

Some developments on off-the-grid curve reconstruction: divergence regularisation, untangling by Riemannian metric

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Institut Mathématiques de Bordeaux

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Off-the-grid 101: the sparse spike problem

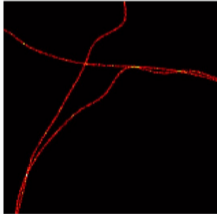
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Physical limitation due to **diffraction** for bodies < 200 nm: convolution by the microscope's point spread function (PSF).

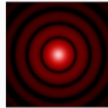
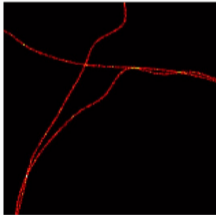


Biomedical imaging

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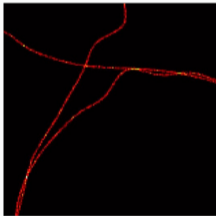
PSF

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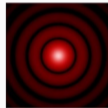
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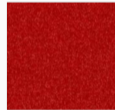


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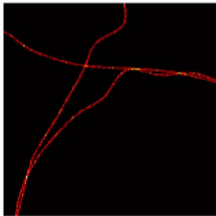
noise

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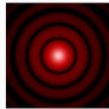
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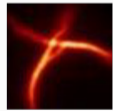
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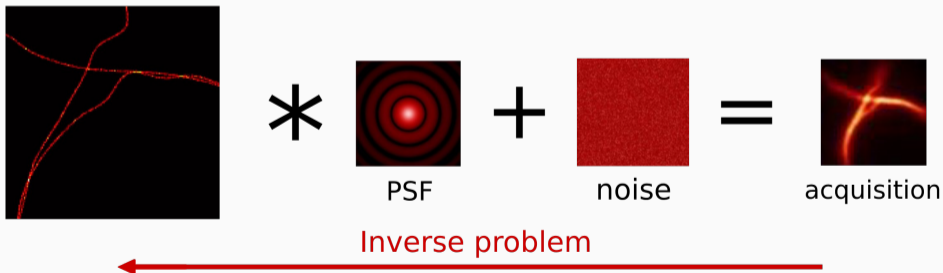
acquisition

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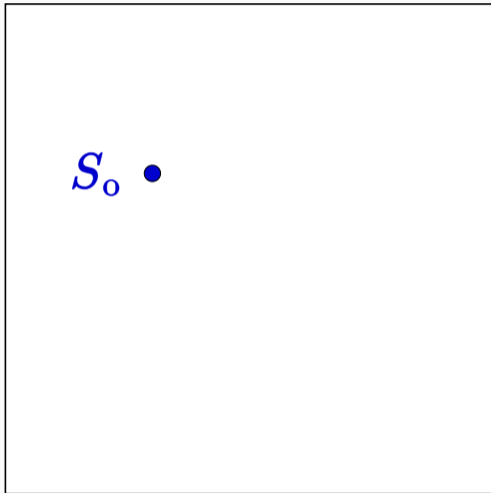
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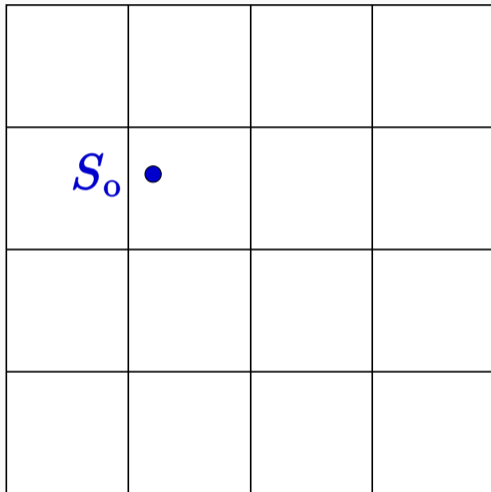


Grid or gridless?



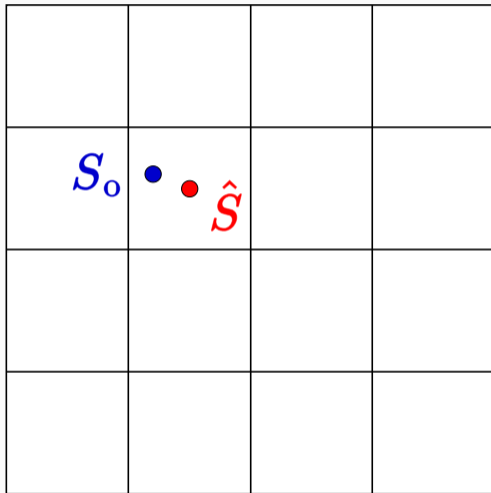
Source to estimate

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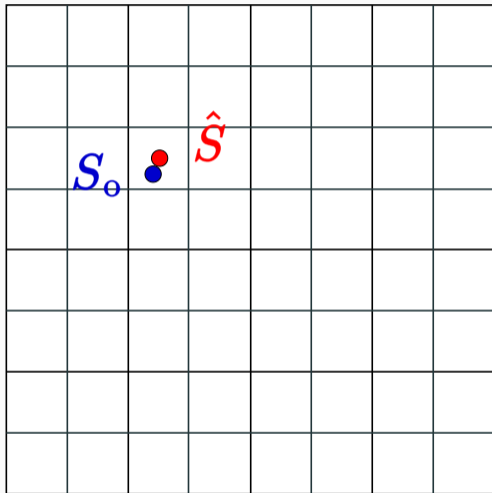
Introducing a grid

Grid or gridless?



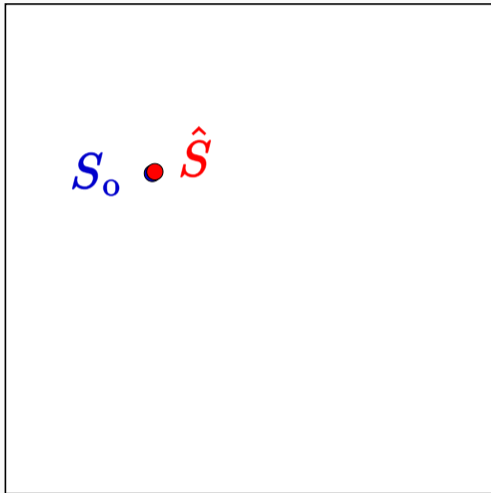
Reconstruction \hat{S} on a grid

Grid or gridless?



Reconstruction \hat{S} on a finer grid

Grid or gridless?



Reconstruction \hat{S} is now **off-the-grid**

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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. $\alpha > 0$.

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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.

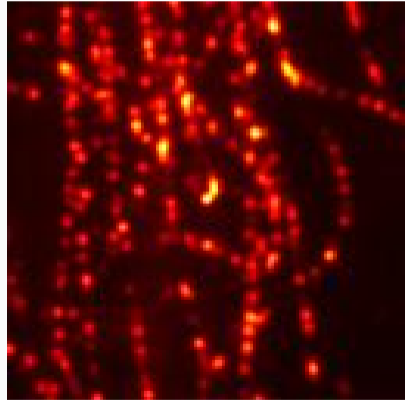
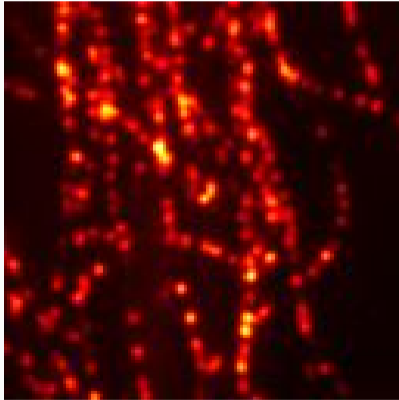
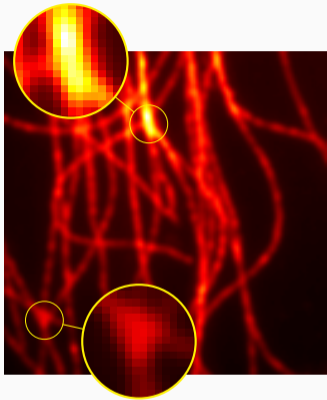


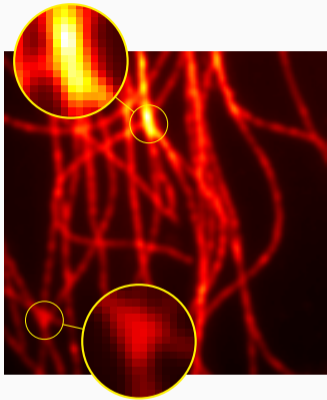
Figure 1: Two excerpts from a SMLM stack

Results on SMLM

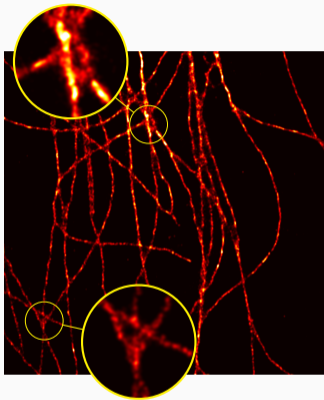


Stack mean

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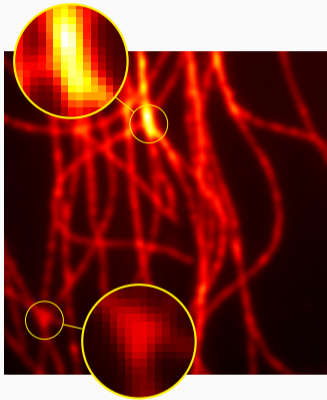


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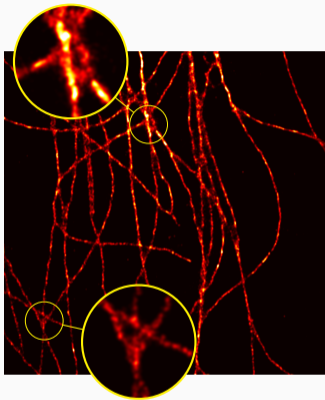


Off-the-grid [Laville et al., 2021]

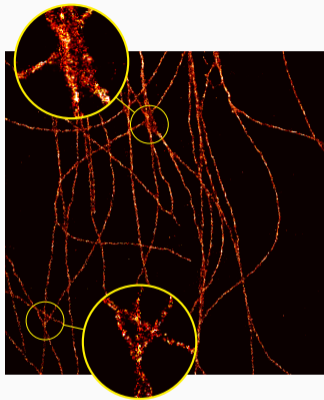
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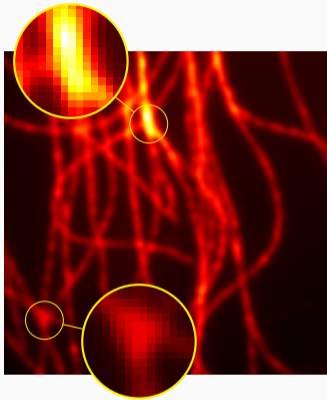


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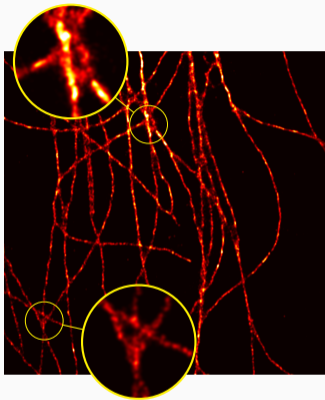


Deep-STORM [Nehme et al., 2018]

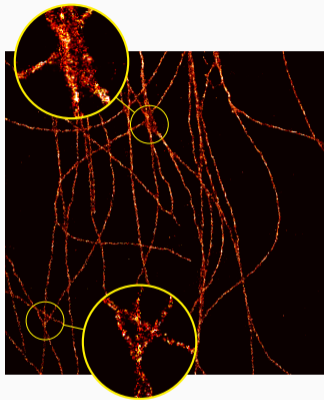
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SMLM drawback: a lot of images, no live-cell imaging.

Static off-the-grid curve in \mathcal{V}



Bastien Laville



Laure Blanc-Féraud



Gilles Aubert

Related papers

- *Off-the-grid curve reconstruction through divergence regularisation: an extreme point result.* **SIAM Journal on Imaging Sciences (SIIMS), June 2023.**
- *Off-the-grid charge algorithm for curve reconstruction in inverse problems.* **In Springer Lecture Notes in Computer Science 14009, May 2023.**

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

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	0D
Geometry	Spikes
Space	$\mathcal{M}(\mathcal{X})$
Regulariser	$\ \cdot\ _{\text{TV}}$



δ_x

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Geometry	Spikes	Sets
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Regulariser	$\ \cdot\ _{TV}$	$\ \cdot\ _1 + \ D\cdot\ _{TV}$



δ_x



χ_E

Geometry encoded in off-the-grid

	0D	1D	2D
Geometry	Spikes	Curves	Sets
Space	$\mathcal{M}(\mathcal{X})$?	$BV(\mathcal{X})$
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δ_x



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χ_E

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- let $\gamma : [0, 1] \rightarrow \mathbb{R}^2$ a 1-rectifiable parametrised Lipschitz curve, we say that $\mu_{\gamma} \in \mathcal{V}$ is a measure **supported on a curve** γ if:

$$\forall \mathbf{g} \in \mathbf{C}_0(\mathcal{X})^2, \quad \langle \mu_{\gamma}, \mathbf{g} \rangle_{\mathcal{M}^2} \stackrel{\text{def.}}{=} \int_0^1 \mathbf{g}(\gamma(t)) \cdot \dot{\gamma}(t) dt.$$

- a curve is closed is $\gamma(0) = \gamma(1)$, open otherwise;

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- let $\mathcal{V} \stackrel{\text{def.}}{=} \left\{ \mathbf{m} \in \mathcal{M}(\mathcal{X})^2, \operatorname{div}(\mathbf{m}) \in \mathcal{M}(\mathcal{X}) \right\}$ the space of *charges*, or *divergence vector fields*. It is a Banach equipped with $\|\cdot\|_{\mathcal{V}} \stackrel{\text{def.}}{=} \|\cdot\|_{\text{TV}^2} + \|\operatorname{div}(\cdot)\|_{\text{TV}}$;
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Do curve measures minimise (CROC)?

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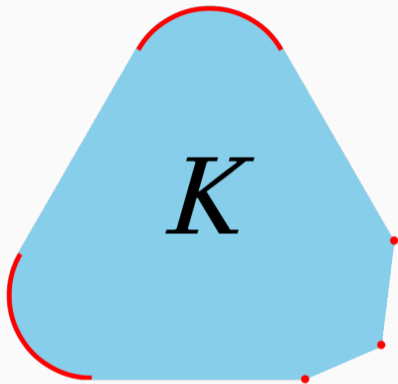
Extreme points

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$\text{Ext } K$ is the set of extreme points of K .



Ext K in red

Link with extreme points: the representer theorem

Let $F : E \rightarrow \mathbb{R}^p$, G the data-term, R the regulariser, $\alpha > 0$.

$$F = G + \alpha R$$

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

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Main result

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

$$\mathfrak{G} \stackrel{\text{def.}}{=} \left\{ \frac{\mu_\gamma}{\|\mu_\gamma\|_\gamma}, \gamma \text{ Lipschitz 1-rectifiable simple curve} \right\}.$$

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Partial conclusion

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	0D	1D	2D
Geometry	Spikes	Curves	Sets
Space	$\mathcal{M}(\mathcal{X})$	\mathcal{V}	$\text{BV}(\mathcal{X})$
Regulariser	$\ \cdot\ _{\text{TV}}$	$\ \cdot\ _{\text{TV}^2} + \ \text{div} \cdot\ _{\text{TV}}$	$\ \cdot\ _1 + \ \text{D} \cdot\ _{\text{TV}}$

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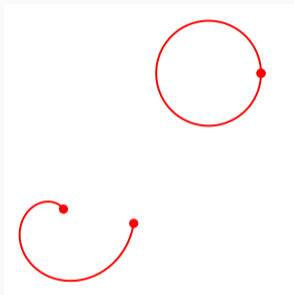
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↪ perfect with our latter results!

We present the *Charge Sliding Frank-Wolfe* algorithm.

Synthetic problem



Synthetic problem

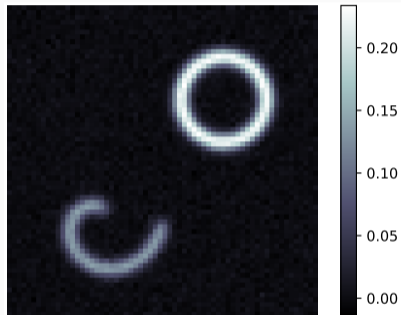
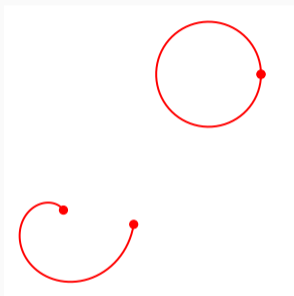


Figure 2: The source and its noisy acquired image I

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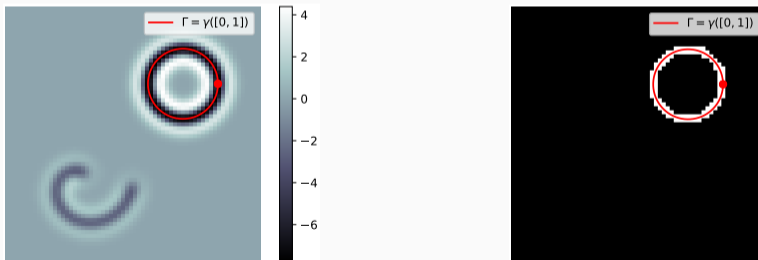


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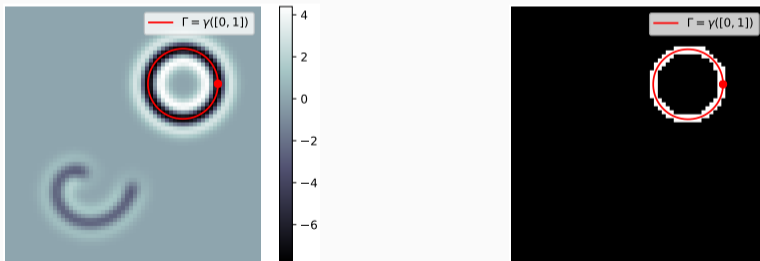


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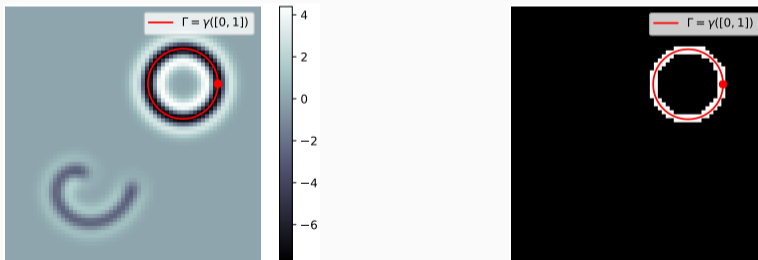


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Recap: iterate the algorithm

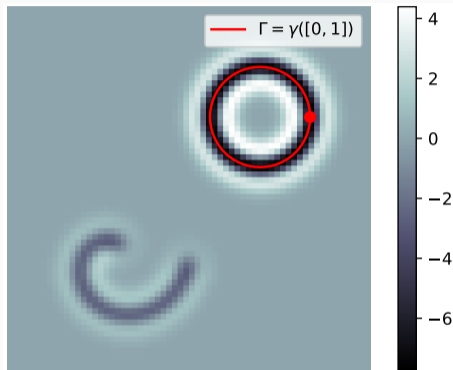


Figure 4: First step of first iteration: certificate and support of new curve estimated

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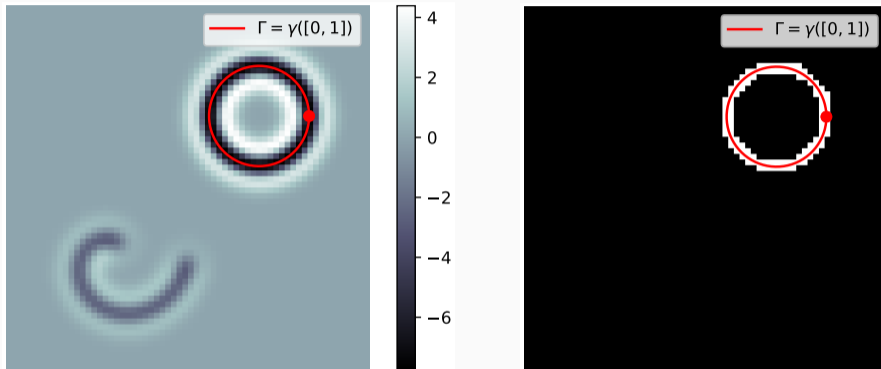
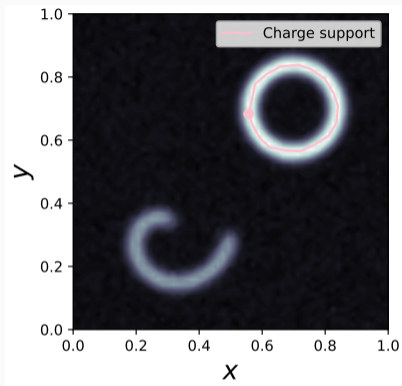


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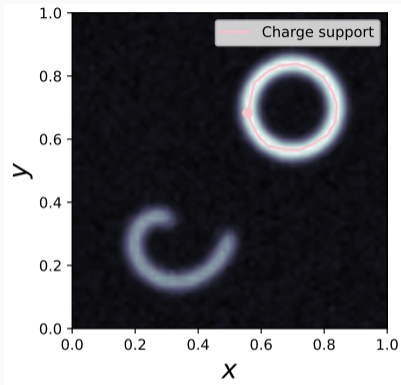
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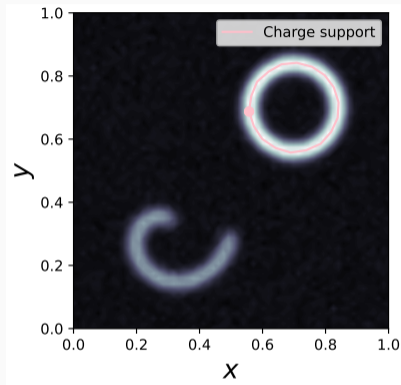
Amplitude optimisation

Figure 4: First iteration: second and third steps

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Amplitude optimisation



Both amplitude and position optimisation

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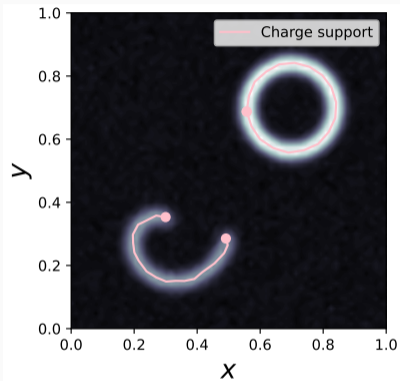


Figure 4: Second iteration: another curve is found

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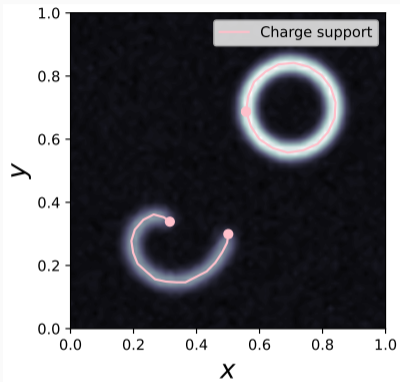
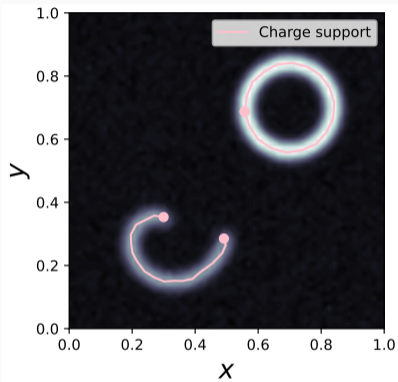
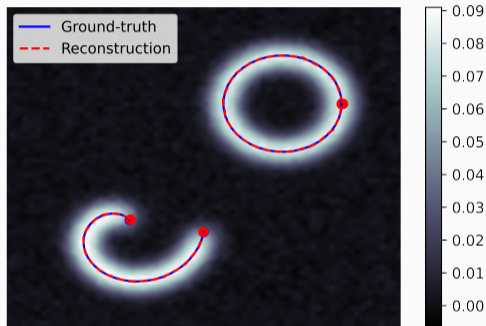
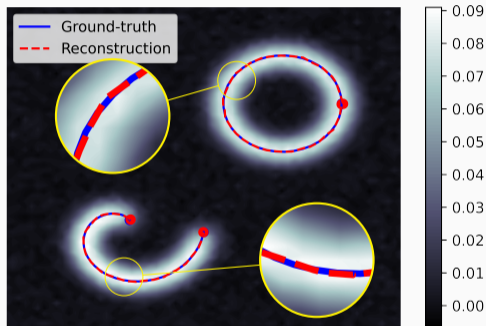


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Final results



Reconstruction [Laville et al., 2023a].



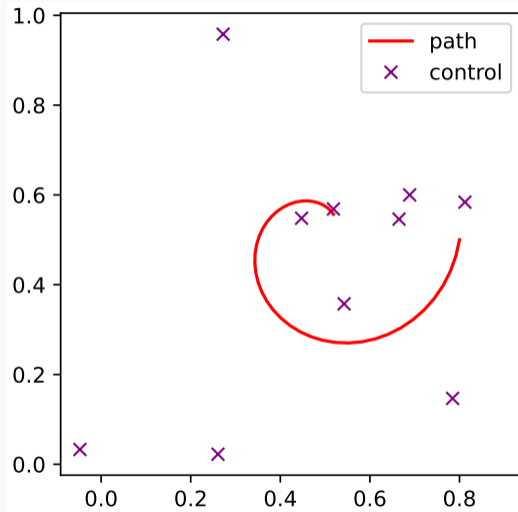
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Another discretisation

- polygonal works well, **under peculiar circumstances;**

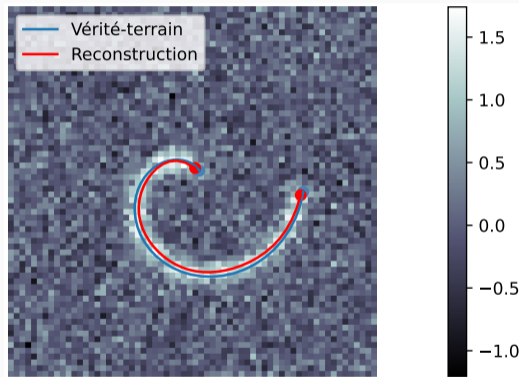
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Another discretisation

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



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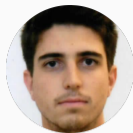
Still, there is room for improvements:

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

Dynamic curve untangling: lift and Riemannian regularisation



Bastien Laville



Théo Bertrand



João M. Machado



Laure B.-Féraud



Gilles Aubert

Related paper

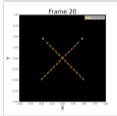
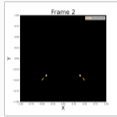
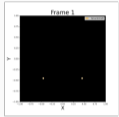
Dynamic off-the-grid curves untangling by the Reeds-Shepp metric: theory, algorithm and a biomedical application. **Preprint, to appear 2024.**

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Follow point sources such as microbubbles moving in a medium, *e.g.* blood vessels.

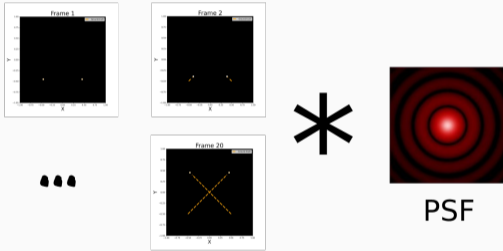
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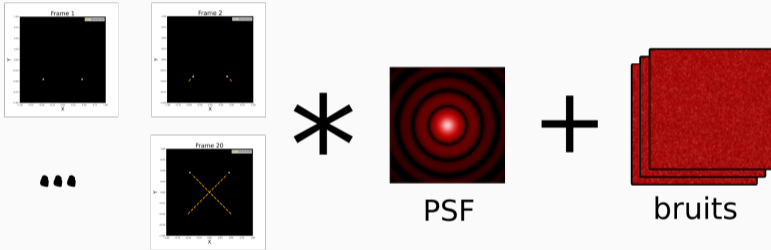
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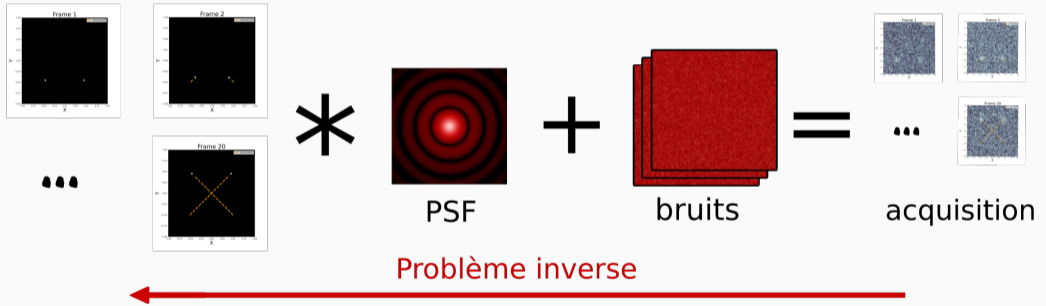
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Mathematical setting [Bredies et al., 2021, Bredies et al., 2022]

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Crossing curves may be **not** optimal in the sense we cannot infer them from the certificate.

A lift to the 'roto-translational space'

How to untangle crossing curves?

- Consider $\mathbb{S}_1 = [0, 2\pi)$ and the lifted space $\mathbb{R}^2 \times \mathbb{S}_1$ [Chambolle and Pock, 2019];
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The separation prior is enforced by the relaxed Reeds-Shepp metric

[Reeds and Shepp, 1990, Duits et al., 2018]. Let $(x, \theta) \in \mathbb{M}_2$ while $(\dot{x}, \dot{\theta}) \in T(\mathbb{M}_2)$ lies in the tangent bundle:

$$\begin{aligned}\|\dot{\gamma}(t)\|_g^2 &= \|(x, \theta)\|_g^2 \\ &= |\dot{x} \cdot e_\theta|^2 + \frac{1}{\varepsilon^2} |\dot{x} \wedge e_\theta|^2 + \xi^2 |\dot{\theta}|^2.\end{aligned}$$

A lift to the 'roto-translational space'

How to untangle crossing curves?

- Consider $\mathbb{S}_1 = [0, 2\pi)$ and the lifted space $\mathbb{R}^2 \times \mathbb{S}_1$ [Chambolle and Pock, 2019];
- we can separate objects with the same position but *different* local orientation.

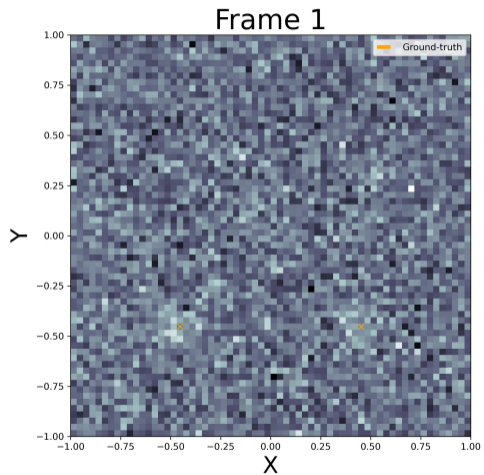
The separation prior is enforced by the relaxed Reeds-Shepp metric

[Reeds and Shepp, 1990, Duits et al., 2018]. Let $(x, \theta) \in \mathbb{M}_2$ while $(\dot{x}, \dot{\theta}) \in T(\mathbb{M}_2)$ lies in the tangent bundle:

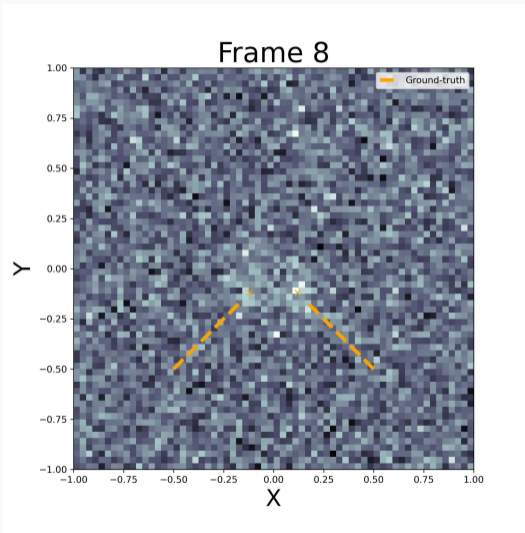
$$\begin{aligned}\|\dot{\gamma}(t)\|_g^2 &= \|(x, \theta)\|_g^2 \\ &= |\dot{x} \cdot e_\theta|^2 + \frac{1}{\varepsilon^2} |\dot{x} \wedge e_\theta|^2 + \xi^2 |\dot{\theta}|^2.\end{aligned}$$

- $0 < \varepsilon < 1$ enforces the planarity of the curve,
- $\xi > 0$ penalises the local curvature.

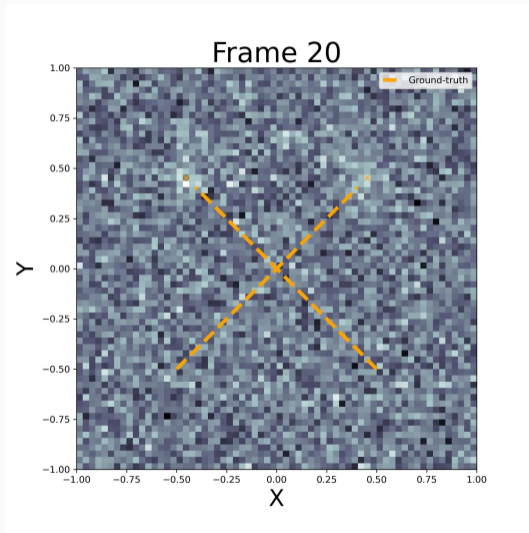
A first example



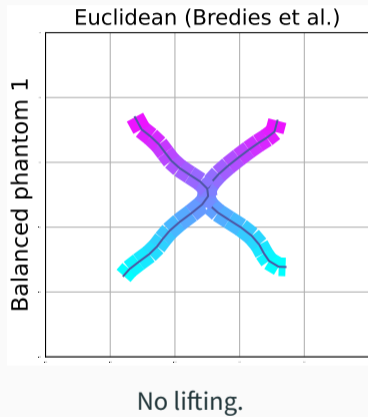
A first example



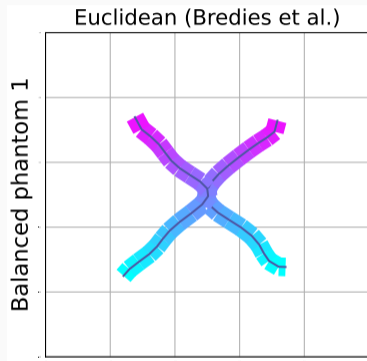
A first example



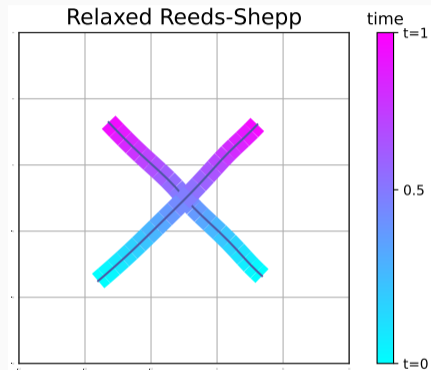
A first example



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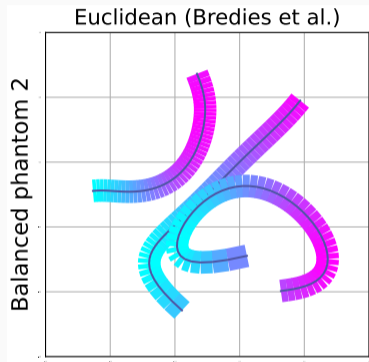


No lifting.



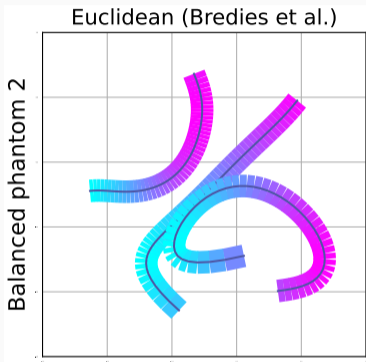
RS with $\beta = 10^{-3}$, $\varepsilon = 0.05$ and $\xi = 1$.

Other phantoms

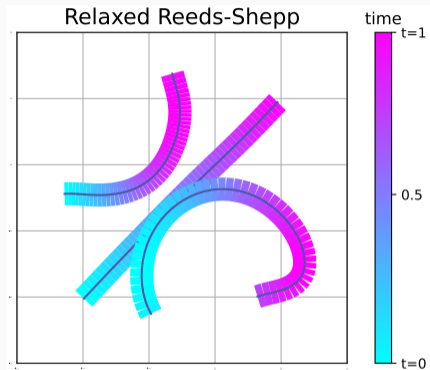


No lifting.

Other phantoms

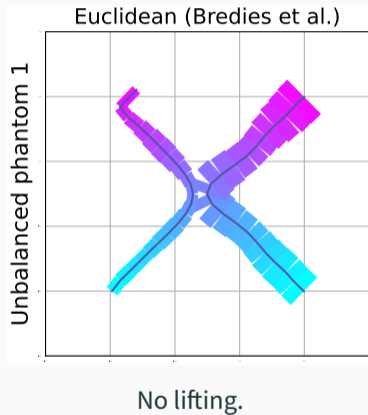


No lifting.

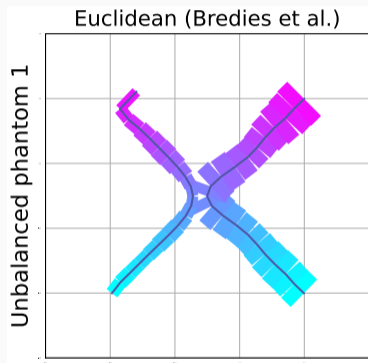


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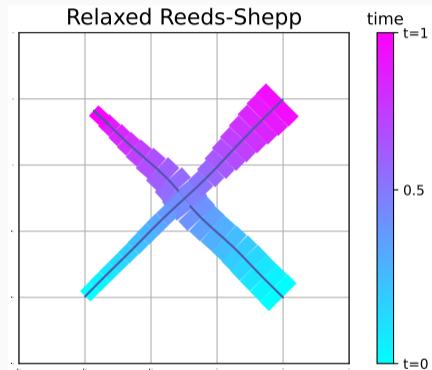
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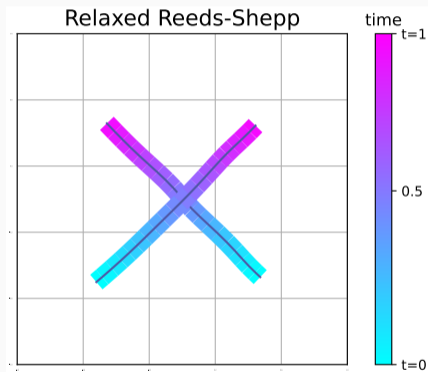
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Recap

- a roto-translational lift $\mathbb{R}^2 \times \mathbb{S}^1$ and a new metric regularisation with Reeds-Shepp metric;

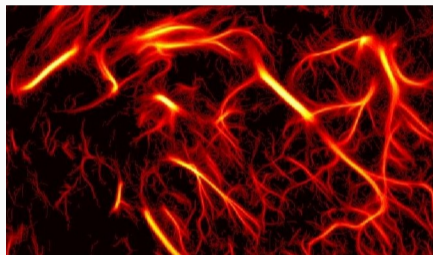
Recap

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Recap

- a roto-translational lift $\mathbb{R}^2 \times \mathbb{S}^1$ and a new metric regularisation with Reeds-Shepp metric;
- Convincing first results;
- yet a work in progress: a Γ -convergence result for the more ubiquitous discretisations, test on real biological data (ULM), more lined up Riemannian optimisation, *etc.*



Ultrasound Localisation Microscopy (ULM)

Conclusion

- off-the-grid methods yields compelling results (yet scarcely used by applicative researchers);

Take home messages

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- we propose a way to bridge the gap in off-the-grid static curve reconstruction;

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- off-the-grid methods yields compelling results (yet scarcely used by applicative researchers);
- we propose a way to bridge the gap in off-the-grid static curve reconstruction;
- we studied a new way to untangle trajectories, dynamic curve reconstruction;
- we believe there are connections between them two, improvements in the off-the-grid community may benefit both fields.

Measure v. current?

- a curve can be encoded in a *measure* μ_γ :

$$\langle \mu_\gamma, \mathbf{f} \rangle = \int_0^1 \mathbf{f}(\gamma(t)) \cdot \dot{\gamma}(t) dt.$$

Measure v. current?




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$$\langle \mu_\gamma, \mathbf{f} \rangle = \int_0^1 \mathbf{f}(\gamma(t)) \cdot \dot{\gamma}(t) dt.$$




- but it can be encoded in a *current*, in the sense of *Georges de Rham*:




$$\begin{aligned} \langle T_\gamma, f d\omega \rangle &= \int_0^1 f(\gamma(t)) d\pi(\gamma(t)). \\ &= \int_0^1 f(\gamma(t)) \|\dot{\gamma}(t)\|_g dt. \end{aligned}$$




if $d\pi$ is a 0-form, for a metric g .




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

Proof recipe I

First inclusion:

$$\text{Ext}(\mathcal{B}_{\mathcal{V}}^1) \supset \emptyset$$

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Let γ a simple Lipschitz curve and μ_{γ} the measure supported on this curve. By contradiction, let $u_1, u_2 \in \mathcal{B}_{\gamma}^1$ and for $\lambda \in (0, 1)$:

$$\frac{\mu_{\gamma}}{\|\mu_{\gamma}\|_{\gamma}} = \lambda u_1 + (1 - \lambda) u_2.$$

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moreover, each R has maximal length implying $\text{spt } R = \text{spt } \mu_\gamma$.

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$$\text{spt } \mathbf{R} = \text{spt } \mu_\gamma.$$

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$$\int_{\mathfrak{G}} \|\mathbf{R}\|_{\text{TV}} d\rho(\mathbf{R}) < \frac{\|\mu_\gamma\|_{\text{TV}}}{\|\mu_\gamma\|_\gamma} \underbrace{\rho(\mathfrak{G})}_{=1} = \int_{\mathfrak{G}} \|\mathbf{R}\|_{\text{TV}} d\rho(\mathbf{R}),$$

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Hence, each $\gamma_{\mathbf{R}}$ **is a reparametrisation of** γ **yielding** $\mathbf{R} = \frac{\mu_\gamma}{\|\mu_\gamma\|_\gamma}$

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thus $\text{spt } \mathbf{R} = \text{spt } \mu_\gamma$,

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

$$\mathbf{u}_i = \int_{\mathfrak{G}} \mathbf{R} d\rho_i = \int_{\mathfrak{G}} \frac{\mu_\gamma}{\|\mu_\gamma\|_\gamma} d\rho_i = \frac{\mu_\gamma}{\|\mu_\gamma\|_\gamma} \underbrace{\rho_i(\mathfrak{G})}_{=1} = \frac{\mu_\gamma}{\|\mu_\gamma\|_\gamma}.$$

Contradiction, then μ_γ **is an extreme point.**



Proof recipe III

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

Let $T \in \text{Ext}(\mathcal{B}_{\mathcal{V}}^1)$, then there exists a finite (probability) Borel measure ρ s.t.:

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Proof recipe III

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either ρ is supported on a singleton of \mathfrak{G} , then there exists μ_{γ} s.t. $T = \frac{\mu_{\gamma}}{\|\mu_{\gamma}\|_{\gamma}}$

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either ρ is supported on a singleton of \mathfrak{G} , then there exists μ_{γ} s.t. $T = \frac{\mu_{\gamma}}{\|\mu_{\gamma}\|_{\gamma}}$

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

$$\rho = |\rho|(A) \left(\frac{1}{|\rho|(A)} \rho \llcorner A \right) + |\rho|(A^c) \left(\frac{1}{|\rho|(A^c)} \rho \llcorner A^c \right).$$

Proof recipe IV

Then,

$$\mathbf{T} = |\rho|(A) \underbrace{\left[\int_{\mathfrak{G}} \frac{1}{|\rho|(A)} \mathbf{R} \, \mathrm{d}(\rho \llcorner A)(\mathbf{R}) \right]}_{\stackrel{\text{def.}}{=} \mathbf{u}_1} + |\rho|(A^c) \underbrace{\left[\int_{\mathfrak{G}} \frac{1}{|\rho|(A^c)} \mathbf{R} \, \mathrm{d}(\rho \llcorner A^c)(\mathbf{R}) \right]}_{\stackrel{\text{def.}}{=} \mathbf{u}_2}$$

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A is chosen (up to a neighbourhood) as a convex set, hence $\mathbf{u}_1 = \int_A \mathbf{R} \, d\rho(\mathbf{R})$ belongs to A , while conversely $\mathbf{u}_2 \in A^c$, thus $\mathbf{u}_1 \neq \mathbf{u}_2$.

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A is chosen (up to a neighbourhood) as a convex set, hence $\mathbf{u}_1 = \int_A \mathbf{R} \, d\rho(\mathbf{R})$ belongs to A , while conversely $\mathbf{u}_2 \in A^c$, thus $\mathbf{u}_1 \neq \mathbf{u}_2$. Eventually, thanks to Smirnov's decomposition:

$$\begin{aligned} \|\mathbf{u}_1\|_{\mathcal{Y}} &\leq \int_{\mathfrak{G}} \frac{1}{|\rho|(A)} \underbrace{\|\mathbf{R}\|_{\mathcal{Y}}}_{=1} \, d(\rho \llcorner A)(\mathbf{R}) \\ &\leq \frac{|\rho|(A)}{|\rho|(A)} = 1. \end{aligned}$$

Proof recipe V

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

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

Proof recipe V

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

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

thereby reaching a contradiction, and therefore concluding the proof.

