Off-the-grid dynamic super-resolution for fluorescence microscopy.

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



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Biomedical context

Aim

Image biological structures at small scales

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



Reconstruction e.g. by fluorescence microscopy SMLM: acquisition stack with few lit fluorophores per image. Drawback: many images ($\approx 1 \times 10^4$, does not allow imaging of living cells).

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An imagery	solution:	SOFI	

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Conclusion

An imagery solution: SOFI

SOFI imaging (Super-resolution optical fluctuation imaging). Applications: imaging for localisation in fluorescence microscopy, etc. [Dertinger10].

many fluorophores lit at the same time;

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An imagery solution: SOFI

- many fluorophores lit at the same time;
- temporal independence of the fluorophores' luminosity fluctuation;

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Inverse problem: from an acquisition, we reconstruct spikes' positions and amplitudes. Super-resolution grid problem:



Inverse problem: from an acquisition, we reconstruct spikes' positions and amplitudes. Super-resolution grid problem:



- off-the-grid deconvolution can be understood as the 'limit' of an increasingly fine grid;
- not limited by the fine grid but still limited by the noise.

Introduction

$$\begin{split} \min_{a \in \mathbb{R}^{L}} \|y - \Phi_{L}a\|_{\mathcal{H}}^{2} + \lambda \|a\|_{1} \qquad (LASSO)\\ \min_{m \in \mathcal{M}(\mathcal{X})} \|y - \Phi m\|_{\mathcal{H}}^{2} + \lambda \|m\|_{TV} \qquad (BLASSO) \end{split}$$

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 $4L~{\rm points}$

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BLASSO is the functional limit of the LASSO problem for $L \to +\infty$.

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Discrete case

- the reconstructed peaks are necessarily on the fine grid;
- (Non-)convex combinatorial optimisation;
- fast numerical computation;
- large literature.



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- (Non-)convex combinatorial optimisation;
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Off-the-grid case

- not limited by the grid;
- convexity of the functional on an infinite dimensional space;
- existence and uniqueness guarantees;
- recent field of research.

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• \mathcal{X} is a compact of \mathbb{R}^d ;

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- \mathcal{X} is a compact of \mathbb{R}^d ;
- how to model spikes? Dirac measures δ_x , elements of $\mathcal{M}(\mathcal{X})$ the space of signed Radon measures;

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- \mathcal{X} is a compact of \mathbb{R}^d ;
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- topological dual of $\mathscr{C}_0(\mathcal{X}) (= \mathscr{C}(\mathcal{X})^*$ here) for $\langle f, m \rangle = \int_{\mathcal{X}} f \, \mathrm{d}m$. Generalisation of $\mathrm{L}^1(\mathcal{X})$ since $\mathrm{L}^1(\mathcal{X}) \hookrightarrow \mathcal{M}(\mathcal{X})$;

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- topological dual of $\mathscr{C}_0(\mathcal{X}) (= \mathscr{C}(\mathcal{X})^*$ here) for $\langle f, m \rangle = \int_{\mathcal{X}} f \, \mathrm{d}m$. Generalisation of $\mathrm{L}^1(\mathcal{X})$ since $\mathrm{L}^1(\mathcal{X}) \hookrightarrow \mathcal{M}(\mathcal{X})$;
- Banach for the TV-norm: $m\in\mathcal{M}\left(\mathcal{X}
 ight)$,

$$|m|(\mathcal{X}) \stackrel{\text{def.}}{=} \sup\left(\int_{\mathcal{X}} f \,\mathrm{d}m \,\middle|\, f \in \mathscr{C}(\mathcal{X}), \|f\|_{\infty,\mathcal{X}} \leq 1\right).$$

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

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BLASSO

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Let $m_{a_0,x_0} \stackrel{\text{def.}}{=} \sum_{i=1}^N a_i \delta_{x_i}$ be a discrete measure,

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BLASSO			

Let $m_{a_0,x_0} \stackrel{\text{def.}}{=} \sum_{i=1}^{N} a_i \delta_{x_i}$ be a discrete measure, $\Phi : \mathcal{M}(\mathcal{X}) \to L^2(\mathcal{X})$ forward operator (e.g. $\Phi m_{a_0,x_0} \stackrel{\text{def.}}{=} \sum_{i=1}^{N} a_i h(x - x_i)$ the Gaussian kernel)



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We call **BLASSO** the optimisation problem [Castro12, Duval15] for $\lambda>0$:

$$\underset{m \in \mathcal{M}(\mathcal{X})}{\operatorname{argmin}} \frac{1}{2} \| y - \Phi m \|_{\mathrm{L}^{2}(\mathcal{X})}^{2} + \lambda |m|(\mathcal{X}) \qquad (\mathcal{P}_{\lambda}(y))$$



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The optimisation space $\mathcal{M}(\mathcal{X})$ is an infinite dimensional space, reflexive only for weak-* topology: a difficult problem.

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Dual cert	tificate		

To solve this problem, we have the strong (Fenchel) duality:

```
\eta_{\lambda} \in \partial |m|(\mathcal{X}) \cap \Phi^* y
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defines a simpler dual problem to study.

¹Non-Degenerate Source Condition e.g.



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Let *m* be a minimum of $(\mathcal{P}_{\lambda}(y))$. The optimality of the measure is characterised by this dual certificate:

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Conditions 1 on the dual certificate + on the operator = reconstruction guarantees.

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Numerical computation

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Numerical of	computation		

• $\mathcal{M}(\mathcal{X})$ is 'only' a Banach space: it is then hard to use a proximal algorithm such as [Beck09];

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Numerous other algorithms:

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moments method [Lasserre10] conditional gradient [Bredies13] <i>particle gradient flow</i> [Chizat20]	convergence guarantees quick to compute	difficult <i>n</i> D case difficult iteration not robust wrt noise

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Illustration of Conic Particle Gradient Flow reconstruction [Chizat20]:

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Illustration of Sliding Frank-Wolfe [Denoyelle19] iterative reconstruction:

On an EPFL SMLM Challenge stack (10000 images, high density):



Mean of stack

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Conclusion

Quantities at stake

• acquisition stack (images in $L^{2}(\mathcal{X})$) during [0,T];

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Quantities at stake

- acquisition stack (images in $L^{2}\left(\mathcal{X}
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- we aim to reconstruct the *dynamic* measure:

$$t \mapsto \mu(t) \stackrel{\text{def.}}{=} \sum_{i=1}^{N} a_i(t) \delta_{x_i} \in \mathrm{L}^2\left(0, T; \mathcal{M}\left(\mathcal{X}\right)\right)$$

generating a.e. $t\in [0,T]$: $y(t)=\Phi\mu(t).$

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Cumulants are a tool to reconstruct the positions x_i . Example : temporal mean $\bar{y} \stackrel{\text{def.}}{=} \frac{1}{T} \int_0^T y(\cdot, t) dt$. One have $\Phi m_{a,x} = \bar{y}$ where $m_{a,x} \stackrel{\text{def.}}{=} \sum_{i=1}^N \bar{a}_i \delta_{x_i}$ and \bar{a}_i is the mean of $a_i(\cdot)$.

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Build	the variational	problem		

Let R_y be the temporal covariance, $orall u, v \in \mathcal{X}$ we get:

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Let R_y be the temporal covariance, $\forall u, v \in \mathcal{X}$ we get:

$$\begin{split} R_{y}(u,v) &\stackrel{\text{def.}}{=} \frac{1}{T} \int_{0}^{T} \left(y(u,t) - \bar{y}(u) \right) \left(y(v,t) - \bar{y}(v) \right) \, \mathrm{d}t \\ &= \dots \quad (\text{independence of fluctuations [Dertinger10]}) \\ &= \sum_{i=1}^{N} \underbrace{M_{i}}_{a_{i} \text{ variance}} h(u - x_{i})h(v - x_{i}) \\ &= \int_{\mathcal{X}} h(u - x)h(v - x) \, \mathrm{d}m_{M,x}(x) \\ &= \Lambda m_{M,x}(u,v). \end{split}$$

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Let R_y be the temporal covariance, $\forall u, v \in \mathcal{X}$ we get:

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 $m_{M,x} \stackrel{\text{def.}}{=} \sum_{i=1}^{N} M_i \delta_{x_i}$ shares the same positions as $\mu = \sum_{i=1}^{N} a_i(t) \delta_{x_i}$, we call $\Lambda : \mathcal{M}(\mathcal{X}) \to L^2(\mathcal{X}^2)$ this « covariance operator ».

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Quantities digest



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

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Conclusion

BLASSO on cumulants

Let $\lambda > 0$, covariance problem writes down:

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

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Conclusion

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while mean reconstruction is:

$$\underset{m \in \mathcal{M}(\mathcal{X})}{\operatorname{argmin}} S_{\lambda}(m) \stackrel{\text{def.}}{=} \frac{1}{2} \|\bar{y} - \Phi(m)\|_{L^{2}(\mathcal{X})}^{2} + \lambda |m|(\mathcal{X}) \qquad (\mathcal{P}_{\lambda}(\bar{y}))$$

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BLASSO on cumulants

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while mean reconstruction is:

$$\operatorname{argmin}_{m \in \mathcal{M}(\mathcal{X})} S_{\lambda}(m) \stackrel{\text{def.}}{=} \frac{1}{2} \|\bar{y} - \Phi(m)\|_{L^{2}(\mathcal{X})}^{2} + \lambda |m|(\mathcal{X}) \qquad (\mathcal{P}_{\lambda}(\bar{y}))$$

Let $\Delta \stackrel{\text{def.}}{=} \min_{i \neq j} |x_i - x_j|$ be the *minimum* separation distance

Proposition

Support of a real Radon measure in noiseless setting is reconstructed:

- for $(\mathcal{P}_{\lambda}(\bar{y}))$ if $\Delta \gtrsim 1, 1\sigma$ [Bendory16] ;
- for ($\mathcal{Q}_{\lambda}(y)$) if $\Delta\gtrsim 1, 1\sigma/\sqrt{2}$: better! .

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Conclusion

Numerical results 1D

Implementation in an OOP module in python:

- to use Radon measures, certificates, optimisation algorithm, $(\mathcal{Q}_{\lambda}(y))$ et $(\mathcal{P}_{\lambda}(\bar{y}))$;
- written in PyTorch + CUDA (GPU);
- question of quality metrics. L² distance is not suitable, we prefer the *flat metric* (or Kantorovitch-Rubinstein metric).

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Conclusion

Numerical results 1D



Figure 1: $\mathcal{W}_1(m_{a_0,x_0}, m_{a,x}) \approx 1 \times 10^{-1}$ et $\mathcal{W}_1(m_{a_0,x_0}, m_{M,x}) \approx 5 \times 10^{-3}$.



Test on 2D tubulins from ISBI challenge 2016:

- 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.



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Figure 2: Reconstruction by $(\mathcal{P}_{\lambda}(\bar{y}))$.





Figure 2: Reconstruction by $(Q_{\lambda}(y))$.

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Numerical 2D results SOFItool



Figure 2: Comparison between ground-truth and solutions of both $(\mathcal{P}_{\lambda}(\bar{y}))$ and $(\mathcal{Q}_{\lambda}(y)).$



Figure 3: Ground-truth



Figure 4: $(Q_{\lambda}(y))$



Figure 5: Grid:

SRRF [Culley18]



Figure 6: Grid: SPARCOM [Solomon18]

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Conclusion

Take home statements

- off-the-grid methods squeeze all the 'information' out the acquisition y: no discretisation drawback;
- strong results for existence and uniqueness of BLASSO solution;
- only one efficient numerical algorithm: Sliding Frank-Wolfe;

Take home statements

- off-the-grid methods squeeze all the 'information' out the acquisition y: no discretisation drawback;
- strong results for existence and uniqueness of BLASSO solution;
- only one efficient numerical algorithm: Sliding Frank-Wolfe;

Outlook

- results only for sparse spike problem with known forward operator at the moment: extendable to other imagery problems? (Obviously yes, gridless compressed sensing, etc.)
- theory only suited for spikes: what about other source structures?
- quite costly numerical algorithms: learning approaches?
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Conclusion

Bibliographie de l'exposé IV

Oren Solomon, Maor Mutzafi, Mordechai Segev, and Yonina C. Eldar, "Sparsity-based super-resolution microscopy from correlation information," Opt. Express 26, 18238-18269 (2018)

Sliding Frank-Wolfe

Algorithm 1: Sliding Frank-Wolfe.

Entrées: Acquisition $y \in \mathcal{H}$, nombre d'itérations $K, \lambda > 0$ 1 Initialisation : $m^{[0]} = 0 N^{[k]} = 0$ 2 for Récurrence pour l'étape k, $0 \le k \le K$ do Pour $m^{[k]} = \sum_{i=1}^{N^{[k]}} a_i^{[k]} \delta_{\mathbf{x}^{[k]}}$ telle que $a_i^{[k]} \in \mathbb{R}$, $x_i^{[k]} \in \mathcal{X}$, trouver $x_*^{[k]} \in \mathcal{X}$ tel que : 3 $x_*^{[k]} \in \operatorname{argmax}_{\bullet} \left| \eta^{[k]}(x) \right| \qquad \text{où} \quad \eta^{[k]}(x) \stackrel{\text{def.}}{=} \frac{1}{\lambda} \Phi^*(\Phi m^{[k]} - y),$ if $\left|\eta^{[k]}(x_{*}^{[k]})\right| < 1$ then m[k] est la solution du BLASSO. Stop. else Calculer $m^{[k+1/2]} = \sum_{i=1}^{N^{[k]}} a_i^{[k+1/2]} \delta_{v^{[k+1/2]}} + a_{N^{[k]+1}}^{[k+1/2]} \delta_*^{[k+1/2]}$ telle que : $a_i^{[k+1/2]} \in \operatorname*{argmin}_{a \in \mathbb{R}^{N^{[k]+1}}} \frac{1}{2} \|y - \Phi_{x^{[k+1/2]}}(a)\|_{\mathcal{H}}^2 + \lambda \|a\|_1$ pour $x^{[k+1/2]} \stackrel{\text{def.}}{=} \left(x_1^{[k]}, \dots, x_{N^{[k]}}^{[k]}, x_*^{[k]} \right).$ Calculer $m^{[k+1]} = \sum_{i=1}^{N^{[k+1]}} a_i^{[k+1]} \delta_{r^{[k+1]}}$ telle que : 7 $(a_i^{[k+1]}, x_i^{[k+1]}) \in \underset{(a,x)\in R}{\operatorname{argmax}} \frac{1}{2} \|y - \Phi_{x^{[k+1/2]}}(a)\|_{\mathcal{H}}^2 + \lambda \|a\|_1$ end end

Sortie: Mesure discrète m^[k] pour k l'itération d'arrêt.

 λ is the only tuning parameter in BLASSO: it drives the number N of reconstructed spikes.

How do we choose it?

- Cross-validation.
- Homotopy algorithm.
- experimental choice.

