



Convex Super-Resolution Detection of Lines in Images

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joint work with

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Workshop ATLAS : Apprentissage, optimisation à large échelle et calcul distribué.

Outline

Introduction

Motivation

- Super-Resolution principle
- Problem formulation
 - Ideal and blurred model of lines
 - Framework of atomic norm minimization
- Reconstruction methods
 - Solving the optimization problem by primal-dual algorithm
 - Recovering the line parameters by Prony method
- Numerical experiments

Conclusion and future work

Outline

Introduction

Motivation

Super-Resolution principle

Problem formulation

Ideal and blurred model of lines

Framework of atomic norm minimization

Reconstruction methods

Solving the optimization problem by primal-dual algorithm

Recovering the line parameters by Prony method

Numerical experiments

Conclusion and future work

Motivation



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Introduction

Motivation

- Super-Resolution principle
- Problem formulation
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Super-Resolution Principle

The resolving power of lenses, however perfect, is limited (Lord Rayleigh)



Super-Resolution Principle



Super-Resolution Detection of Lines



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Super-Resolution principle

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Ideal and blurred model of lines

Framework of atomic norm minimization

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Solving the optimization problem by primal-dual algorithm

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Numerical experiments

Conclusion and future work



$$s^{\sharp}: (t_1, t_2) \in \mathbb{P} \mapsto \alpha \delta (\cos(\theta) t_1 + \sin(\theta) t_2 - \gamma)$$







$$s^{\sharp}: (t_1, t_2) \in \mathbb{P} \mapsto \sum_{k=1}^{K} \alpha_k \delta (\cos(\theta_k) t_1 + \sin(\theta_k) t_2 - \gamma_k)$$



$$u^{\sharp}: (t_1, t_2) \in \mathbb{P} \mapsto \sum_{k=1}^{K} \frac{\alpha_k}{\cos(\theta_k)} \varphi_1 \Big(t_1 + \tan(\theta_k) t_2 + \frac{\gamma_k}{\cos(\theta_k)} \Big)$$



Blur model

- Horizontal blur $\varphi_1 \in L^1([0, W))$ Discrete filterW periodic $g[n] = \varphi_1(n)$
- Bandlimited $c_m(\varphi_1) = 0$ for $|m| \ge (W+1)/2$ $\int_0^W \varphi_1 = 1$

Vertical blur $\varphi_2 \in L^1(\mathbb{R})$

Discrete filter $(h[n] = (\varphi_2 * \operatorname{sinc})(n))_{n \in \mathbb{Z}}$ has compact support of length 2S + 1 for $S \in \mathbb{N}$

$$\int_{\mathbb{R}} \varphi_2 = 1$$

Spatial vs. Frequency domain



$$s^{\sharp}(t_1, t_2) = \sum_{k=1}^{K} \alpha_k \delta(\cos(\theta_k) t_1 + \sin(\theta_k) t_2 - \gamma_k)$$
$$\hat{w}^{\sharp}[m, n_2] = \sum_{k=1}^{K} \frac{\alpha_k}{\cos \theta_k} e^{j2\pi(\tan(\theta_k) n_2 - \eta_k)m/W}$$



Spatial vs. Frequency domain



$$v^{\sharp}[n_1, n_2] = \sum_{k=1}^{K} \frac{\alpha_k}{\cos(\theta_k)} \varphi_1 \Big(n_1 + \tan(\theta_k) n_2 - \eta_k \Big)$$

$$\hat{v}^{\sharp}[m, n_2] = \hat{g}[m]\hat{w}^{\sharp}[m, n_2]$$

Spatial vs. Frequency domain



$$x^{\sharp}[n_1, n_2] = v^{\sharp}[n_1, :] * h$$
$$\mathbf{A}\hat{w}^{\sharp} = \hat{x}^{\sharp}$$

$$\hat{x}^{\sharp}[m, n_2] = \hat{v}^{\sharp}[m, :] * h = (\hat{g}[m]\hat{w}^{\sharp}[m, :]) * h$$

Data generation size: W, H blur: g, h filter size: Slines: $K, \{\theta_k, \alpha_k, \eta_k\}$ noise: $\varepsilon \sim \mathcal{N}(0, \zeta^2)$



Inverse problem

Goal: From data \hat{y} find the image of the exponentials \hat{w}^{\sharp}



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Outline

Introduction

Motivation

Super-Resolution principle

Problem formulation

Ideal and blurred model of lines

Framework of atomic norm minimization

Reconstruction methods

Solving the optimization problem by primal-dual algorithm

Recovering the line parameters by Prony method

Numerical experiments

Conclusion and future work



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Sparse vectors
$$\mathcal{A} = \{\pm e_i\}_{i=1}^N$$

 $\operatorname{conv}(\mathcal{A}) = \operatorname{cross-polytope}$
 $\|x\|_{\mathcal{A}} = \|x\|_1$

Low-rank matrices \$\mathcal{A} = \{A : rank(A) = 1, ||A||_F = 1\}_{i=1}^N\$ conv(\$\mathcal{A})\$ = nuclear norm ball
||x||_\$\mathcal{A} = ||x||_*\$
Binary vectors \$\mathcal{A} = \{\pm 1\}_{i=1}^N\$ conv(\$\mathcal{A})\$ = hypercube
||x||_\$\mathcal{A} = ||x||_\$\pi\$

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Minimize
$$\|x\|_{\mathcal{A}}$$

Subject to $\Phi x = y$

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$$\mathcal{A} = \{ a(f, \phi) \in \mathbb{C}^{|I|}, f \in [0, 1], \phi \in [0, 2\pi) \}$$

$$[a(f,\phi)]_{i} = e^{j(2\pi f i + \phi)}, i \in I$$
$$[a(f)]_{i} = e^{j2\pi f i}, i \in I$$

$$I = \{-M, \dots, M\}$$



 \hat{w}^{\sharp}

 $-n_{2}$

$$\hat{w}^{\sharp}[m, n_{2}] = \sum_{k=1}^{K} \frac{\alpha_{k}}{\cos \theta_{k}} e^{j2\pi(\tan(\theta_{k})n_{2}-\eta_{k})m/W}$$
$$c_{k} = \frac{\alpha_{k}}{\cos \theta_{k}}$$
$$c_{k} = \frac{\alpha_{k}}{\cos \theta_{k}}$$
$$k = \frac{1}{\cos \theta_{k}}$$
$$f_{n_{2},k} = \frac{\tan(\theta_{k})n_{2}-\eta_{k}}{W}$$

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$$[a(f,\phi)]_i = e^{j(2\pi f i + \phi)}, i \in I$$

$$[a(f)]_i = e^{j2\pi f i} \quad i \in I$$

$$[a(J)]_i - e^{i} , i \in I$$

$$I = \{0, \dots, H_S - 1\}$$



$$\hat{w}^{\sharp}[m, n_2] = \sum_{k=1}^{K} \frac{\alpha_k}{\cos \theta_k} e^{j2\pi(\tan(\theta_k)n_2 - \eta_k)m/W} \qquad c_k = \frac{\alpha_k}{\cos \theta_k}$$
$$\hat{w}^{\sharp}_m = \hat{w}^{\sharp}[m, :] = \sum_{k=1}^{K} c_k a(f_{m,k}, \phi_{m,k})^T \qquad f_{m,k} = \frac{\tan(\theta_k)m}{W}$$
$$\phi_{m,k} = -\frac{2\pi\eta_k m}{W}$$

m

$$\|x\|_{\mathcal{A}} = \inf_{\substack{c'_k \ge 0\\f'_k \in [0,1]\\\phi'_k \in [0,2\pi)}} \left\{ \sum_k c'_k : x = \sum_k c'_k a(f'_k, \phi'_k) \right\}.$$

$$\hat{w}_{m}^{\sharp} = \hat{w}^{\sharp}[m, :] = \sum_{k=1}^{K} c_{k} a(f_{m,k}, \phi_{m,k})^{T}$$
$$\hat{w}_{n_{2}}^{\sharp} = \hat{w}^{\sharp}[:, n_{2}] = \sum_{k=1}^{K} c_{k} a(f_{n_{2},k})$$
$$\|\hat{w}_{m}^{\sharp}\|_{\mathcal{A}} ? \qquad \|\hat{w}_{n_{2}}^{\sharp}\|_{\mathcal{A}} ?$$

Caratheodory theorem

Toeplitz Operator:

$$\mathbf{T}: (x_1, \dots, x_N) \mapsto \begin{pmatrix} x_1 & x_2^* & \cdots & x_N^* \\ x_2 & x_1 & \cdots & x_{N-1}^* \\ \vdots & \vdots & \ddots & \vdots \\ x_N & x_{N-1} & \cdots & x_1 \end{pmatrix}$$

Caratheodory theorem. A vector x of length N = 2M + 1is a positive combinaison $(c_k > 0)$ of $K \leq M + 1$ atoms $a(f_k)$ if and only if $\mathbf{T}(x) \geq 0$. Also this decomposition is unique if $K \leq M$.

Atomic norm of the rows

$$\hat{w}_{n_{2}}^{\sharp} = \hat{w}^{\sharp}[:, n_{2}] = \sum_{k=1}^{K} c_{k} a(f_{n_{2},k})$$
$$\|\hat{w}_{n_{2}}^{\sharp}\|_{\mathcal{A}} = \inf\left\{\sum_{k} c_{k}' : \hat{w}_{n_{2}}^{\sharp} = \sum_{k} c_{k}' a(f_{k}', \phi_{k}')\right\} = \sum_{k=1}^{K} c_{k}$$

Caratheodory theorem. A vector x of length N = 2M + 1 is a positive combinaison (c_k > 0) of K ≤ M + 1 atoms a(f_k) if and only if T(x) > 0. Also this decomposition is unique if K ≤ M.

Atomic norm of the columns

$$\hat{w}_{m}^{\sharp} = \hat{w}^{\sharp}[m, :] = \sum_{k=1}^{K} c_{k} a(f_{m,k}, \phi_{m,k})^{T} \qquad c_{k} e^{j\phi_{m,k}} \in \mathbb{C}$$
$$\|\hat{w}_{m}^{\sharp}\|_{\mathcal{A}} = \inf\left\{\sum_{k} c_{k}' : \hat{w}_{m}^{\sharp} = \sum_{k} c_{k}' a(f_{k}', \phi_{k}')\right\} \leqslant \sum_{k=1}^{K} c_{k}$$
$$\text{Caratheodory theorem} \quad \text{A vector } x \text{ of length } N = 2M + 1$$
is a positive combinaison $(c_{k} > 0)$ of $K \leqslant M + 1$ atoms $a(f_{k})$ if and only if $T(x) \geq 0$.
Also this decomposition is unique if $K \leqslant M$.

Atomic norm via a semidefinite program

Proposition. The atomic norm $\|\hat{w}_m^{\sharp}\|_{\mathcal{A}}$ can be characterized by the following semidefinite program: $\|\hat{w}_m^{\sharp}\|_{\mathcal{A}} = \min_{q_m \in \mathbb{C}^{H_S}} \left\{ q_m[0] : \begin{bmatrix} \mathbf{T}(q_m) & \hat{w}_m^{\sharp} \\ (\hat{w}_m^{\sharp})^* & q_m[0] \end{bmatrix} \succeq 0 \right\}.$

improvement of [Bhaskar et al.,2013]

Constraints



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 $L_2^{n_2}: (\hat{w}_r, q_r) \mapsto L_2(\hat{w}_r[:, n_2])$

$$X^{\sharp} = \underset{X=(\hat{w}_{r},q_{r})\in\mathcal{H}}{\arg\min} \left\{ \frac{1}{2} \|\mathbf{A}\hat{w}_{r} - \hat{y}_{r}\|_{\mathcal{W}}^{2} + \iota_{\mathcal{B}}(X) + \sum_{m=0}^{M} \iota_{\mathcal{C}}(L_{1}^{m}(X)) + \sum_{n_{2}=0}^{H_{S}-1} \iota_{\mathcal{C}}(L_{2}^{n_{2}}(X)) \right\}$$

$$M_{X} = \arg\min_{X \in \mathcal{H}} \left\{ G(X) + \mathbf{H}(\mathbf{L}(X)) \right\}$$

$$M_{X} = \frac{1}{2} \|\mathbf{A} \cdot -\hat{y}_{r}\|_{\mathcal{W}}^{2}$$

$$M_{X} = \frac{1}{2} \|\mathbf{A} \cdot -\hat{y}_{r}\|_{\mathcal{W}}^{2}$$

$$L_{i} \in \{L_{1}^{m}, L_{2}^{n_{2}}\} \quad H_{i} = \iota_{\mathcal{C}} \quad i < N$$

$$\mathbf{H}_{x} = \sum_{i=0}^{N} H_{i}x_{i}$$

$$L_{x} = (L_{1}, \dots, L_{N})$$

$$N = M + H_{S} + 1$$

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Introduction

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Conclusion and future work

Primal-dual algorithm



converge toward a solution $(x^{\star}, z_0^{\star}, ..., z_N^{\star})$ of the problem.

Outline

Introduction

Motivation

Super-Resolution principle

Problem formulation

Ideal and blurred model of lines

Framework of atomic norm minimization

Reconstruction methods

Solving the optimization problem by primal-dual algorithm

Recovering the line parameters by Prony method

Numerical experiments

Conclusion and future work

Spectral estimation





Annihilating filter: $H(z) = \prod_{k=1}^{K} (z - \overline{z_k}) = \sum_{k=0}^{K} h_k z^k$

$$\sum_{j=0}^{K} h_j x_{m-j} = \sum_{j=0}^{K} h_j \left(\sum_{k=1}^{K} \rho_k z_k^{m-j} \right) = \sum_{k=1}^{K} \rho_k z_k^m \left(\sum_{j=0}^{K} h_j z_k^{-j} \right) = 0$$

$$H(\overline{z_k}) = 0$$



$$x * h = 0 \Longleftrightarrow T_K h = 0$$



$$\begin{aligned} \mathbf{x}_{m} &= \sum_{k=1}^{K} \rho_{k} \left(e^{-j\omega_{k}} \right)^{m} \\ \forall m &= -M, \dots, M \end{aligned} \quad \Longleftrightarrow \quad \mathbf{x} = U\rho \end{aligned}$$
with $U = \begin{pmatrix} e^{jM\omega_{1}} & \cdots & e^{jM\omega_{K}} \\ \vdots & \ddots & \vdots \\ e^{-jM\omega_{1}} & \cdots & e^{-jM\omega_{K}} \end{pmatrix} \begin{bmatrix} \text{size} \\ (2M+1) \times K \end{bmatrix}$

Solve
$$U^H U \rho = U^H x \iff \rho = (U^H U)^{-1} U^H x$$

Application of the Prony method

$$\theta_{k} = \mathbb{E}[\theta_{m,k}] \qquad \alpha_{k} = \mathbb{E}[\alpha_{m,k}] \qquad \hat{w}^{\sharp} \qquad m$$

$$\alpha_{m,k} = |d_{m,k}| \cos(\theta_{m,k})$$

$$\theta_{m,k} = \arctan(Wf_{m,k}/m)$$

$$Prony \longrightarrow \{d_{m,k}\}_{m,k} \quad \{f_{m,k}\}_{m,k}$$

$$\hat{w}_{m}^{\sharp} = \hat{w}^{\sharp}[m,:] = \sum_{k=1}^{K} d_{m,k}a(f_{m,k})^{T} \qquad c_{k} = \frac{\alpha_{k}}{\cos\theta_{k}}$$

$$\hat{w}_{m}^{\sharp} = \hat{w}^{\sharp}[m,:] = \sum_{k=1}^{K} c_{k}a(f_{m,k},\phi_{m,k})^{T} \qquad f_{m,k} = \frac{\tan(\theta_{k})m}{W}$$

$$\phi_{m,k} = -\frac{2\pi\eta_{k}m}{W}$$

Application of the Prony method



Outline

Introduction

Motivation

Super-Resolution principle

Problem formulation

Ideal and blurred model of lines

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Numerical experiments

Conclusion and future work

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Numerical experiments



	Experiment 3
Δ_{θ}/θ	$(6.10^{-7}, 9.10^{-5}, 8.10^{-6})$
Δ_{α}/α	$(4.10^{-5}, 2.10^{-5}, 2.10^{-5})$
Δ_{η}	$(5.10^{-5}, 10^{-4}, 3.10^{-4})$

Outline

Introduction

Motivation

Super-Resolution principle

Problem formulation

Ideal and blurred model of lines

Framework of atomic norm minimization

Reconstruction methods

Solving the optimization problem by primal-dual algorithm

Recovering the line parameters by Prony method

Numerical experiments

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Conclusion

- Model of lines super-resolution based on the atomic norm.
- Solve the optimization problem by primal-dual algorithm.
- Estimate the line parameters by Prony method.

Future work

- Extend the model to every angle range.
- Application to inpainting problems.
- Use local patch to deal with curves super-resolution.

Bibliography

Selected papers

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Questions ?

Thank you for your attention.