



DESIGNING CONSTRAINED PROJECTIONS FOR COMPRESSED SENSING: MEAN ERRORS AND ANOMALIES WITH COHERENCE



Dhruv Shah[†], Alankar Kotwal[‡] and Ajit Rajwade[†]

[†]Indian Institute of Technology Bombay

[‡]Carnegie Mellon University

INTRODUCTION

A large body of existing work on projection design for compressed sensing aims to minimize a lower bound on metrics like mutual coherence or RIC. Owing to the optimization complexity involved, a relaxation of the metric considered is the average coherence μ_{avg} [1, 2]. This relaxation is a heuristic, and no theoretical bounds exist for CS with μ_{avg} . Further, optimizing on a worst-case bound is not guaranteed to improve the performance on an ensemble.

Designing constrained projections using communications-inspired methods considers energy constraints on rows of the sensing matrix [3, 4]. On the contrary, compressive imagers employing DMD arrays for acquisition impose optical constraints [5] on each element of the sensing matrix. These constraints inhibit the applicability of communications-based methods to image acquisition.

CONTRIBUTIONS

In this work, we present

1. Evaluation of an average coherence-based design, with optical constraints, and demonstrate anomalous behavior in mutual coherences and RICs of designed matrices;
2. A novel approach to projection design optimizing on oracular MMSE and validation results on a realistic architecture, using transparent codes with quantization;
3. Comparative results showing the superiority of MMSE-based design over coherence-based design.

Get In Touch

Dhruv Shah

✉ dhruv.shah@iitb.ac.in

Ajit Rajwade

✉ ajitvr@cse.iitb.ac.in



COHERENCE-BASED DESIGN

$$\hat{\Phi} = \arg \min_{\Phi_{ij} \in \mathcal{P}} \|\Psi^T \Phi^T \Phi \Psi - I\|_F^2 \quad (\text{projected gradient descent with multi-start})$$

Optical Constraints
transparency ($\in [0, 1]$) &
quantization (8-bit)

Average Coherence
relaxation of the max-norm

$m \rightarrow$	96	128	150	175	200	250
ID ↓	Φ_0	$\hat{\Phi}$	Φ_0	$\hat{\Phi}$		
1	19.85	20.36	19.99	20.41		
2	25.95	26.45	26.02	26.49		
3	19.33	20.03	19.47	20.10		
4	21.42	22.34	21.55	22.47		
5	18.44	18.77	18.53	18.86		
6	20.33	20.57	20.40	20.63		
7	26.33	27.91	26.42	28.06		

Table 1: PSNR values from reconstruction of images from BSDS500 at 37.5% and 50% measurements.

m	96	128	150	175	200	250
μ_{avg}	0.082	0.070	0.065	0.060	0.056	0.051
μ_{max}	0.409	0.339	0.338	0.310	0.270	0.256
	0.394	0.371	0.326	0.315	0.268	0.253
δ_3	0.614	0.577	0.567	0.495	0.447	0.386
	0.701	0.546	0.509	0.466	0.423	0.405
δ_4	\emptyset	0.718	0.719	0.615	0.575	0.519
		0.688	0.644	0.576	0.552	0.525

Table 2: Simulation results of matrix descriptors for seed (top) and optimized (bottom) sensing matrices. Anomalous behavior in red.

Contrary to the expected behavior, the minimization may increase μ_{max} or RIC δ_s (Table 2, >55% matrices demonstrate anomalies). However, since descending on μ_{avg} even in the above anomalous cases offers better reconstruction (Table 1), we demonstrate examples where a decrease in μ_{max} or δ_s does not guarantee better reconstruction errors, and hence these cannot be reliable metrics for our setup.

MMSE-BASED DESIGN

- Statistical Compressed Sensing framework for model-based sparsity is used. A learned GM is a good prior on natural image patches [6, 7].
- Decoder: Piecewise-Linear Estimator (PLE) is used: efficient and approximates MAP
- Optimization objective: MMSE is not tractable!
 - Use oracular MMSE \mathcal{M}_Φ instead – tightly approximates MMSE at high SNR [8, 9]

$$\mathcal{M}_\Phi = \sum_{j=1}^c \pi_j \cdot \mathbb{E}[\|x - \hat{x}\|^2 | \mu_j, \Sigma_j] = \sum_{j=1}^c \pi_j \mathcal{M}_{\Phi_j}$$

$$\hat{\Phi} = \arg \min_{\Phi_{ij} \in \mathcal{P}} \sum_{j=1}^c \pi_j \mathcal{M}_{\Phi_j} \quad (\text{MMSE for Gaussian component } j)$$

Optical Constraints
transparency ($\in [0, 1]$) &
quantization (8-bit)

EVALUATION

- 25 component GM prior learned on patches from BSDS500; evaluation on *unseen* patches from BSDS and INRIA Holidays
- Image acquisition using non-overlapping 16×16 patches
- ℓ_1 sparsity-based baselines: overcomplete 2D-DCT and 2D-Haar dictionaries, SPGL1 solver
- For results across measurement ratios (12.5% – 50%), noise levels (1% – 5%) and datasets, refer full-text

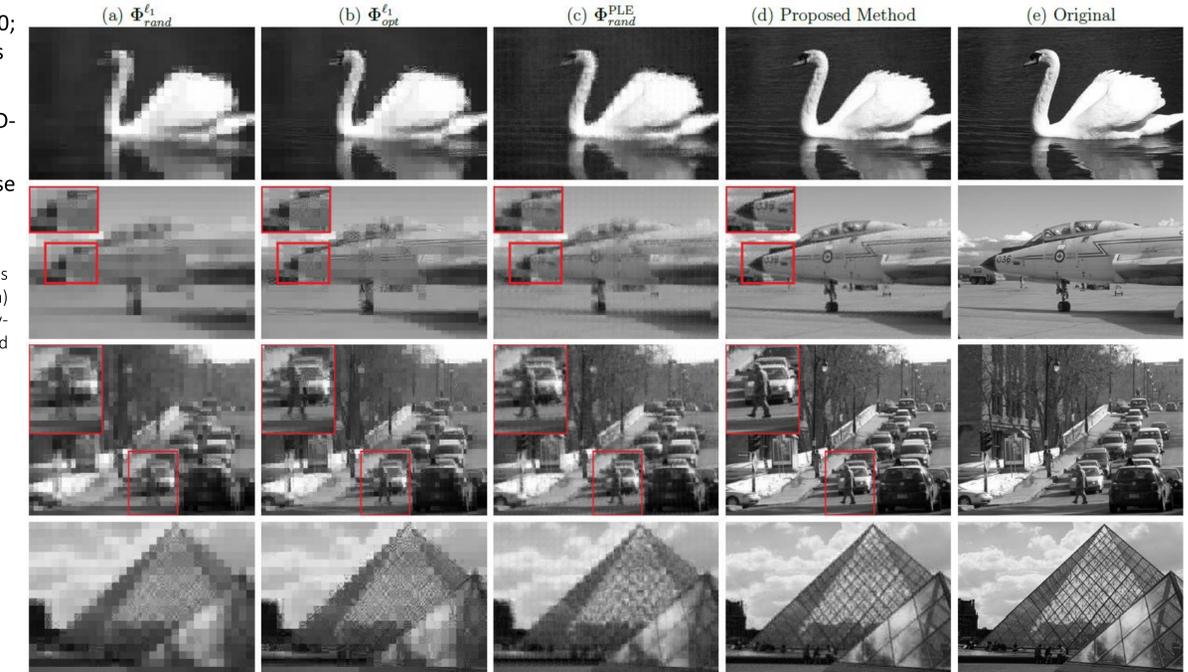


Figure 1: Sample images from BSDS500 and INRIA Holidays datasets reconstructed using 12.5% compressive measurements at 1% noise – (a) random projections, (b) coherence-optimized projections using dictionary-based sparsity; (c) random projections, and (d) oracular MMSE-optimized projections utilizing model-based sparsity.

Image #	$\Phi_{\text{rand}}^{\ell_1}$	$\Phi_{\text{opt}}^{\ell_1}$	$\Phi_{\text{rand}}^{\text{PLE}}$	Proposed
1	18.1798	18.9733	20.1748	21.1772
2	25.1973	25.335	26.5923	27.2622
3	18.3463	18.6617	19.8185	20.9138
4	19.8323	21.0297	21.8075	23.0925
5	17.6444	17.6018	18.7195	19.6204
6	19.9804	19.8052	20.8265	21.5922
7	26.1505	26.6871	27.7679	29.0994
8	21.8317	22.0654	23.4717	24.5041

Image #	$\Phi_{\text{rand}}^{\ell_1}$	$\Phi_{\text{opt}}^{\ell_1}$	$\Phi_{\text{rand}}^{\text{PLE}}$	Proposed
1	19.0832	19.9328	20.6108	21.2366
2	25.4462	26.0214	26.8775	27.3121
3	18.7209	19.6227	20.2133	21.0092
4	20.768	21.9571	22.296	23.1672
5	17.9932	18.3577	19.0837	19.7392
6	20.0471	20.2565	21.0641	21.6476
7	26.2	27.382	28.1836	29.223
8	22.5409	23.2168	23.9792	24.6183

Table 3: PSNR values from reconstruction of eight images from BSDS500 using (top) 12.5% ($m = 32$) measurements and (bottom) 25% ($m = 64$) measurements. The proposed method offers the best performance across all measurement ratios.

REFERENCES

- [1] V. Abolghasemi *et al.*, “On optimization of the measurement matrix for compressive sensing,” in *EUSIPCO*, 2010.
- [2] J. M. Duarte-Carvajalino *et al.*, “Adapted statistical compressive sensing: Learning to sense gaussian mixture models,” in *ICASSP*, 2012.
- [3] W. R. Carson *et al.*, “Communications-Inspired Projection Design with Application to Compressive Sensing,” *SIAM Journal on Imaging Sci.*, 2012.
- [4] S. Jain, A. Soni, and J. D. Haupt, “Compressive measurement designs for estimating structured signals in structured clutter,” in *Asilomar*, 2013.
- [5] R. Kerviche, N. Zhu, and A. Ashok, “Information Optimal Scalable Compressive Imager Demonstrator,” in *ICIP*, 2014.
- [6] G. Yu and G. Sapiro, “Statistical Compressed Sensing of Gaussian Mixture Models,” *IEEE Transactions on Signal Processing*, Dec 2011.
- [7] D. Zoran and Y. Weiss, “From learning models of natural image patches to whole image restoration,” in *Int’l Conf. on Computer Vision*, 2011.
- [8] J. T. Flam *et al.*, “On MMSE Estimation: A Linear Model Under Gaussian Mixture Statistics,” *IEEE Transactions on Signal Processing*, July 2012.
- [9] F. Renna *et al.*, “Reconstruction of Signals Drawn From a Gaussian Mixture Via Noisy Compressive Measurements,” in *IEEE Transactions on Signal Processing*, May 2014.