



Approximate Message Passing in Coded Aperture Snapshot Spectral Imaging

Jin Tan, Yanting Ma, Hoover Rueda,
Dror Baron, and Gonzalo R. Arce

Orlando, FL
December 15, 2015

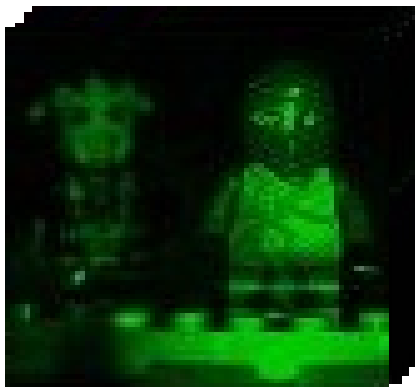
Supported by NSF and ARO



Hyperspectral Images



RGB image



3D cube

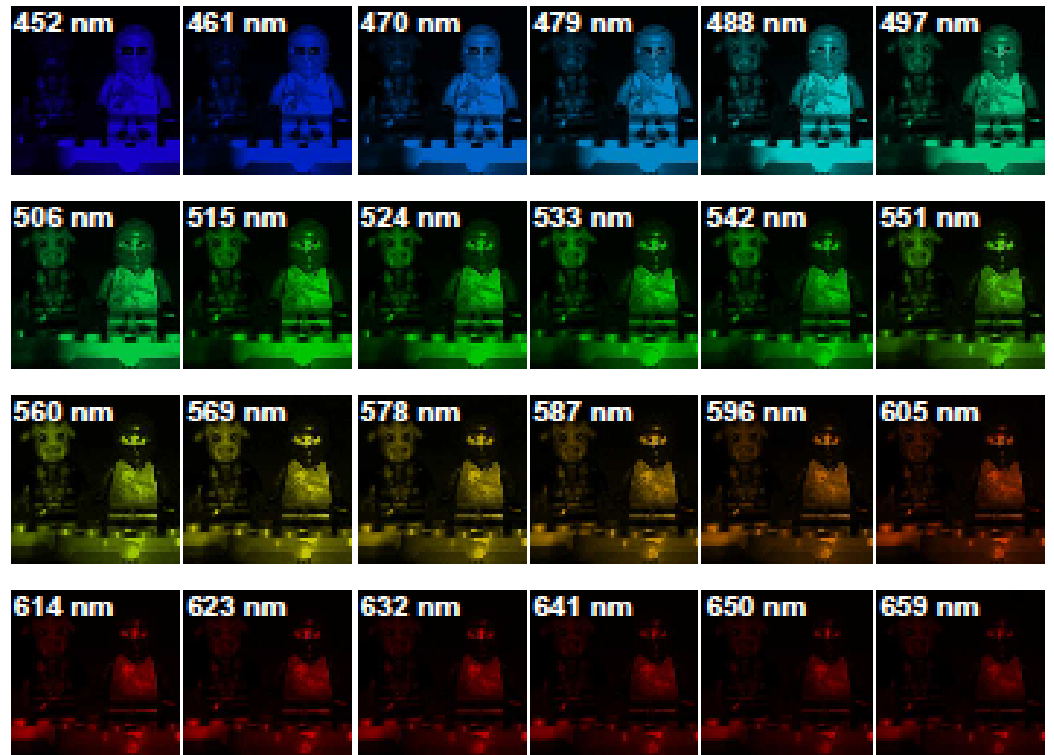


Image slices at different wavelengths

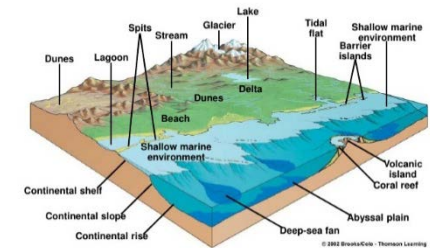
Hyperspectral Images

- Obtain spectrum information of a scene
- Applications include

- Medical imaging



- Geology



- Astronomy



- Remote sensing



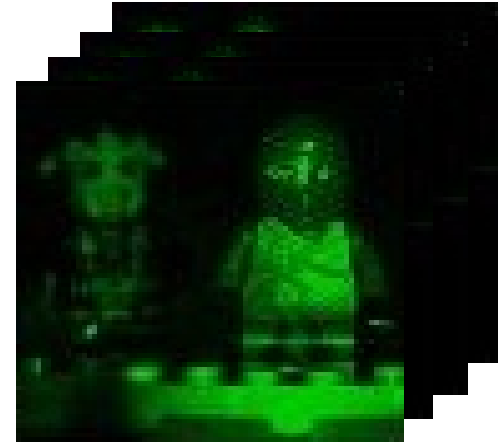
Conventional Hyperspectral Imaging

- Acquire and store entire image in all spectrum bands
- Disadvantages
 - Long imaging time
 - Large storage



Conventional Hyperspectral Imaging

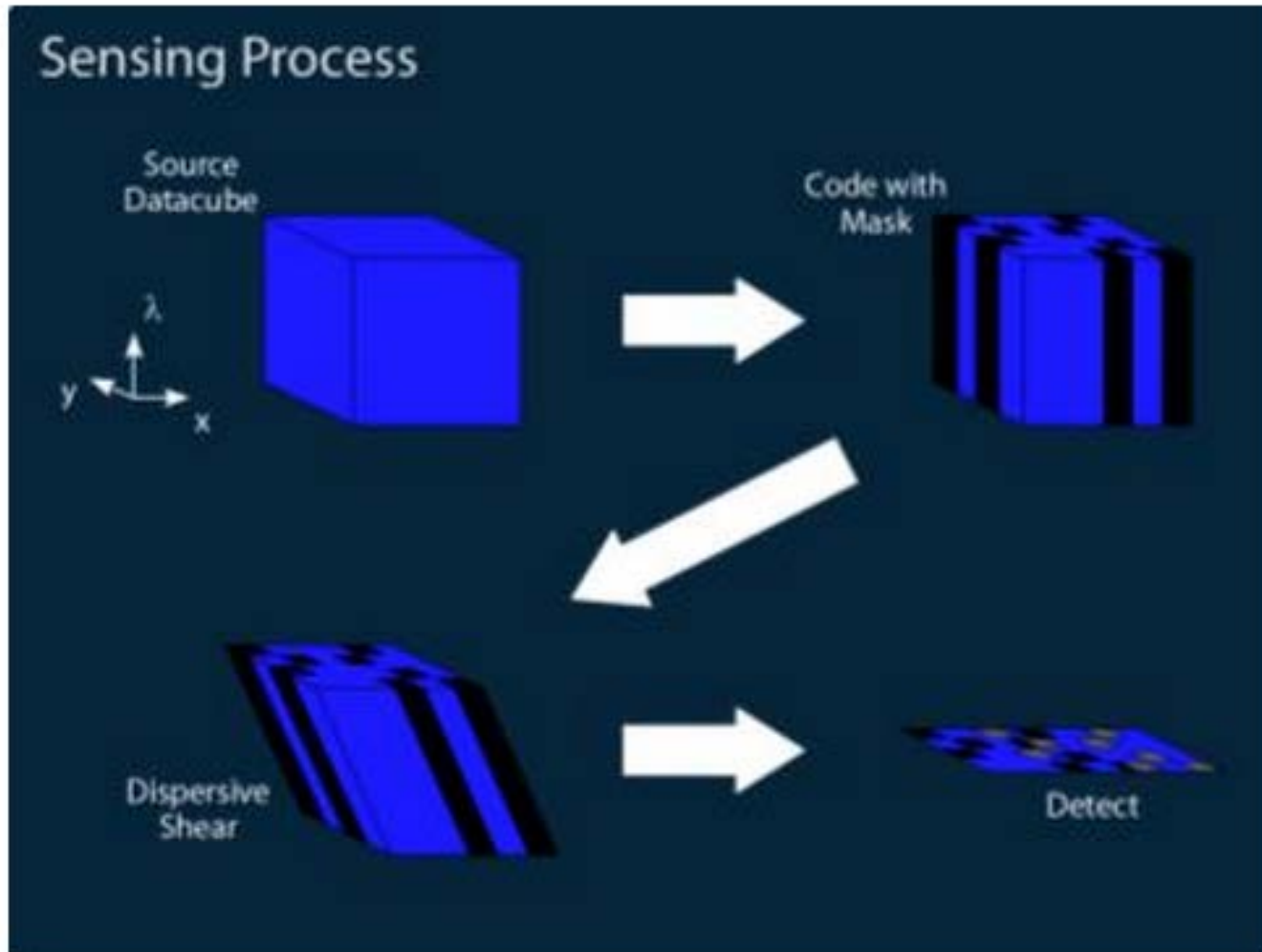
- Acquire and store entire image in all spectrum bands
- Disadvantages
 - Long imaging time
 - Large storage



Better imaging system?

***Compressive
Hyperspectral Imaging***

Coded Aperture Snapshot Spectral Imaging (CASSI) [Wagadarikar et al. 2008]

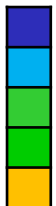


Compressive Sensing Formulation

$$g = Hf_0 + z$$

data on
focal plane

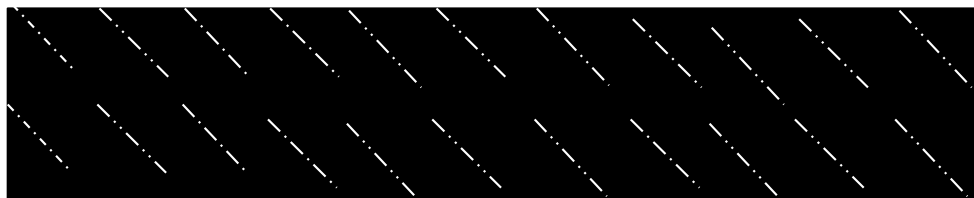
g



=

CASSI

$H (m \times n)$



vectorized
3D-cube

f_0



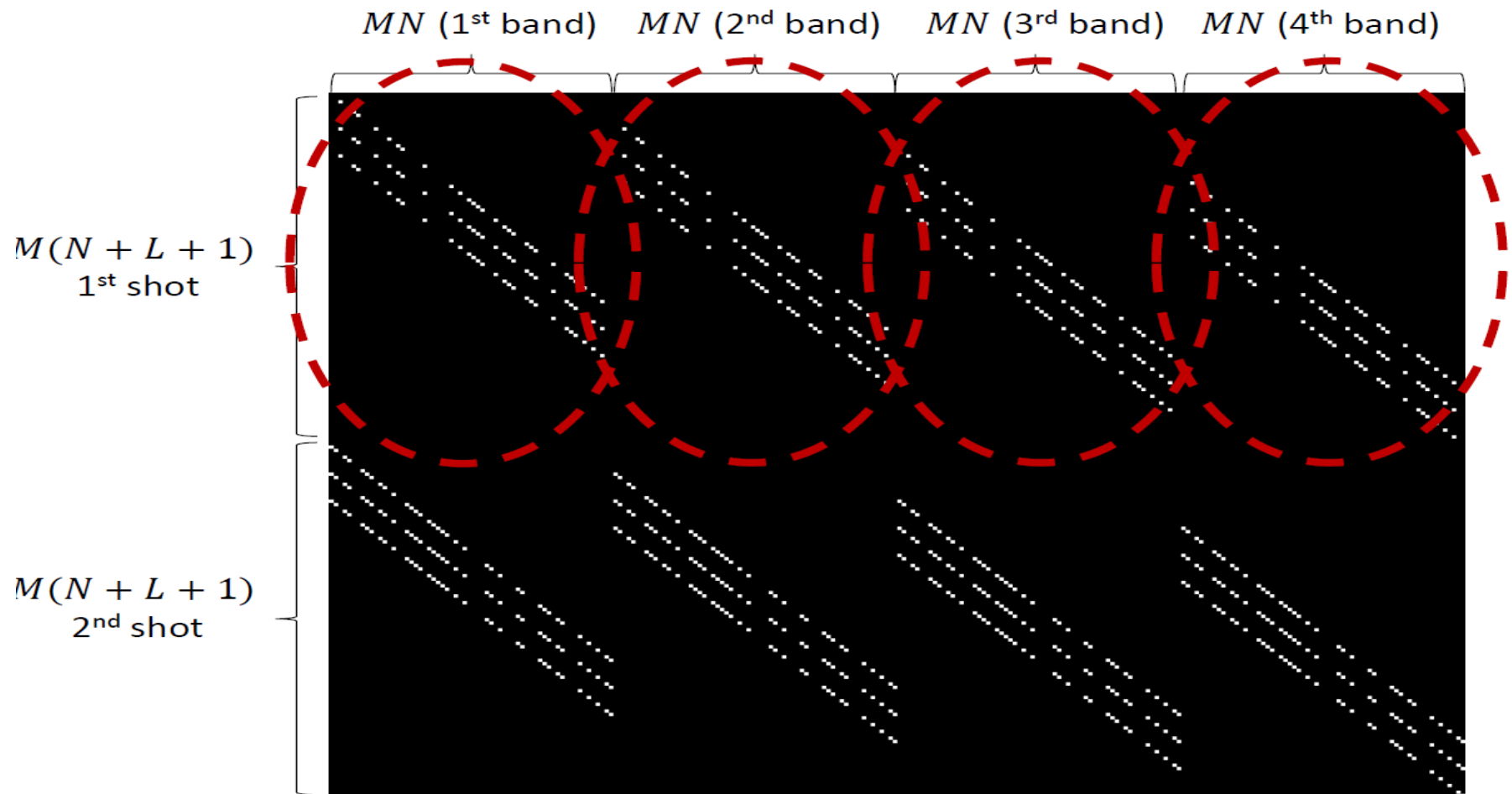
noise

z



+

Higher Order CASSI [Arguello et al. 2013]



measurement rate $\approx 2/L$, L : #spectrum bands

Challenges

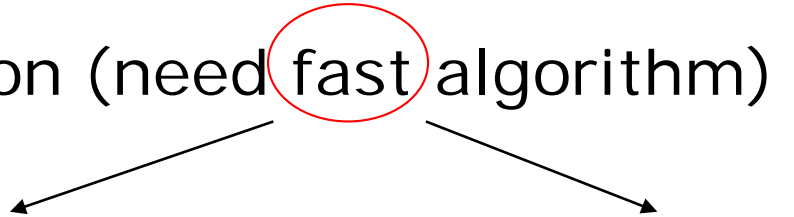
- Highly compressed measurements
- Structured sensing matrix
- Large signal dimension (need fast algorithm)

Challenges

- Highly compressed measurements
- Structured sensing matrix
- Large signal dimension (need fast algorithm)

no parameter tuning

runtime



Approximate Message Passing

[Donoho et al. 2009]

Approximate Message Passing (AMP)

compressive sensing

$$g = Hf_0 + z \in \mathbb{R}^m$$



denoising

$$q^t = f_0 + v^t \in \mathbb{R}^n$$

Pseudo-data
(noisy data)



Approximate Message Passing (AMP)

compressive sensing

$$g = Hf_0 + z \in \mathbb{R}^m$$



denoising

$$q^t = f_0 + v^t \in \mathbb{R}^n$$

If sensing matrix H is i.i.d. Gaussian, asymptotically

- Noise v^t uncorrelated with input f_0
- Noise v^t distributed as i.i.d. Gaussian $\mathcal{N}(0, \sigma_t^2)$
- Noise variance σ_t^2 can be accurately estimated
- Convergence theoretically characterized

Approximate Message Passing (AMP)

compressive sensing

$$g = Hf_0 + z \in \mathbb{R}^m$$



denoising

$$q^t = f_0 + v^t \in \mathbb{R}^n$$

If sensing matrix H is i.i.d. Gaussian, asymptotically

- Noise v^t uncorrelated with input f_0
- Noise v^t distributed as i.i.d. Gaussian $\mathcal{N}(0, \sigma_t^2)$
- Noise variance σ_t^2 can be accurately estimated
- Convergence theoretically characterized

May break down for structured matrix!

AMP Pseudocode

Initialize $f^{t=0} \leftarrow \mathbf{0}$

At iteration t , do

Residual: $r^t \leftarrow g - Hf^t$

AMP Pseudocode

Initialize $f^{t=0} \leftarrow \mathbf{0}$

At iteration t , do

Residual: $r^t \leftarrow g - Hf^t + \frac{r^{t-1}}{m/n} \langle \eta'_{t-1}(f^{t-1} + H^T r^{t-1}) \rangle$

Onsager correction

AMP Pseudocode

Initialize $f^{t=0} \leftarrow \mathbf{0}$

At iteration t , do

Residual: $r^t \leftarrow g - Hf^t + \frac{r^{t-1}}{m/n} \langle \eta'_{t-1}(f^{t-1} + H^T r^{t-1}) \rangle$

Noisy signal: $q^t \leftarrow f^t + H^T r^t$ ($= f_0 + v^t$)

Noise (v^t) level: $\sigma_t^2 \leftarrow \|r^t\|_2^2 / m$

$\mathcal{N}(0, \sigma_t^2)$



Denoising: $f^{t+1} \leftarrow \eta_t(q^t; \sigma_t^2)$

for i.i.d. Gaussian H

AMP for Hyperspectral Image Recovery

Initialize $f^{t=0} \leftarrow \mathbf{0}$

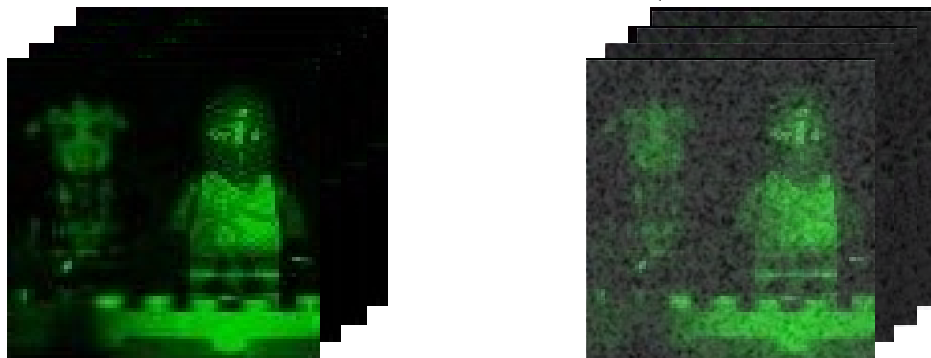
At iteration t , do

Residual: $r^t \leftarrow g - Hf^t + \frac{r^{t-1}}{m/n} \langle \eta'_{t-1}(f^{t-1} + H^T r^{t-1}) \rangle$

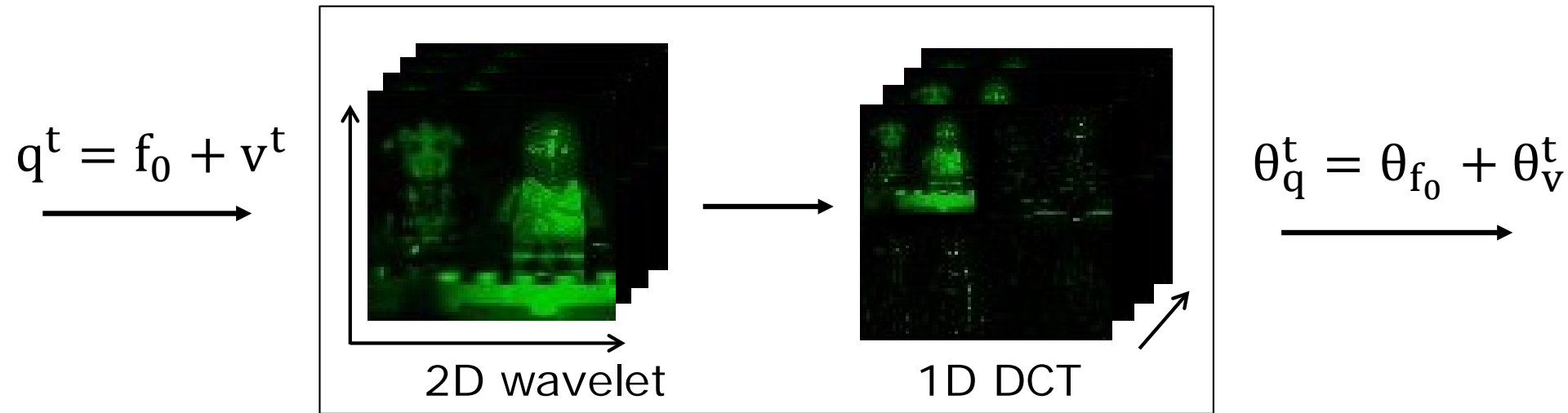
Noisy signal: $q^t \leftarrow f^t + H^T r^t$

Noise (v^t) level: $\sigma_t^2 \leftarrow \|r^t\|_2^2 / m$ 3D image denoiser

Denoising: $f^{t+1} \leftarrow \eta_t(q^t; \sigma_t^2)$

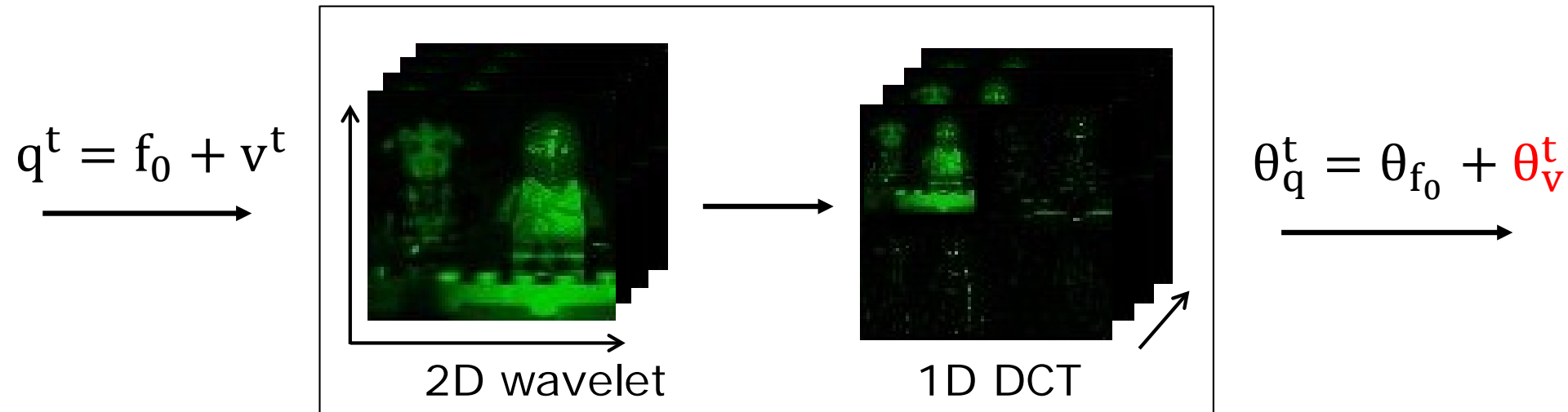


Denoising (3D-Wiener)



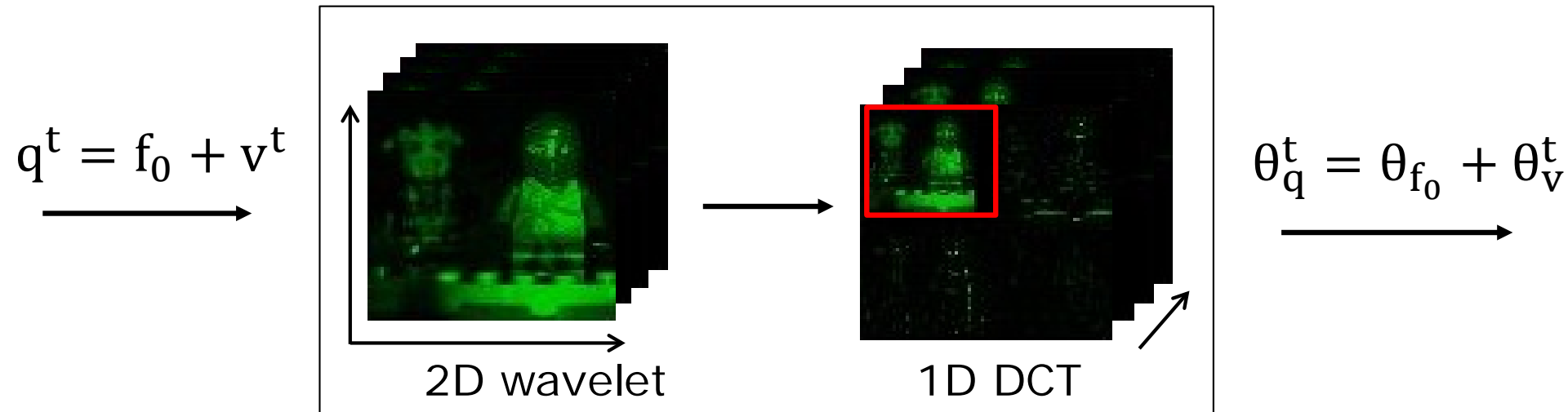
- 2D wavelet + 1D discrete cosine transform (DCT)

Denoising (3D-Wiener)



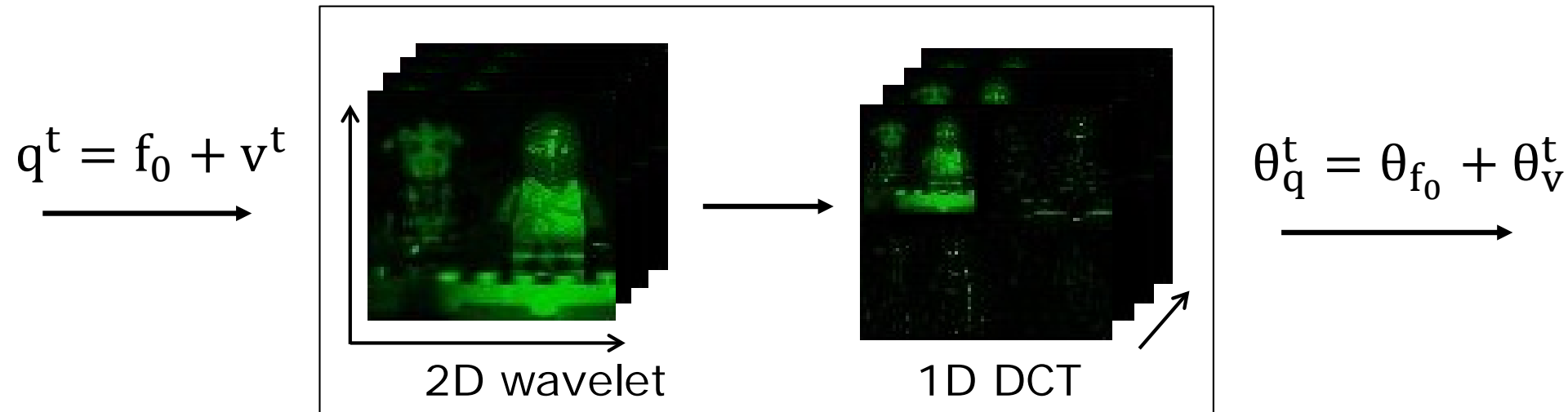
- 2D wavelet + 1D discrete cosine transform (DCT)
- Assume $\text{Var}(\theta_{v,i}^t) = \sigma_t^2 (= \|r^t\|/m)$, $i = 1, \dots, n$

Denoising (3D-Wiener)



- 2D wavelet + 1D discrete cosine transform (DCT)
- Assume $\text{Var}(\theta_{v,i}^t) = \sigma_t^2 (= \|r^t\|/m)$, $i = 1, \dots, n$
- Empirical variance σ_i^2 and mean μ_i of $\theta_{f_0,i}$ estimated using θ_q^t in **wavelet subband**

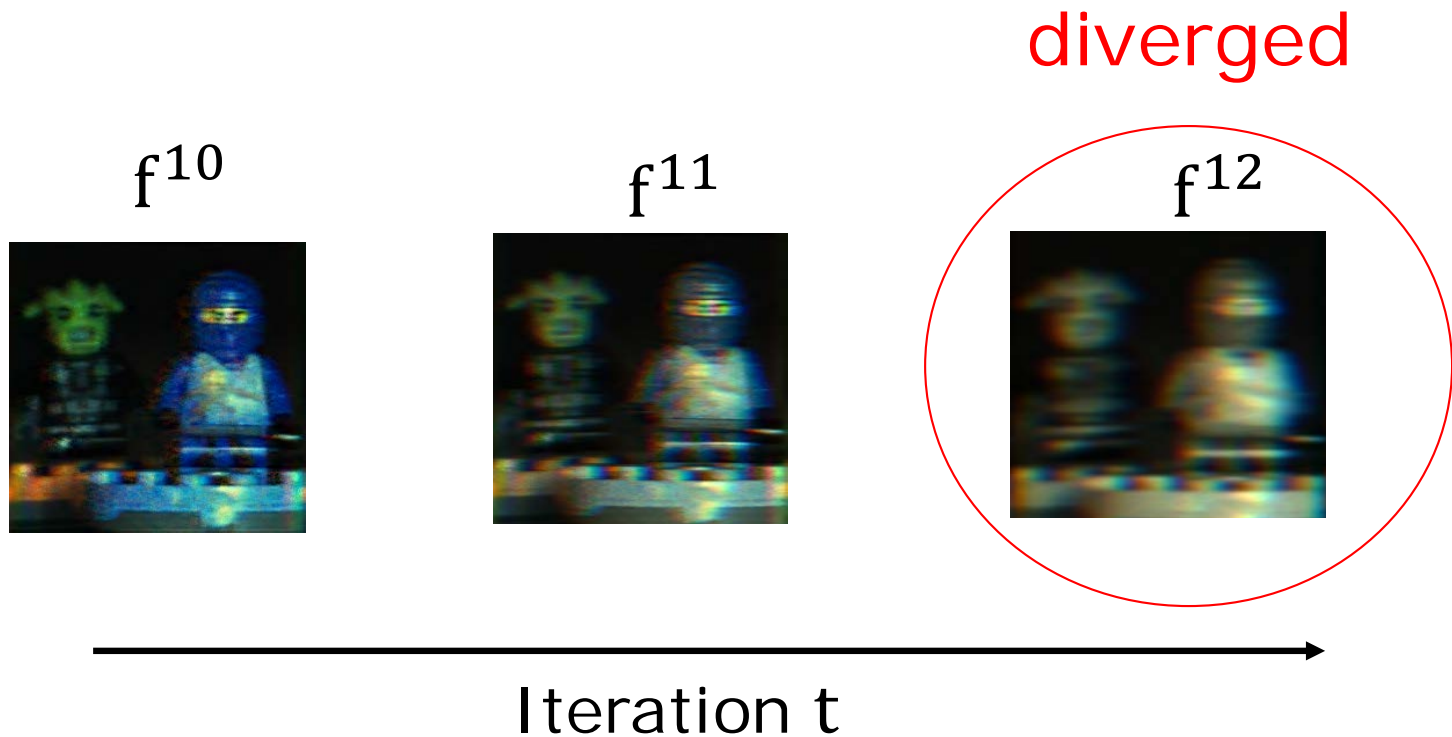
Denoising (3D-Wiener)



- 2D wavelet + 1D discrete cosine transform (DCT)
- Assume $\text{Var}(\theta_{v,i}^t) = \sigma_t^2 (= \|r^t\|/m)$, $i = 1, \dots, n$
- Empirical variance σ_i^2 and mean μ_i of $\theta_{f_0,i}$ estimated using θ_q^t in wavelet subband
- **Wiener filter**: $\theta_{f,i}^{t+1} = \frac{\sigma_i^2}{\sigma_i^2 + \sigma_t^2} \cdot (\theta_{q,i}^t - \mu_i) + \mu_i$

Divergence Problem

- Structured matrix H
- Inaccurate model assumption in denoising problem



AMP-3D-Wiener

Initialize $f^0 \leftarrow \mathbf{0}$

At iteration t , do

$$\text{Residual: } r^t \leftarrow g - Hf^t + \frac{r^{t-1}}{m/n} \left\langle \eta'_{t-1}(f^{t-1} + H^T r^{t-1}) \right\rangle$$

$$\text{Noisy image: } q^t \leftarrow f^t + H^T r^t$$

$$\text{Noise level: } \sigma_t^2 \leftarrow \|r^t\|_2^2 / m$$

$$\text{Denoising: } f^{t+1} \leftarrow \eta_t(q^t; \sigma_t^2)$$

 3D-Wiener

$$\text{Damping: } f^{t+1} \leftarrow \alpha \cdot f^{t+1} + (1 - \alpha) \cdot f^t$$
$$(0 < \alpha \leq 1)$$

Numerical Results

Numerical Results

Lego toy example

Original



Iteration 1



Numerical Results

Lego toy example

Original



Iteration 4



Numerical Results

Lego toy example

Original



Iteration 7



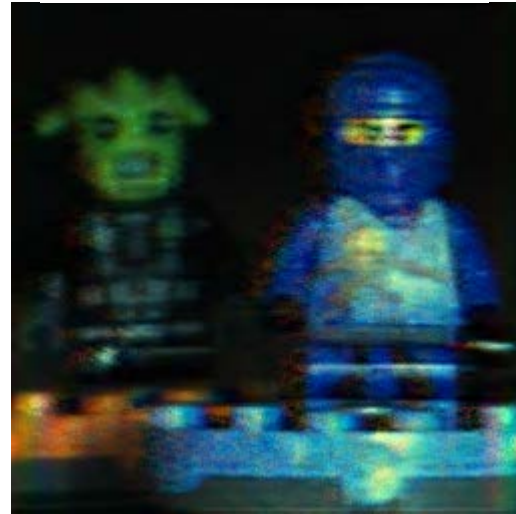
Numerical Results

Lego toy example

Original



Iteration 10



Numerical Results

Lego toy example

Original



Iteration 20



Numerical Results

Lego toy example

Original



Iteration 50



Numerical Results

Lego toy example

Original



Iteration 100



Numerical Results

Lego toy example

Original

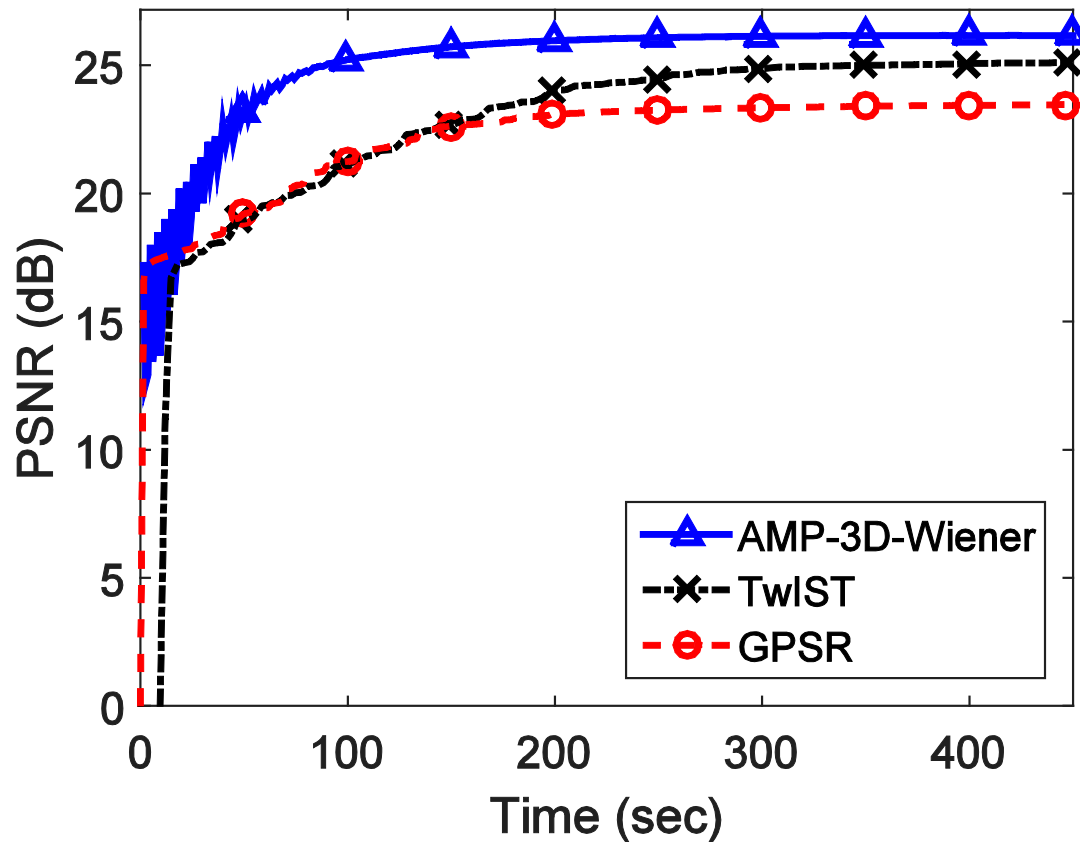


Iteration 400



Numerical Results

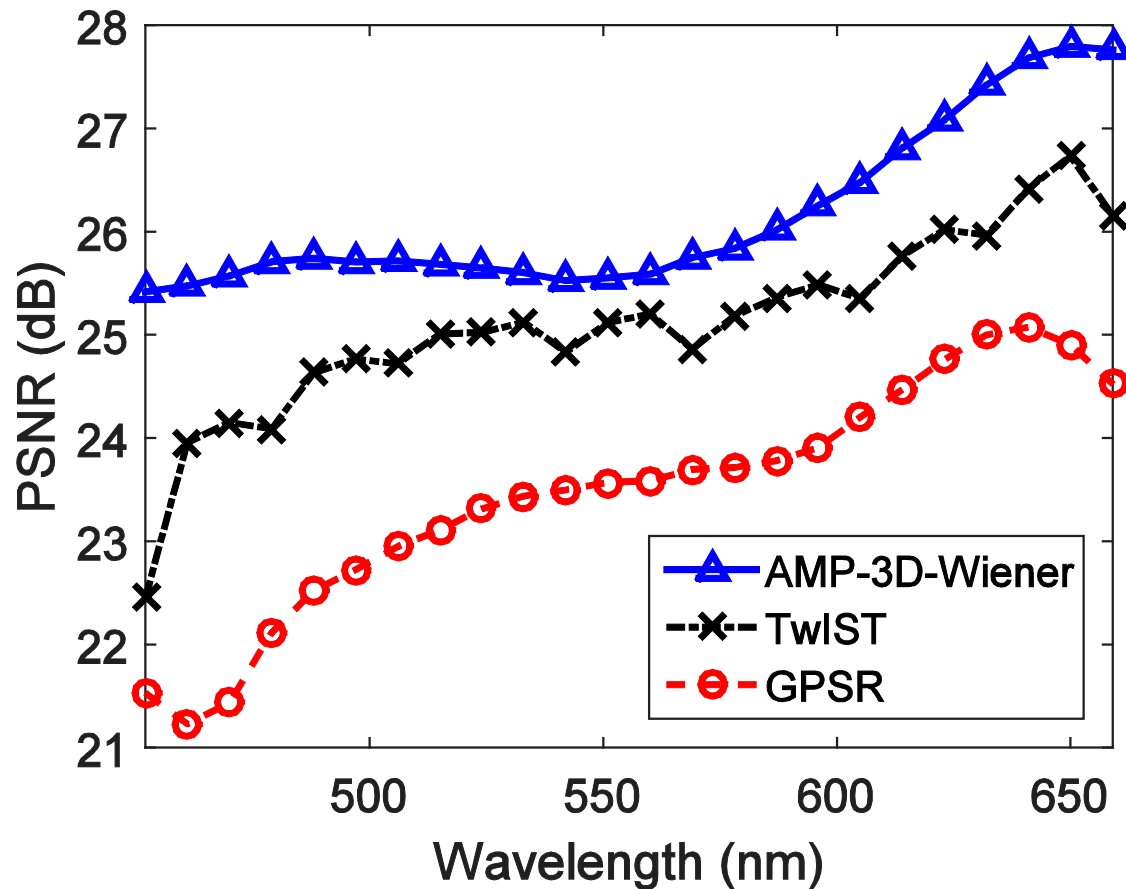
- Lego toy example
- 2 shots; complementary coded aperture; 20dB noise
- No parameter tuning for AMP-3D-Wiener



TwIST [Bioucas-Dias & Figueiredo 2007, Wagadarikar 2008]
GPSR [Figueiredo et al. 2007]

Numerical Results

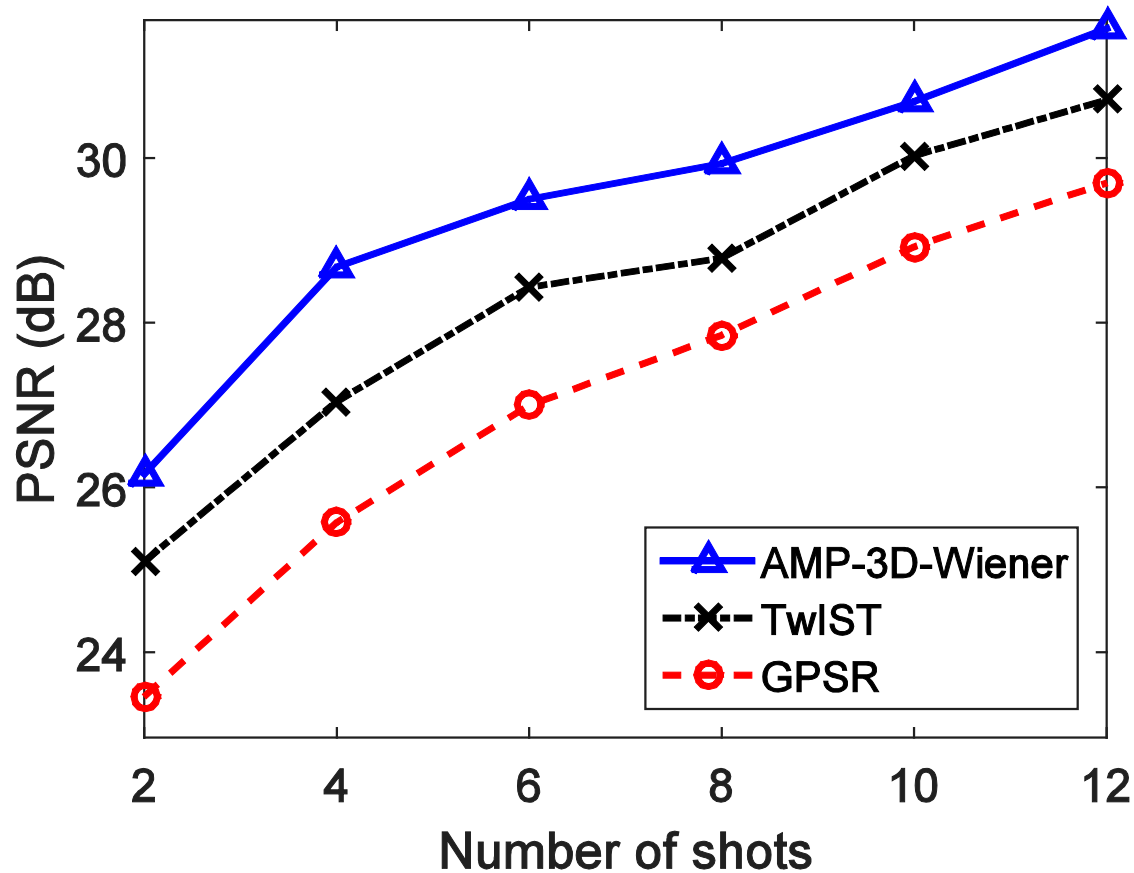
- Lego toy example
- 2 shots; complementary coded aperture; 20dB noise



TwIST [Bioucas-Dias & Figueiredo 2007, Wagadarikar 2008]
GPSR [Figueiredo et al. 2007]

Numerical Results

- Lego toy example
- 2-12 shots; complementary coded aperture; 20dB noise



TwIST [Bioucas-Dias & Figueiredo 2007, Wagadarikar 2008]
GPSR [Figueiredo et al. 2007]

Numerical Results

Natural scenes [personalpages.manchester.ac.uk/staff/d.h.foster/]

AMP reconstructs better in all tested scenes.

SNR	15 dB			20 dB		
Algorithm	AMP	GPSR	TwIST	AMP	GPSR	TwIST
Scene 1	30.48	28.43	30.17	30.37	28.53	30.31
Scene 2	27.34	24.71	27.03	27.81	24.87	27.35
Scene 3	33.13	29.38	31.69	33.12	29.44	31.75
Scene 4	32.07	26.99	31.69	32.14	27.25	32.08
Scene 5	27.44	24.25	26.48	27.83	24.60	26.85
Scene 6	29.15	24.99	25.74	30.00	25.53	26.15
Scene 7	36.35	33.09	33.59	37.11	33.55	34.05
Scene 8	32.12	28.14	28.22	32.93	28.82	28.69

TwIST [Bioucas-Dias & Figueiredo 2007, Wagadarikar 2008]

GPSR [Figueiredo et al. 2007]

Summary

Summary

- **Problem:** Hyperspectral image reconstruction in CASSI
- **Algorithm:** Approximate message passing with adaptive Wiener filter in 2D wavelet + 1D DCT domain
- **Challenges:**
 - Highly compressed measurements
 - Structured sensing matrix
- **Results:**
 - Improved PSNR and runtime
 - No parameter tuning

Thank you!