







Off-the-grid curve reconstruction: theory and applications to fluorescence microscopy

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1. Introduction

- 2. Off-the-grid 101: the sparse spike problem
- 3. Off-the-grid covariance spikes reconstruction
- 4. A new divergence regularisation
- 5. Off-the-grid curve numerical reconstruction
- 6. Conclusion

Introduction

How could we recover biological structure from resolution-limited acquisitions?



Microscope acquisition

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Microscope acquisition

Reconstruction

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Microscope acquisition

Reconstruction

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'Can one hear the shape of a drum?', Marc Kac (1966)



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Observation



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Sources

Observation

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- the solution may not depend continuously on the data.



Inverse problem



Source

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Variational optimisation

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- $\|y \Phi S\|_2^2$ penalises the closeness of y and the source S;
- R(S) regularises the problem (well-posed) and enforces more or less the prior on S
 w. α > 0.

Grid or gridless?



Source to estimate



Introducing a grid



Reconstruction \hat{S} on a grid



Reconstruction \hat{S} on a finer grid



Reconstruction \hat{S} is now **off-the-grid**
Grid or gridless?



Grid

- geometry constrained on the grid;
- combinatorial (non-)convex optimisation;
- well-known problems (LASSO, ...).

Grid or gridless?



Grid

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Off-the-grid

- brings structural prior;
- guarantees (uniqueness, support);
- convex but infinite dimensional;
- young field.

Off-the-grid 101: the sparse spike problem

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If $m = \sum_{i=1}^{N} a_i \delta_{x_i}$ a discrete measure, then $|m|(\mathcal{X}) = \sum_{i=1}^{N} |a_i|$.

• Let the source
$$m_{a_0,x_0} \stackrel{\text{def.}}{=} \sum_{i=1}^N a_i \delta_{x_i} \in \mathcal{M}\left(\mathcal{X}\right)$$
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Difficult numerical problem: infinite dimensional, non-reflexive. Tackled by greedy algorithm like *Frank-Wolfe* [Frank and Wolfe, 1956], *etc*.

Some results for spikes reconstruction

Reconstruction by fluorescence microscopy SMLM: acquisition stack with few lit fluorophores per image.





Figure 1: Two excerpts from a SMLM stack



Stack mean



Stack mean

Off-the-grid [Laville et al., 2021]



Stack mean

Off-the-grid [Laville et al., 2021] Deep-STORM [Nehme et al., 2018]



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SMLM drawback: a lot of images, no live-cell imaging.

Off-the-grid covariance spikes reconstruction

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- $y: [0,T] \rightarrow L^{2}(\mathcal{X})$ is the SOFI acquisition stack ;
- we aim to reconstruct the *dynamic* measure:

$$t\mapsto \mu(t)\stackrel{ ext{def.}}{=}\sum_{i=1}^{N}a_{i}(t)\delta_{x_{i}}\in\mathrm{L}^{2}\left(0, extsf{T};\mathcal{M}\left(\mathcal{X}
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Moments are a tool to recover the positions x_i . Example: let the stack mean $\bar{y} \stackrel{\text{def.}}{=} \frac{1}{\bar{t}} \int_0^{\bar{t}} y(\cdot, t) \, \mathrm{d}t$.

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Build the variational problem

Let R_{y} be the spatial covariance, $\forall u, v \in \mathcal{X}$ we yield:

$$R_y(u,v) \stackrel{\mathrm{def.}}{=} rac{1}{T} \int_0^T \left(y(u,t) - ar y(u)
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$$= \int_{\mathcal{X}} h(u - x)h(v - x) \, \mathrm{d}m_{M,x}(x)$$

$$= \Lambda m_{M,x}(u,v).$$

 $m_{M,x} \stackrel{\text{def.}}{=} \sum_{i=1}^{N} M_i \delta_{x_i}$ shares the same positions w. $\mu = \sum_{i=1}^{N} a_i(t) \delta_{x_i}$ through A.



$\mathrm{L}^{2}\left(0,T,\mathrm{L}^{2}\left(\mathcal{X}\right)\right)$

Legend: dynamic part,

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Quantities digest



Legend: dynamic part, temporal mean part \bar{y}

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Quantities digest



Legend: dynamic part, temporal mean part \bar{y} and covariance R_y .

Let $\lambda > 0$,

The energy for covariance-based reconstruction writes down:

$$\underset{m \in \mathcal{M}(\mathcal{X})}{\operatorname{argmin}} T_{\lambda}(m) \stackrel{\text{def.}}{=} \frac{1}{2} \|R_{y} - \Lambda(m)\|_{\operatorname{L}^{2}(\mathcal{X}^{2})}^{2} + \lambda |m|(\mathcal{X}). \tag{Q}_{\lambda}(y)$$

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while mean reconstruction is:

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- stack of 1000 acquisitions 64 × 64 simulated by SOFItool;
- 8700 emitters scattered along the tubulins; **high** background noise + Poisson noise at 4 + Gaussian noise at 1×10^{-2} . SNR ≈ 10 db.



Results



Ground-truth

Results



Ground-truth

 $(\mathcal{Q}_{\lambda}(y))$ [Laville et al., 2022]

Results



Ground-truth

 $(\mathcal{Q}_{\lambda}(y))$ [Laville et al., 2022]

SRRF [Culley et al., 2018]

Partial conclusion



 $Co\ell_0$ rme [Stergiopoulou et al., 2021]





Recap

- a new off-the-grid method for fluctuation microscopy
- the results are a bit dotted, by design.

• filaments in fluorescence microscopy;



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Crackle detection: non-destructive testing on nuclear powerplant pipes, *etc.*



Stress corrosion cracking spotted by *ultrasounds*.

- filaments in fluorescence microscopy;
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Crackle in the aforementioned pipe.

A new divergence regularisation

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 (S_{\lambda}(y))

One of its minimisers is a sum of level sets χ_E !

Geometry encoded in off-the-grid

	0D		
Geometry	Spikes		
Space	$\mathcal{M}\left(\mathcal{X} ight)$		
Regulariser	$\left\ \cdot\right\ _{\mathrm{TV}}$		



Geometry encoded in off-the-grid

	0D	2D
Geometry	Spikes	Sets
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Geometry encoded in off-the-grid

	0D	1D	2D
Geometry	Spikes	Curves	Sets
Space	$\mathcal{M}(\mathcal{X})$?	$\mathrm{BV}(\mathcal{X})$
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$$\forall \boldsymbol{g} \in \boldsymbol{C_0}(\boldsymbol{\mathcal{X}})^{\boldsymbol{2}}, \quad \langle \boldsymbol{\mu_{\gamma}}, \boldsymbol{g} \rangle_{\boldsymbol{\mathcal{M}}^{\boldsymbol{2}}} \stackrel{\text{def.}}{=} \int_0^1 \boldsymbol{g}(\boldsymbol{\gamma}(t)) \cdot \dot{\boldsymbol{\gamma}}(t) \, \mathrm{d}t.$$

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CROC energy

$$\underset{\boldsymbol{m}\in\mathscr{V}}{\operatorname{argmin}} \frac{1}{2} \|\boldsymbol{y} - \boldsymbol{\Phi}\,\boldsymbol{m}\|_{\mathscr{H}}^{2} + \alpha \|\boldsymbol{m}\|_{\mathscr{V}}. \tag{CROC}$$

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- $\left\|\operatorname{div} \boldsymbol{m}\right\|_{\mathrm{TV}}$ is the (open) curve counting term.

Consider the variational problem we coined *Curves Represented On Charges*:

$$\underset{\boldsymbol{m}\in\mathscr{V}}{\operatorname{argmin}} \frac{1}{2} \| \boldsymbol{y} - \boldsymbol{\Phi} \, \boldsymbol{m} \|_{\mathscr{H}}^{2} + \alpha (\| \boldsymbol{m} \|_{\mathrm{TV}^{2}} + \| \operatorname{div} \boldsymbol{m} \|_{\mathrm{TV}})$$
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Do curve measures minimise (CROC)?

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Ext *K* is the set of extreme points of *K*.



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Characterise Ext \mathcal{B}^1_E of the regulariser \iff outline the structure of a *minimum* of *F*.

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Extreme points in measure spaces

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Main result

Let the (non-complete) set of curve measures endowed with weak-* topology:

$$\mathfrak{G} \stackrel{\mathrm{def.}}{=} \left\{ rac{\mu_{\boldsymbol{\gamma}}}{\|\mu_{\boldsymbol{\gamma}}\|_{\mathscr{V}}}, \, \boldsymbol{\gamma} \, \mathsf{Lipschitz} \, \mathsf{1} ext{-rectifiable simple curve}
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We present the Charge Sliding Frank-Wolfe algorithm.





Figure 2: The source and its noisy acquired image I
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Amplitude and sliding steps

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Amplitude optimisation

• we optimise the amplitude *a* of the new estimated curve;

Amplitude and sliding steps



Amplitude optimisation



Both amplitude and position optimisation

- we optimise the amplitude *a* of the new estimated curve;
- we perform a *sliding*: we optimise on both amplitudes a and positions γ .



Figure 4: First step of first iteration: certificate and support of new curve estimated



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Amplitude optimisation

Figure 4: First iteration: second and third steps



Amplitude optimisation

Both amplitude and position optimisation

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Figure 4: Second iteration: another curve is found



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Final results



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- Pro: always smooth curves. Cons: prone to shortening.



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• Charge Sliding Frank-Wofe, an algorithm designed to recover off-the-grid curves in inverse problem;

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Still, there is room for improvements:

- define a *scalar* operator, further enabling curve reconstruction in fluctuation microscopy;
- improve the support estimation step;
- tackle the curve crossing issue.

Conclusion

Key points

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- we proposed an off-the-grid method for fluorescence microscopy;
- we bridged the gap in off-the-grid curve;
- we proposed a Charge Sliding Frank-Wolfe for curve reconstruction.

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See our work and papers on https://www-sop.inria.fr/members/Bastien.Laville/

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 u_1, u_2 has support included in μ_{γ} support, ditto for spt $R \subset \text{spt } \mu_{\gamma}$ [Smirnov, 1993]; moreover, each R has maximal length implying spt $R = \text{spt } \mu_{\gamma}$.

spt ${m R}=$ spt $\mu_{m \gamma}$.

$$\operatorname{spt} {m extsf{R}} = \operatorname{spt} \mu_{m \gamma}$$
. Otherwise $\operatorname{spt} {m extsf{R}} \subsetneq \operatorname{spt} \mu_{m \gamma} \|{m extsf{R}}\|_{\operatorname{TV}} < rac{\|\mu_{m \gamma}\|_{\operatorname{TV}}}{\|\mu_{m \gamma}\|_{arphi}}$,

spt
$$\mathbf{R} = \operatorname{spt} \boldsymbol{\mu}_{\gamma}$$
. Otherwise spt $\mathbf{R} \subsetneq \operatorname{spt} \boldsymbol{\mu}_{\gamma} \| \mathbf{R} \|_{\mathrm{TV}} < \frac{\| \boldsymbol{\mu}_{\gamma} \|_{\mathrm{TV}}}{\| \boldsymbol{\mu}_{\gamma} \|_{\mathscr{V}}}$, therefore,
$$\int_{\mathfrak{G}} \| \mathbf{R} \|_{\mathrm{TV}} \, \mathrm{d}\rho(\mathbf{R}) < \frac{\| \boldsymbol{\mu}_{\gamma} \|_{\mathrm{TV}}}{\| \boldsymbol{\mu}_{\gamma} \|_{\mathscr{V}}} \underbrace{\rho(\mathfrak{G})}_{=1} = \int_{\mathfrak{G}} \| \mathbf{R} \|_{\mathrm{TV}} \, \mathrm{d}\rho(\mathbf{R}),$$

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Hence, each γ_R is a reparametrisation of γ yielding $R = \frac{\mu_{\gamma}}{\|\mu_{\gamma}\|_{\mathscr{V}}}$

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Hence, each γ_R is a reparametrisation of γ yielding $R = \frac{\mu_{\gamma}}{\|\mu_{\gamma}\|_{\omega}}$, eventually:

$$\boldsymbol{u}_{i} = \int_{\mathfrak{G}} \boldsymbol{R} \, \mathrm{d}\rho_{i} = \int_{\mathfrak{G}} \frac{\boldsymbol{\mu}_{\boldsymbol{\gamma}}}{\|\boldsymbol{\mu}_{\boldsymbol{\gamma}}\|_{\mathscr{V}}} \, \mathrm{d}\rho_{i} = \frac{\boldsymbol{\mu}_{\boldsymbol{\gamma}}}{\|\boldsymbol{\mu}_{\boldsymbol{\gamma}}\|_{\mathscr{V}}} \underbrace{\rho_{i}(\mathfrak{G})}_{=1} = \frac{\boldsymbol{\mu}_{\boldsymbol{\gamma}}}{\|\boldsymbol{\mu}_{\boldsymbol{\gamma}}\|_{\mathscr{V}}}.$$

Contradiction, then μ_{γ} is an extreme point.

Second inclusion:

 $\mathsf{Ext}(\mathcal{B}^1_\mathscr{V})\subset\mathfrak{G}$

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or there exists a Borel set $A \subset \mathfrak{G}$ with arbitrary $0 < \rho(A) < 1$ and:

$$ho = \left|
ho\right|\left(A
ight)\left(rac{1}{\left|
ho
ight|\left(A
ight)}
hoigsquare A
ight) + \left|
ho
ight|\left(A^{c}
ight)\left(rac{1}{\left|
ho
ight|\left(A^{c}
ight)}
hoigsquare A^{c}
ight).$$

$$\mathbf{T} = |\rho| (A) \underbrace{\left[\int_{\mathfrak{G}} \frac{1}{|\rho| (A)} \mathbf{R} \, \mathrm{d}(\rho \, \square \, A)(\mathbf{R}) \right]}_{\overset{\mathrm{def.}}{=} \mathbf{u}_{1}} + |\rho| (A^{c}) \underbrace{\left[\int_{\mathfrak{G}} \frac{1}{|\rho| (A^{c})} \mathbf{R} \, \mathrm{d}(\rho \, \square \, A^{c})(\mathbf{R}) \right]}_{\overset{\mathrm{def.}}{=} \mathbf{u}_{2}}$$

A is chosen (up to a neighbourhood) as a convex set, hence $u_1 = \int_A R \, d\rho(R)$ belongs to A, while conversely $u_2 \in A^c$, thus $u_1 \neq u_2$.

A is chosen (up to a neighbourhood) as a convex set, hence $u_1 = \int_A R \, d\rho(R)$ belongs to A, while conversely $u_2 \in A^c$, thus $u_1 \neq u_2$. Eventually, thanks to Smirnov's decomposition:

$$egin{aligned} \|oldsymbol{u}_1\|_{\mathscr{V}} &\leq \int_{\mathfrak{G}} rac{1}{|
ho|\left(\mathcal{A}
ight)} \underbrace{\|oldsymbol{\mathcal{R}}\|_{\mathscr{V}}}_{=1} \operatorname{d}(
ho ldsymbol{ar{L}}\mathcal{A})(oldsymbol{\mathcal{R}}) \ &\leq rac{|
ho|\left(\mathcal{A}
ight)}{|
ho|\left(\mathcal{A}
ight)} = 1. \end{aligned}$$

Then $u_1, u_2 \in \mathcal{B}^1_{\mathscr{V}}$ while $u_1 \neq u_2$, thus reaching a non-trivial convex combination:

 $m{ au} = \lambda m{u_1} + (1-\lambda)m{u_2},$

Then $u_1, u_2 \in \mathcal{B}^1_{\mathscr{V}}$ while $u_1 \neq u_2$, thus reaching a non-trivial convex combination:

 $\mathbf{T} = \lambda \mathbf{u_1} + (1 - \lambda) \mathbf{u_2},$

thereby reaching a contradiction, and therefore concluding the proof.