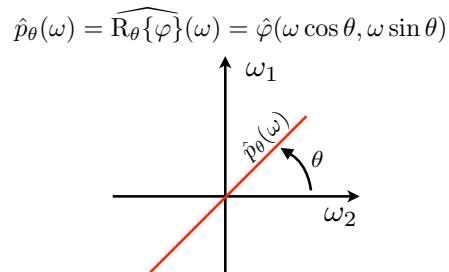


- Pseudo-distributivity with respect to convolution

$$R_\theta\{\varphi_1 * \varphi_2\}(t) = (R_\theta\{\varphi_1\} * R_\theta\{\varphi_2\})(t)$$

- Fourier central-slice theorem

$$\int_{\mathbb{R}} R_\theta\{\varphi\}(t) e^{-j\omega t} dt = \hat{\varphi}(\boldsymbol{\omega})|_{\boldsymbol{\omega}=\omega\boldsymbol{\theta}}$$



**Proposition:** Consider the separable function  $\varphi(\mathbf{x}) = \varphi_1(x)\varphi_2(y)$ . Then,

$$R_\theta\{\varphi(\cdot - \mathbf{x}_0)\}(t) = \varphi_\theta(t - t_0)$$

where  $t_0 = \langle \mathbf{x}_0, \boldsymbol{\theta} \rangle$  and

$$\varphi_\theta(t) = \left( \frac{1}{|\cos \theta|} \varphi_1\left(\frac{\cdot}{\cos \theta}\right) * \frac{1}{|\sin \theta|} \varphi_2\left(\frac{\cdot}{\sin \theta}\right) \right)(t).$$

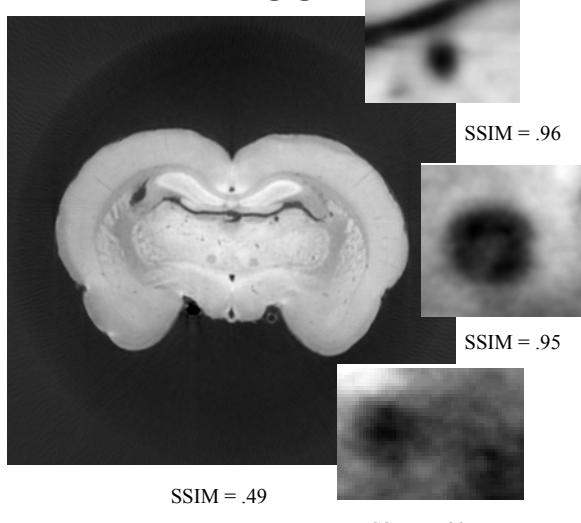
59

# Reducing the numbers of views

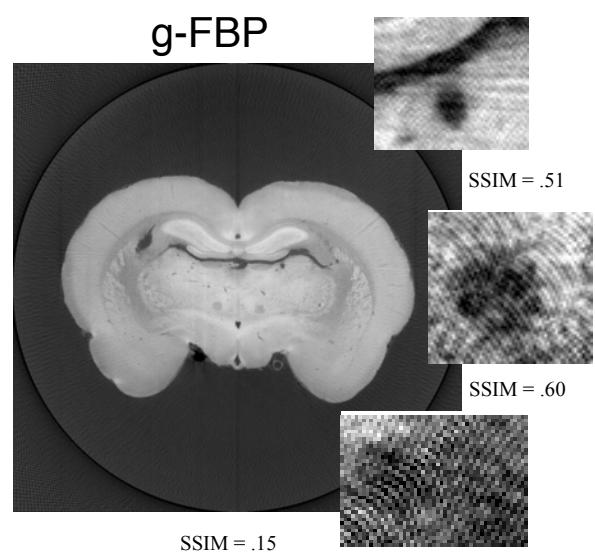


Rat brain reconstruction with 181 projections

ADMM-PCG



g-FBP



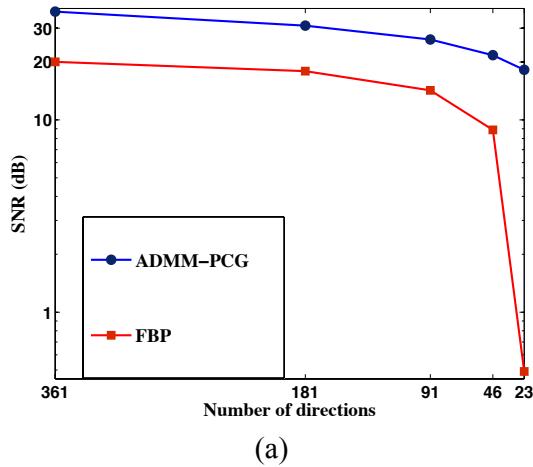
Collaboration: Prof. Marco Stampanoni, TOMCAT PSI / ETHZ

(Nichian et al. *Optics Express* 2013)

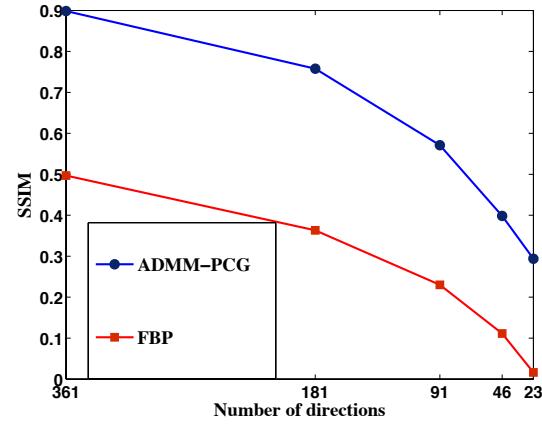
60

# Performance evaluation

Goldstandard: high-quality iterative reconstruction with 721 views



(a)



(b)

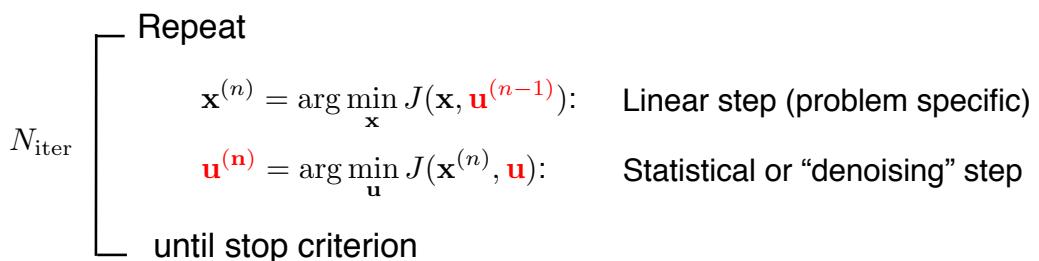
⇒ Reduction of acquisition time by a factor 10 (or more) ?

61

$$\begin{array}{c}
 \text{Physical model} \quad \downarrow \\
 J(\mathbf{x}, \mathbf{u}) = \underbrace{\frac{1}{2} \|\mathbf{y} - \mathbf{Hx}\|_2^2}_{\text{consistency}}
 \end{array}
 \quad +
 \quad \underbrace{\lambda R(\mathbf{u})}_{\text{prior constraints}} \quad + \quad \mu \|\mathbf{Lx} - \mathbf{u}\|_2^2$$

*algorithmic coupling*

**Schematic structure of reconstruction algorithm:**



## Inverse problems in imaging: Current status

- **Higher reconstruction quality:** Sparsity-promoting schemes almost systematically outperform the classical linear reconstruction methods in MRI, x-ray tomography, deconvolution microscopy, etc... (Lustig et al. 2007)
  - **Faster imaging, reduced radiation exposure:** Reconstruction from a lesser number of measurements supported by **compressed sensing**.  
(Candes-Romberg-Tao; Donoho, 2006)
  - **Increased complexity:** Resolution of linear inverse problems using  $\ell_1$  regularization requires more sophisticated algorithms (iterative and non-linear); efficient solutions (FISTA, ADMM) have emerged during the past decade.  
(Chambolle 2004; Figueiredo 2004; Beck-Teboule 2009; Boyd 2011)
- Outstanding research issues
- Beyond  $\ell_1$  and TV: Connection with **statistical modeling & learning**
  - Beyond matrix algebra: **Continuous-domain** formulation

63

Part 4:



Short guess about the future:  
The (deep) learning revolution (??)

64

# Learning within the current paradigm

- Data-driven tuning of parameters:  $\lambda$ , calibration of forward model  
Semi-blind methods, sequential optimization

- Improved decoupling/representation of the signal

Data-driven **dictionary learning**  
(based of sparsity or statistics/ICA)  $\Rightarrow$  “optimal”  $L$

(Elad 2006, Ravishankar 2011, Mairal 2012)

- Learning of non-linearities / Proximal operators  
CNN-type parametrization, backpropagation

$\Rightarrow$  “optimal” potential  $\Phi$

(Chen-Pock 2015-2016, Kamilov 2016)

65

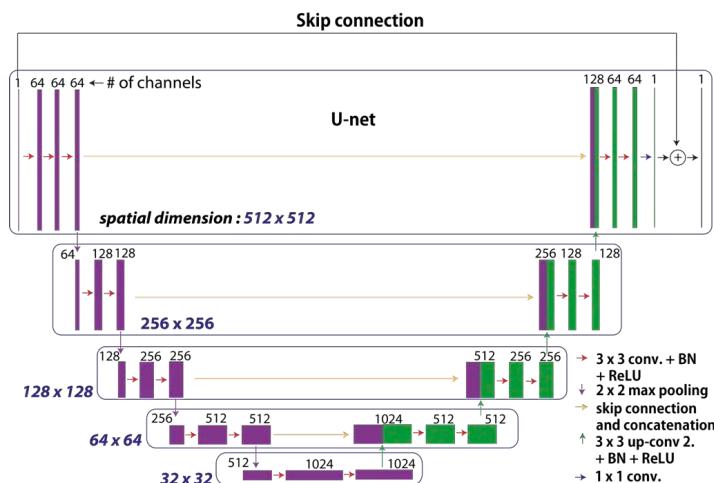
## Recent appearance of Deep Conv Neural Nets

(Jin et al. 2016; Chen et al. 2017; ... )

- CT reconstruction based on Deep ConvNets

- Input: Sparse view FBP reconstruction
- Training: Set of 500 high-quality full-view CT reconstructions
- Architecture: U-Net with skip connection

(Jin et al., arXiv:1611.03679)



66

**CT data**

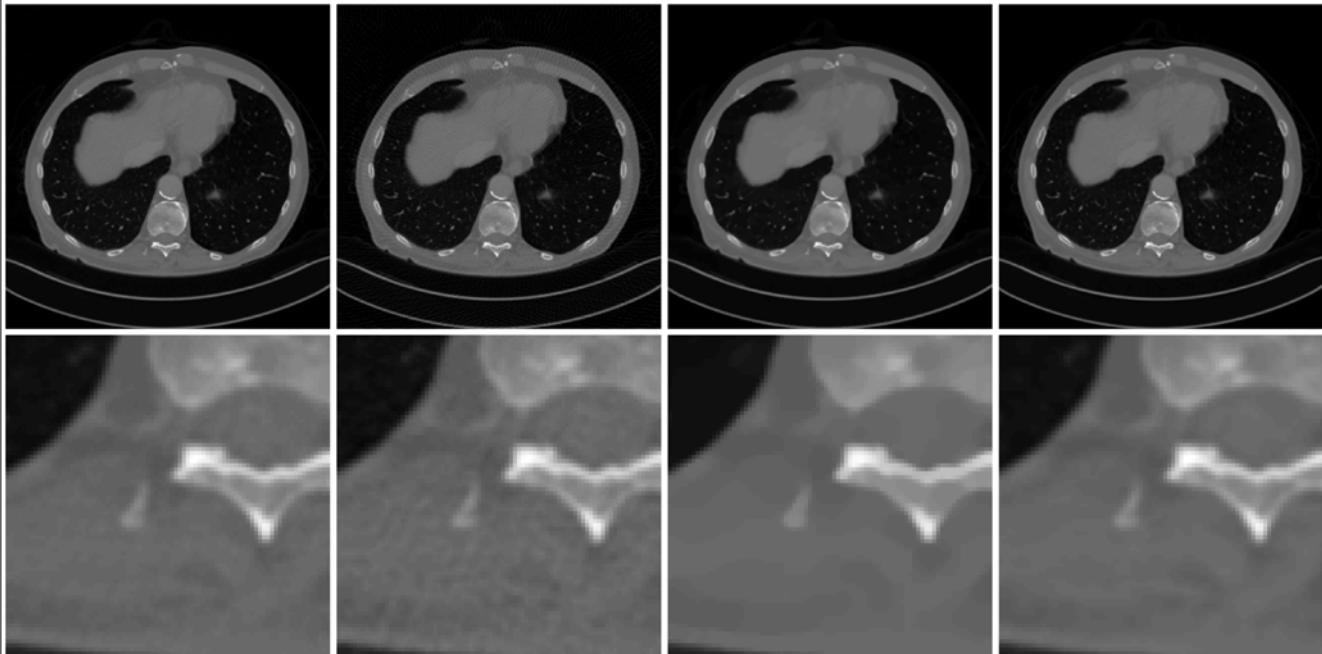
**Dose reduction by 7: 143 views**

**Ground truth**

**FBP  
SNR 24.06**

**TV  
SNR 29.64**

**FBPConvNet  
SNR 35.38**



Reconstructed from  
from 1000 views

(Jin et al., arXiv:1611.03679)



**CT data**

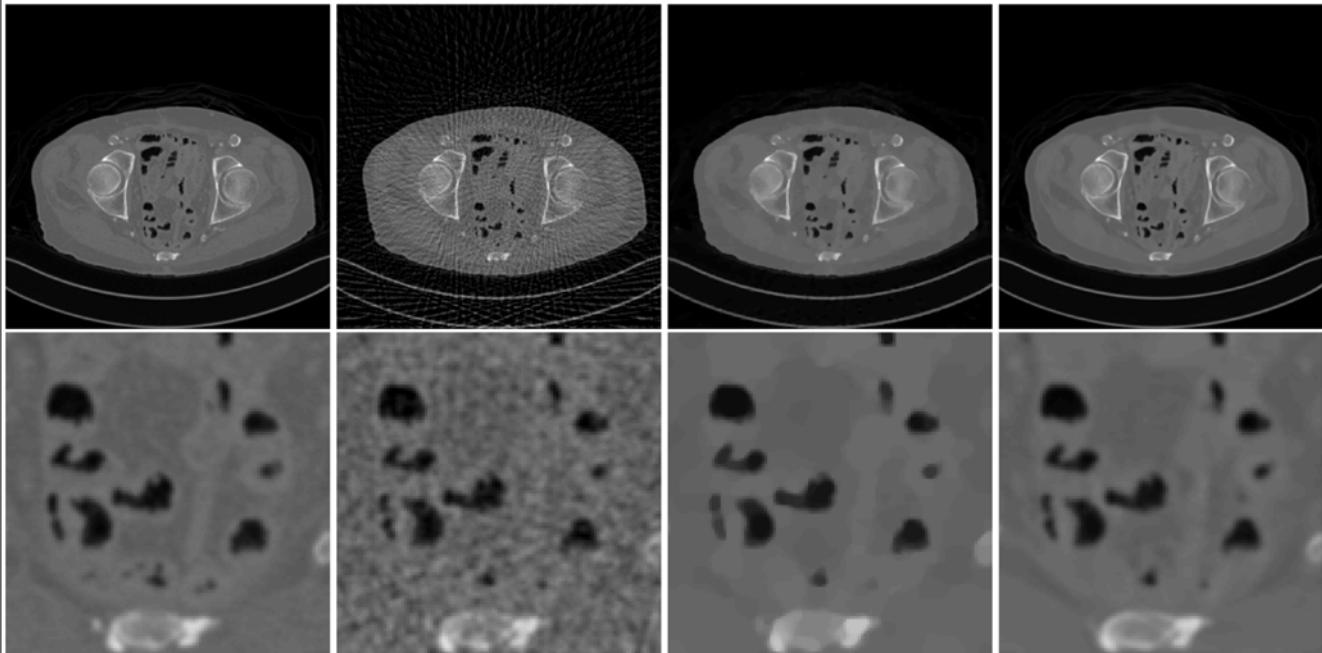
**Dose reduction by 20: 50 views**

**Ground truth**

**FBP  
SNR 13.43**

**TV  
SNR 24.89**

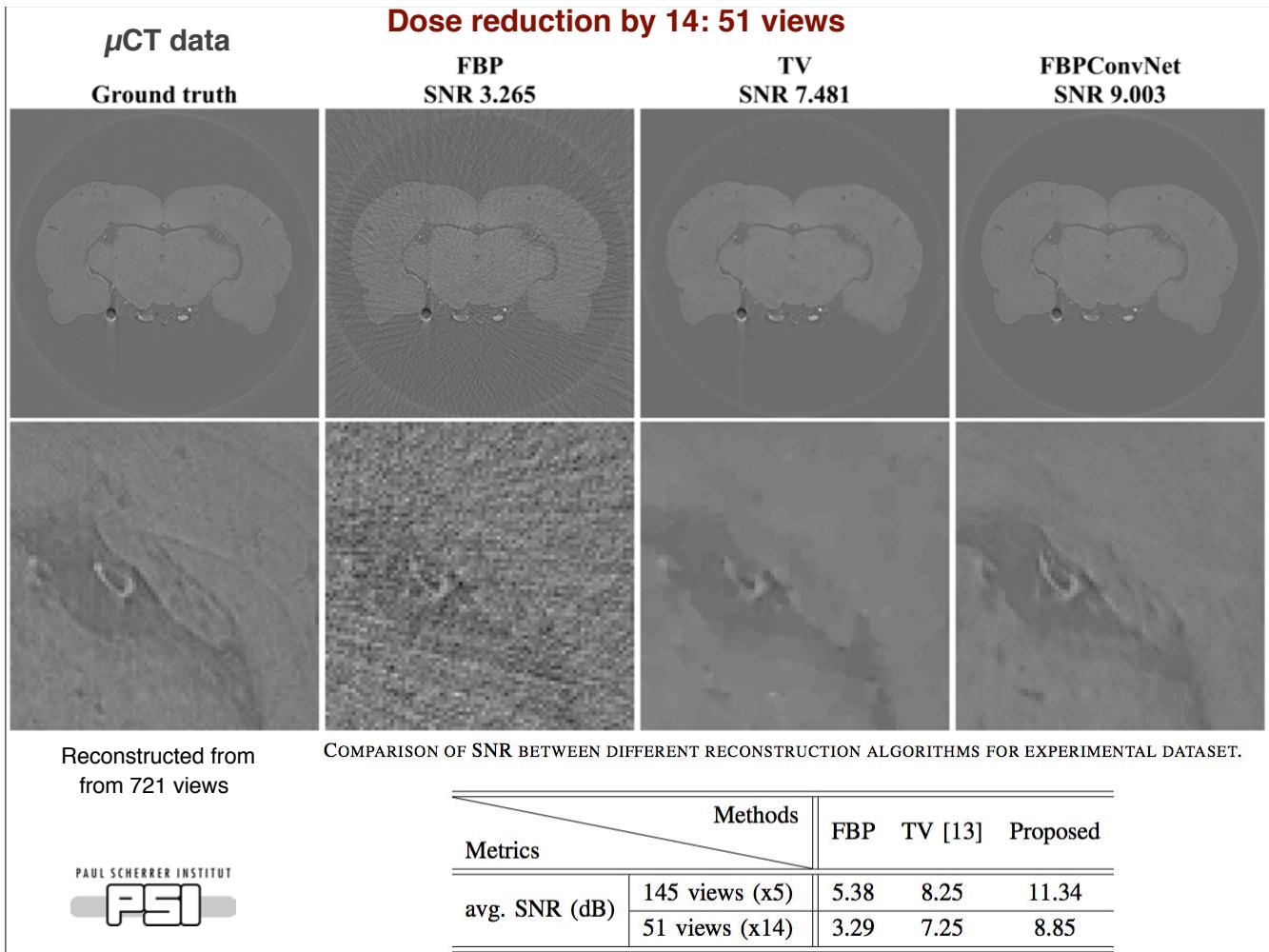
**FBPConvNet  
SNR 28.53**



Reconstructed from  
from 1000 views

(Jin et al., arXiv:1611.03679)





## Challenges for deep learning methods

- Fundamental change of paradigm

Requires availability of **extensive sets of representative training data**  
together with **gold-standards** = desired high-quality reconstruction

- Research challenges/opportunities

- How does one assess **reconstruction quality** ?      **Can we trust the results ?**  
Should be “task oriented”!!!
- Use of CNN to **correct artifacts** of current methods
- Reconstruction from **fewer measurements**  
(trained on high-quality full-view data sets).
- Use of CNN to **emulate/speedup** some well-performing, but “slow”,  
reference reconstruction methods
- Development of more **realistic simulators**  
both “ground truth” images + physical forward model
- **True 3D CNN toolbox** (still missing)

# References

## ■ Theoretical foundations

- M. Unser and P. Tafti, *An Introduction to Sparse Stochastic Processes*, Cambridge University Press, 2014; preprint, available at <http://www.sparseprocesses.org>.
- M. Unser, J. Fageot, H. Gupta, "Representer Theorems for Sparsity-Promoting  $\ell_1$  Regularization," *IEEE Trans. Information Theory*, vol. 62, no. 9, pp. 5167-5180, September 2016.
- M. Unser, J. Fageot, J.P. Ward, "Splines Are Universal Solutions of Linear Inverse Problems with Generalized-TV Regularization," *SIAM Review* (in press), arXiv:1603.01427 [math.FA].

## ■ Algorithms and imaging applications

- E. Bostan, U.S. Kamilov, M. Nilchian, M. Unser, "Sparse Stochastic Processes and Discretization of Linear Inverse Problems," *IEEE Trans. Image Processing*, vol. 22, no. 7, pp. 2699-2710, 2013.
- C. Vonesch, M. Unser, "A Fast Multilevel Algorithm for Wavelet-Regularized Image Restoration," *IEEE Trans. Image Processing*, vol. 18, no. 3, pp. 509-523, March 2009.
- M. Guerquin-Kern, M. Häberlin, K.P. Pruessmann, M. Unser, "A Fast Wavelet-Based Reconstruction Method for Magnetic Resonance Imaging," *IEEE Transactions on Medical Imaging*, vol. 30, no. 9, pp. 1649-1660, September 2011.
- M. Nilchian, C. Vonesch, S. Lefkimiatis, P. Modregger, M. Stampanoni, M. Unser, "Constrained Regularized Reconstruction of X-Ray-DPCI Tomograms with Weighted-Norm," *Optics Express*, vol. 21, no. 26, pp. 32340-32348, 2013.
- M.T. McCann, M. Nilchian, M. Stampanoni, M. Unser, "Fast 3D Reconstruction Method for Differential Phase Contrast x-Ray CT," *Optics Express*, vol. 24, no. 13, pp. 14564-14581, 2016.
- K.H. Jin, M.T. McCann, E. Froustey, M. Unser, "Deep Convolutional Neural Network for Inverse Problems in Imaging," arXiv:1611.03679 [cs.CV].

71

# Acknowledgments

Many thanks to (former) members of EPFL's Biomedical Imaging Group

- Dr. Pouya Tafti
- Prof. Arash Amini
- Dr. John-Paul Ward
- Julien Fageot
- Dr. Emrah Bostan
- Dr. Masih Nilchian
- Dr. Ulugbek Kamilov
- Dr. Cédric Vonesch
- ....



and collaborators ...

- Prof. Demetri Psaltis
- Prof. Marco Stampanoni
- Prof. Carlos-Oscar Sorzano
- Dr. Arne Seitz
- ....



- Preprints and demos: <http://bigwww.epfl.ch/>

72

# General convex problems with gTV regularization

$$\mathcal{M}_L(\mathbb{R}^d) = \{s : gTV(s) = \|L\{s\}\|_{\mathcal{M}} = \sup_{\|\varphi\|_{\infty} \leq 1} \langle L\{s\}, \varphi \rangle < \infty\}$$

- Linear measurement operator  $\mathcal{M}_L(\mathbb{R}^d) \rightarrow \mathbb{R}^M : f \mapsto \mathbf{z} = H\{f\}$
- $\mathcal{C}$ : convex compact subset of  $\mathbb{R}^M$
- Finite-dimensional null space  $\mathcal{N}_L = \{q \in \mathcal{M}_L(\mathbb{R}^d) : L\{q\} = 0\}$  with basis  $\{p_n\}_{n=1}^{N_0}$

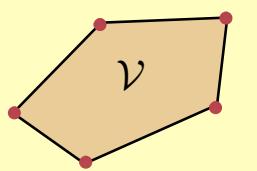
**Admissibility of regularization:**  $H\{q_1\} = H\{q_2\} \Leftrightarrow q_1 = q_2$  for all  $q_1, q_2 \in \mathcal{N}_L$

## Representer theorem for gTV regularization

The extremal points of the constrained minimization problem

$$\mathcal{V} = \arg \min_{f \in \mathcal{M}_L(\mathbb{R}^d)} \|L\{f\}\|_{\mathcal{M}} \quad \text{s.t.} \quad H\{f\} \in \mathcal{C}$$

are necessarily of the form  $f(\mathbf{x}) = \sum_{k=1}^K a_k \rho_L(\mathbf{x} - \mathbf{x}_k) + \sum_{n=1}^{N_0} b_n p_n(\mathbf{x})$  with  $K \leq M - N_0$ ; that is, **non-uniform L-splines** with knots at the  $\mathbf{x}_k$  and  $\|L\{f\}\|_{\mathcal{M}} = \sum_{k=1}^K |a_k|$ . The full solution set is the **convex hull** of those extremal points.



(U.-Fageot-Ward, SIAM Review, in Press)