

Unlimited Sampling of Sparse Signals

Recovery of Low-pass Filtered Spikes from Modulo-Folded Samples



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Summary

Key Takeaways

- Shannon's Sampling Theorem is fundamental to the fields of signal processing, communications and information theory.
- A practical problem in realizing this theorem is that analog-to-digital converters (ADCs) are finite dynamic range devices while the sampling theorem makes no assumptions on the dynamic range.
- Recently, we introduced the concept of **Unlimited Sampling** [1]. This unique approach circumvents the clipping or saturation problem in conventional analog-to-digital converters (ADCs).
- We do so by considering a radically different ADC architecture, the **Self-reset ADC** [2], which computes modulo or folded samples.
- The **Unlimited Sampling Theorem** proves that a bandlimited signal can be perfectly recovered from modulo samples. The sampling rate is purely dependent on the signal bandwidth and is independent of the ADC threshold.
- By capitalizing on the Unlimited Sampling Theorem, in this work, we study the problem of recovery of a continuous-time sparse signal from low-pass filtered, modulo samples.

Unlimited Sampling of Bandlimited Functions

- Let $T > 0$ be the sampling rate and $g(t)$ be a π -bandlimited function.
 - In Unlimited Sampling framework, we sample g using non-linear principle:

$$y_n = \text{mod}_\lambda(g(nT)), \quad n \in \mathbb{Z}, \quad T > 0$$
 - Such folded samples are acquired using a version of the Self-reset ADC [2].
 - Even if $g(t) \gg \lambda$, $y_n \in [0, \lambda)$.
- This is not the case with conventional ADC which clips g .

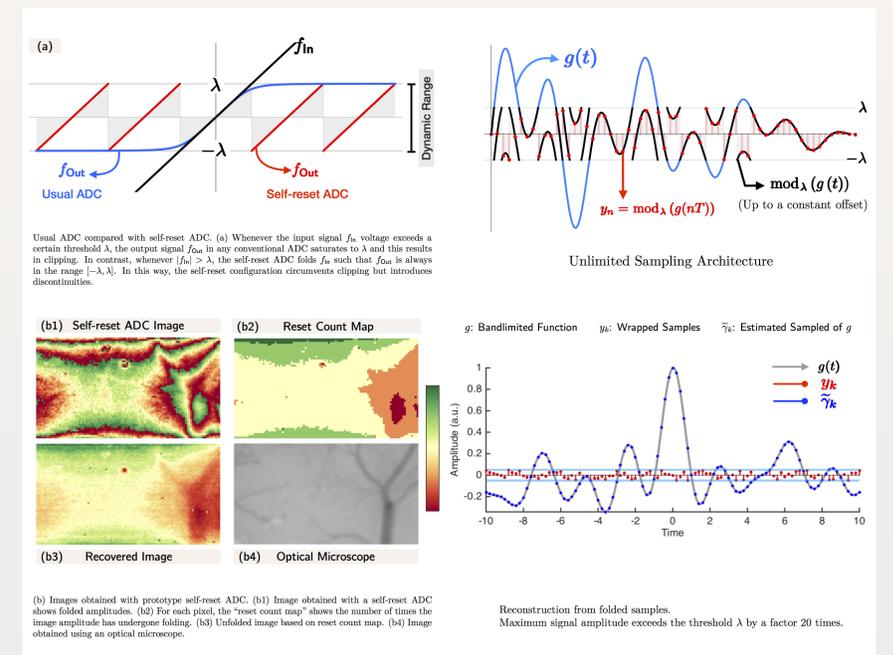
Unlimited Sampling Theorem [1]

Let $g(t)$ be a π -bandlimited function and $\{y_n\}_n$ be the modulo samples of $g(t)$ with sampling rate T . Then, a sufficient condition for recovery of g from $\{y_n\}_n$ up to additive multiples of 2λ is,

$$0 < T\pi e \leq \frac{1}{2}. \quad (1)$$

In [1], the Unlimited Sampling theorem is complemented with a constructed algorithm which is based on the principle of consistent reconstruction.

Unlimited Sampling in Action



Setup for Sparse Signals

We are interested in recovery of low-pass filtered spikes from modulo/folded samples. For this purpose, we will be working with the model:

$$g(t) = \sum_{k=0}^{K-1} c_k \psi(t - t_k) \equiv (s_K * \psi)(t) \quad (2)$$

where ψ is a bandlimited function and s_K is a continuous time, K -sparse, τ -periodic signal,

$$s_K(t) = \sum_{m \in \mathbb{Z}} \sum_{k=0}^{K-1} c_k \delta(t - t_k - m\tau), \quad t_{k+1} > t_k. \quad (3)$$

Problem Formulation

Let ψ be a given π -bandlimited, low-pass filter and s_K be the sparse signal defined in (3). Furthermore, let $\{y_n\}_{n=0}^{N-1}$ be the modulo samples of g defined in (2). **What are conditions for perfect recovery of s_K from $\{y_n\}_{n=0}^{N-1}$?**

Our basic strategy for recovering s_K from y_n can be summarized as,

$$y_n \xrightarrow{\text{Unfolding}} g_n \xrightarrow{\text{Sparse Recovery}} s_K(t).$$

This approach relies on extracting unfolded, contiguous sample sequence g_n of size $2K + 1$ from which $s_K(t)$ is estimated using high-resolution frequency estimation [3].

A Sparse Sampling Theorem

- Fundamentally different from the bandlimited case [1], for sparse signal recovery (3), we will be working with finite number of samples.
- Of course we expect that N will be larger than $2K + 1$ but the number of samples should still be finite.
- For this purpose, we prove the following **Local Reconstruction Theorem**.

Local Reconstruction Theorem

Let g be a π -bandlimited function with $\|g\|_\infty \leq \beta_g$ and $\{y_n\}_{n=0}^{N-1}$ be the modulo samples of $y(t)$ with sampling rate T . Then a sufficient condition for recovery of N' contiguous samples of g from the y_n (up to additive multiples of 2λ) is that

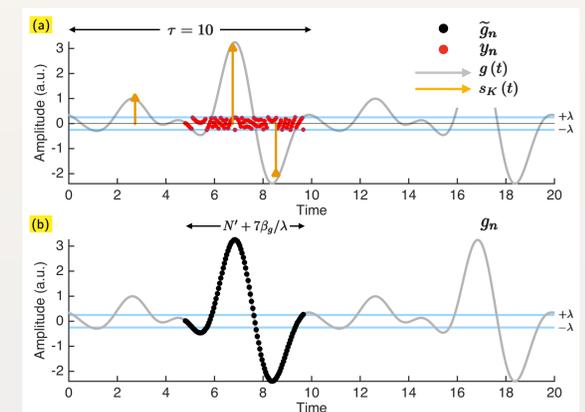
$$T \leq \frac{1}{2\pi e} \quad \text{and} \quad N \geq N' + 7 \frac{\beta_g}{\lambda}. \quad (4)$$

Noting that $\|g\|_\infty = \|s_K * \psi\|_\infty \leq \|\psi\|_\infty \|s_K\|$ (Young's Inequality) and by using $N' = 2K + 1$ in the above theorem, we obtain the sufficiency condition for recovery of s_K from N modulo samples.

References

- [1] A. Bhandari, F. Kraemer and R. Raskar, "On Unlimited Sampling," Proc. of SampTA, 2017.
 [2] J. Rhee and Y. Joo, "Wide dynamic range CMOS image sensor with pixel level ADC," Electron. Lett., 2003.

Local Reconstruction: Example



Sparse signal recovery via local reconstruction of modulo samples with $\beta_g = 3.2511$ and $\lambda = 0.25$. (a) We plot K -sparse signal $s_K(t)$ with $K = 3$ and $\tau = 10$, the low-pass filtered signal $g = s_K * \psi$ where $\psi(t) = \text{sinc}(t)$ as well as modulo samples y_n with $T = 0.0485$. (b) Using our algorithm, we estimate unfolded samples \tilde{g}_n from $N = 99$ modulo samples of y_n . For this purpose $L = 3$. The reconstruction is observed to be exact (upto machine precision). Given $2K + 1$ of \tilde{g}_n , the spikes are estimated using standard sparse recovery methods [3].

References Continued

- [3] M. Vetterli, P. Marziliano, and T. Blu, "Sampling signals with finite rate of innovation," IEEE Trans. Signal Process., 2002.