COMPRESSIVE SENSING THEORY AND THE REAL WORLD

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General about sensing

- (Interference and deviations from sparsity)
- Continuous recovery
- Random (?) projections
- Large scenes, large rawdata
- Non-linear sensing
- Higher level information retrieval







CS – A MATHEMATICAL TOOL

Solution of underdetermined systems of linear equations ...

Compressive sensing techniques generally deal underdetermined systems of linear equations of the type y = A x :



Under certain conditions on A there is an unique solution for S-sparse x.











APPLICATION OF CS TO REAL WORLD SENSORS (RADAR) Questions to be asked

What are the reasons to apply CS to a special radar task?

- Sparing samples? (temporal, spatial, ...)
- Better performance? (super resolution, image quality, additional information,...)
- Power budget preserved?
- Computing effort?
- Robustness, stability?
- Guarantee to fulfill the specs?





CHALLENGE I: INTERFERENCE, DEVIATIONS FROM SPARSITY

The concept of 'compressible signals', i.e. deviations from exact sparsity, and the robustness against interference have been treated adequately in the mathematical theory.





CHALLENGE II: CONTINUOUS RECOVERY

A lot of papers on the 'offgrid problem' or 'continuous sparse recovery' have been published. Nevertheless ...





CHALLENGE II: CONTINUOUS RECOVERY Simulated scene with points between the grids

The scene model for CS is in principle discrete and finite, the real world is continuous. Prob(Position at a grid point) = 0.







CHALLENGE II: CONTINUOUS RECOVERY Hidden sidelobes









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CHALLENGE II: CONTINUOUS RECOVERY Hidden sidelobes

Monte Carlo Simulation using *spgl1* for sparse recovery N = 128; M = 50; Noise -30 dB; Number of iterations = 10 000;











 $\hat{\vartheta}_{s'}$ may coincide with the grid points





CHALLENGE II: CONTINUOUS RECOVERY A new performance measure (to be discussed!)

$$x(\vartheta) = \sum_{s=1}^{S} x_s \delta(\vartheta - \vartheta_s)$$
 Scene

$$\tilde{x}(\vartheta) = \sum_{s=1}^{S} x_s w_s(\vartheta - \vartheta_s)$$

 W_S is a window centered at 0 e.g.

$$w_s(\vartheta) = \exp\left\{-\frac{\vartheta^2}{\sigma_s^2}\right\}$$

where σ_s^2 corresponds to the CRB







CHALLENGE II: CONTINUOUS RECOVERY A new performance measure (to be discussed!)

Let **x** be the *S*-dimensional vector composed of the x_s . For each $s = 1 \dots S$ find a 'partner' \tilde{x}_s and arrange them to a vector $\tilde{\mathbf{x}}$. The remaining error is defined as $\epsilon = \|\mathbf{x} - \tilde{\mathbf{x}}\|_2$. The partner to x_s is found as follows







CHALLENGE II: CONTINUOUS RECOVERY Ways to overcome the grid bondage

Refinement of grid Gradient based Adaptive raster points

 [4] A. Panahi and M. Viberg, Gridless compressive sensing, in: 2014 IEEE International Conference on Acoustics, Speech and Signal Processing (ICASSP), pp. 3385–3389, May 2014.

Some papers about off-grid and gridless CS

- [5] B. Qian, H. Wen, H. Kuoye, W. Yanping, L. Yun and T. Weixian, Off-grid effect free imaging method based on improved OMP approach for DLLA 3D SAR, in: *IET International Radar Conference 2015*, pp. 1–4, Oct 2015.
 - [6] O. Teke, A. C. Gurbuz and O. Arikan, Sparse delay-Doppler image reconstruction under off-grid problem, in: 2014 IEEE 8th Sensor Array and Multichannel Signal Processing Workshop (SAM), pp. 409–412, June 2014.







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N0 = 500 # resolution cells N = N0 ... 5000 Oversampling = 1 ... 10 M = 200 S = 10 # Simulations = 400 dBnoise=-25;





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N0 = 500 # resolution cells N = N0 ... 5000 Oversampling = 1 ... 10 M = 200 S = 10 # Simulations = 400 dBnoise=-25;









Computed with 'spgl1' Rayleigh resolution/raster size

6

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Resolution cell / raster = 10.0

N0 = 500 # resolution cells $N = N0 \dots 5000$ Oversampling = $1 \dots 10$ M = 200S = 10# Simulations = 400 dBnoise=-25;





CHALLENGE II: CONTINUOUS RECOVERY Performance measure for decreasing grid spacing







CHALLENGE II: CONTINUOUS RECOVERY Performance measure for decreasing grid spacing







CHALLENGE II: CONTINUOUS RECOVERY 2. Approach: Add Taylor components

$$\mathbf{y} = \sum_{s=1}^{S} w_s \mathbf{s}(\vartheta_s) + \mathbf{n}$$

$$= \sum_{s=1}^{S} w_s \mathbf{s}(\overline{\vartheta_s} + \Delta \vartheta_2) + \mathbf{n}$$

$$= \sum_{s=1}^{S} w_s \left[\mathbf{s}(\overline{\vartheta_s}) + \Delta \vartheta_s \mathbf{s}_{\vartheta}(\overline{\vartheta_s}) + \frac{1}{2} \Delta \vartheta^2 \mathbf{s}_{\vartheta\vartheta}(\overline{\vartheta_s}) + \dots \right] + \mathbf{n}$$

$$\approx \sum_{s=1}^{S} w_s \mathbf{s}(\overline{\vartheta_s}) + w_s \Delta \vartheta_s \mathbf{s}(\overline{\vartheta_s}) + \mathbf{n} \quad \text{Linear approximation}$$

$$= \sum_{s=1}^{S} w_s \mathbf{s}(\overline{\vartheta_s}) + z_s \mathbf{s}(\overline{\vartheta_s}) + \mathbf{n} \quad \text{Addition of new columns} \quad (\text{gradients}) \text{ to the sensing} \quad \text{matrix}$$

with $z_s = w_s \Delta \vartheta_s$





CHALLENGE II: CONTINUOUS RECOVERY 2. Approach: Add Taylor components

$$y = Bw + Cz + n$$

= Ax + n
with A = (B C), x = $\begin{pmatrix} w \\ z \end{pmatrix}$





A case for block-sparse recovery!



C. Ekanadham, D. Tranchina and E. P. Simoncelli, "Recovery of Sparse Translation-Invariant Signals With Continuous Basis Pursuit, 2011









CHALLENGE II: CONTINUOUS RECOVERY 2. Approach: Add Taylor components, performance







CHALLENGE II: CONTINUOUS RECOVERY 3. Approach: Adaptive grid

- Iteration:
 - The grid points are shifted according to the actual estimation of displacements
 - Re-applied sparse recovery
 - Next iteration
- Especially interesting for target tracking
- Application example: Passive radar network (PCL), Block-sparse recovery









CHALLENGE II: CONTINUOUS RECOVERY 3. Approach: Adaptive grid

- Fixed search grid for the detection of new airplanes
- Dynamic track grid for tracked airplanes, basis for evaluating the remainders by projection
- Fine estimate of positions (here obtained by a second order Taylor approximation) can be integrated into the BOMP iteration







CHALLENGE II: CONTINUOUS RECOVERY 3. Approach: Adaptive grid, tracking



True positions of airplanes marked by blue circles

f0	400	MHz
Lambda0	0.75	m
Bandwidth	0.07	MHz
Resolution	2.142	m
NTx	3	
NRx	6	
Narray	2	
L (number sensors)	6	
Nk	94	
Mtotal	1692	
Image	151 x 114	
N	17214	
SNR	20 dB	
Simmax	500	

Computed with BOMP





Challenge III: RANDOM (?) PROJECTION





CHALLENGE III: RANDOM (?) PROJECTION Famous example: Rice Univ single-pixel camera







CHALLENGE III: RANDOM (?) PROJECTION









CHALLENGE III: RANDOM PROJECTION (?)

Applied to array antennas







THEOREMS FOR SPARSE RECONSTRUCTION Random selection of sensing waveforms

THEOREM of Candés and Romberg

Let an S-sparse scene ρ with the coefficient vector \mathbf{x} be given with respect to an orthonormal representation basis \mathbf{B} . With uniform probability let M sensor waveforms be drawn from the orthonormal sensing basis \mathbf{S} , forming the thinned sensing matrix $\tilde{\mathbf{S}}$ and $\mathbf{A} = \tilde{\mathbf{S}}\mathbf{B}$. Then the solution of the basis pursuit with $\mathbf{y} = \mathbf{A}\mathbf{x}$ is exact with probability $P \ge 1 - \epsilon$, if the following condition holds:

$$M \ge C\mu^2(\mathbf{S},\mathbf{B})S\ln(N/\epsilon)$$

with an appropriate constant C.





CHALLENGE III: RANDOM PROJECTION (?) Why to use <u>random</u> projections / selections?

Just to be compatible to the theorems?

Deterministic projections / selections?

- 1. Heuristic choice
- 2. Optimum sparse ruler
- 3. Random search

Some papers about deterministic dimension reduction

- [1] A. Cohen, W. Dahmen and R. Devore, Compressed sensing and best k-term approximation, J. Amer. Math. Soc (2009), 211–231.
- R. A. DeVore, Deterministic constructions of compressed sensing matrices, *Journal of Complexity* 23 (2007), 918 925, Festschrift for the 60th Birthday of Henryk WoÅ^oniakowski.
- [3] M. A. Herman and T. Strohmer, High-Resolution Radar via Compressed Sensing, IEEE Transactions on Signal Processing 57 (2009), 2275–2284.



CHALLENGE III: RANDOM PROJECTION (?) Naive guess of a deterministic thinning

Example Random projection Positions = 0.9 Deterministic 0.8 6 [0] 3 10 21 15 28 0.7 36 45 55 66 0.6 Dr(success) 0.5 0.4 78 91 105 120] M = 16N = 1210.3 0.2 0.1 N=121 M=16 0 1.5 2.5 3.5 2 3 S 0 Positions 121

Computed with 'spgl1'





CHALLENGE III: RANDOM PROJECTION (?) Naive guess of a deterministic thinning



Computed with 'spgl1'





CHALLENGE III: RANDOM PROJECTION (?) Optimum sparse ruler



Computed with 'spgl1'



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CHALLENGE III: RANDOM PROJECTION (?) Random search for optimum selection

- 200 random selections
- For each selection
 - Simulation of 200 scenes and reconstructions
- Selection with maximum probability of success fixed
- Further 400 simulations of scenes and reconstructions
- Comparison with nonoptimized random selection







CHALLENGE III: RANDOM PROJECTION (?) Optimized random selection

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Challenge IV: LARGE SCENES / RAWDATA

For radar techniques as SAR the sensing matrices are for common scene sizes much too large to apply CS algorithms.

We propose a mosaicing technique based on 'pre-focus'





CHALLENGE IV: LARGE SCENES / RAWDATA Principle of pre-focusing / mosaicing



See also: S. Qin, Y. D. Zhang, Q. Wu and M. G. Amin, "Large-scale sparse reconstruction through partitioned compressive sensing," 2014 19th International Conference on Digital Signal Processing, Hong Kong, 2014, pp. 837-840.





CHALLENGE IV: LARGE SCENES / RAWDATA Principle of pre-focusing / mosaicing

- $\mathbf{y} = \mathbf{A}\mathbf{x} + \mathbf{e}$ Original large-sized linear equation system
 - Application of a pre-focus operator
- $\vec{y} = \mathbf{P}\mathbf{y}^{\mathbf{A}}$ $= \mathbf{P}\mathbf{A}\mathbf{x} + \mathbf{P}\mathbf{e}$ $= \widetilde{\mathbf{A}}\mathbf{x} + \widetilde{\mathbf{e}}.$

The aim is now to choose **P** in such a way that **A** obtains the form of a band matrix.





CHALLENGE IV: LARGE SCENES / RAWDATA Principle of pre-focusing / mosaicing







CHALLENGE IV: LARGE SCENES / RAWDATA Principle of pre-focusing / mosaicing (1D)

- To achieve approximately the form of a band-matrix, the data in the (spatial) frequency domain are pre-focused by a low-pass.
- This has to have very low sidelobes, and an adequate passband interval large enough to preserve enough information.







CHALLENGE IV: LARGE SCENES / RAWDATA Principle of pre-focusing / mosaicing (1D)

- Simulation: Comparison of a direct and a mosaiced recovery
 N = 4000, M = 2000
 N = 2000
- S = 20, #Segments = 5







CHALLENGE IV: LARGE SCENES / RAWDATA Principle of pre-focusing / mosaicing (2D)

- Real data recorded by Fraunhofer AER-II
- Size of the processed SAR-Image: 1991 x 751 = 1 495 241 Pixel
- Number of Mosaic-Pieces: 35 x 35 = 1225

Reconstructed part of the scene















MOSAICING FOR CS-PROCESSING OF A SAR-IMAGE



Challenge V: NON-LINEAR SENSING







We regard a material probe composed of K homogeneous lossless plane plates with different permittivities with relative dielectric constants $\epsilon_1, ..., \epsilon_K$ which are assumed to be constant over the measured frequency range and thicknesses $d_1, ..., d_K$ which are unknown.

There are only a few layers.

The S-parameters are measured over a range of frequencies.

Determine $\epsilon_1, ..., \epsilon_K$ and $d_1, ..., d_K$!





CHALLENGE V: NON-LINEAR SENSING Example: ε-layer retrieval (simulation)



coefficients





CS-solution: The model of the probe is divided into N thin slices of equal relative electrical lengths $\Delta \mathcal{L}$, within which a constant ε is assumed.

Chain matrix for ε-jump:

 $\rho \text{=} \text{reflection coefficient}$ at a slice transition

$$C_{jump}(\rho) = \frac{1}{\sqrt{1-\rho^2}} \begin{pmatrix} 1 & -\rho \\ -\rho & 1 \end{pmatrix}$$
$$\rho = \frac{\frac{1}{\sqrt{\epsilon_{n+1}}} - \frac{1}{\sqrt{\epsilon_n}}}{\frac{1}{\sqrt{\epsilon_{n+1}}} + \frac{1}{\sqrt{\epsilon_n}}}$$

Chain matrix for passing the slice:

$$\mathbf{C}_{sl}(f) = \left(\begin{array}{cc} q(f) & 0 \\ 0 & q^*(f) \end{array} \right)$$

$$q(f) = \exp\left\{-j2\pi \frac{f}{f_0}\Delta \mathcal{L}\right\}$$





Chaining the chain-matrices:

 $\mathbf{C}(f)(\boldsymbol{\rho}) = \mathbf{C}_{jump}(\rho_{N+1})\mathbf{C}_{sl}(f)\dots\mathbf{C}_{sl}(f)\mathbf{C}_{jump}(\rho_2)\mathbf{C}_{sl}(f)\mathbf{C}_{jump}(\rho_1)$

$$S_{11}(f, \boldsymbol{\rho}) = -\frac{C_{21}(f)}{C_{22}(f)}, \quad S_{21}(f, \boldsymbol{\rho}) = \frac{1}{C_{22}(f)}.$$

Idea of CS-recovery of the internal reflection coefficients:

Vector of measurements over the frequencies:

$$\begin{array}{lll} \mathsf{z} &=& \varphi(\rho) + \mathsf{n} \\ &\approx& \varphi(\hat{\rho}) + \nabla \varphi(\hat{\rho})(\rho - \hat{\rho}) + \mathsf{n} \\ \mathsf{y}(\hat{\rho}) &:=& \mathsf{z} - \varphi(\hat{\rho}) + \nabla \varphi(\hat{\rho})\hat{\rho} \\ &\approx& \nabla \varphi(\hat{\rho})\rho + \mathsf{n} \\ &=& \mathsf{A}(\hat{\rho})\rho + \mathsf{n} \end{array}$$











Internal reflection coefficients

Reconstruction of ϵ -layers





Challenge VI: HIGHER LEVEL INFORMATION RETRIEVAL





CHALLENGE VI: HIGHER LEVEL INFORMATION RETRIEVAL

View behind the curtain – Raw data to information converter







The scatterers on man made targets are often arranged along straight lines

Traditional approach:

- Form an image
- Apply methods like Hough-transform to identify straight lines

Our approach:

- Find a small number of lines explaining the measurements due to scatters placed on these lines largely!
- A case for block sparse recovery





A finite set of potential lines has to be provided as well as a set of points along each line.

Model for the measurements, arranged as a column vector:



Model for the measurements, arranged as a column vector:

Goal (sparsity in the occupied planes):

Find as few as possible lines explaining the measurement with a remaining error at noise level!

Grid of potential lines and points required!

Mixed norm approach: Minimize

 ℓ_1/ℓ_2 -

Alternative: Block Orthogonal Matching Pursuit (BOMP)

- it = 1
- Find line with maximum accumulated energy
- Iterate
 - Calculate remainder for the measurement projected to the space spanned by the signals for the points of all planes found until now.
 - Find plane with maximum energy with regard to the remainder
 - it=it+1
- Until the rest can be explained by noise

Principle of linegrid and pointgrids on the lines

Simulation

Original scene

Fourier reconstruction

CS-lines reconstr.

ISAR-Image of a satellite, recorded by the FHR-radar TIRA

Thank you for listening!