

Off-the-grid curve reconstruction: bridge the gap between 0 and 2-rectifiable measures

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Introduction

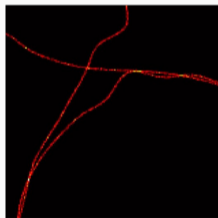
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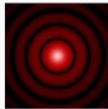
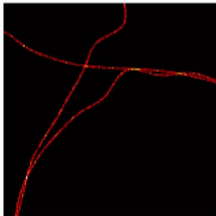
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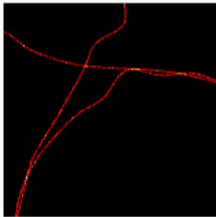
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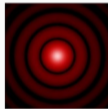
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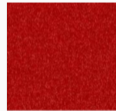


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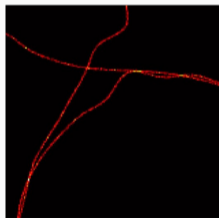
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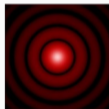
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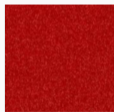


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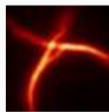
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bruits

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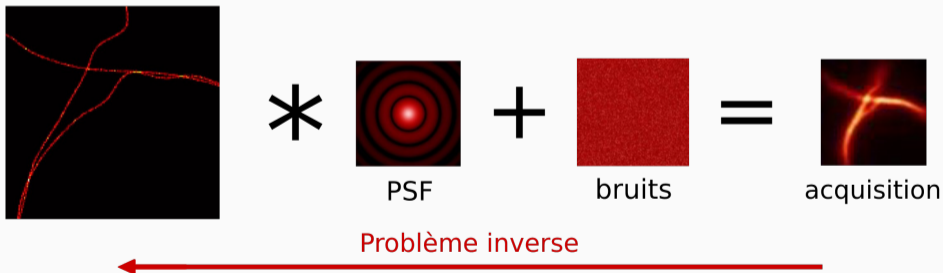


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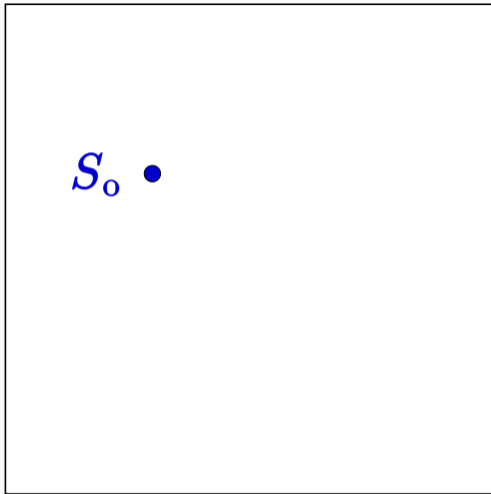
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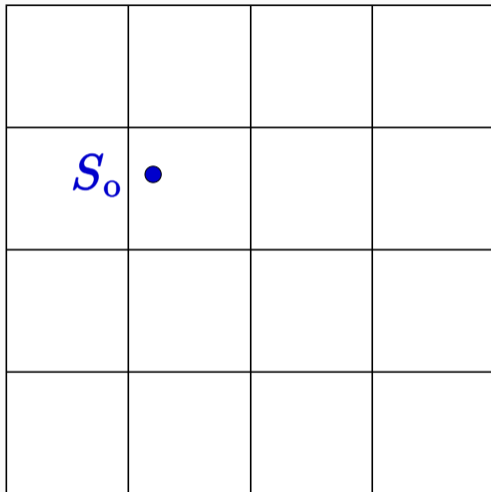
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- $\|y - \Phi S\|_2^2$ penalises the closeness of y and the source S ;
- $R(S)$ regularises the problem (well-posed) and enforces more or less the prior on S w $\alpha > 0$.

Grid or gridless?



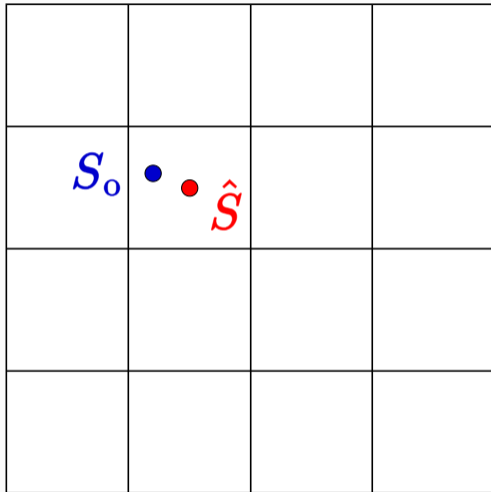
Source to estimate

Grid or gridless?



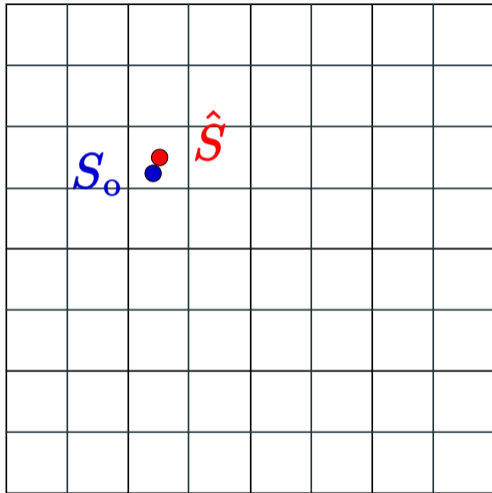
Introducing a grid

Grid or gridless?



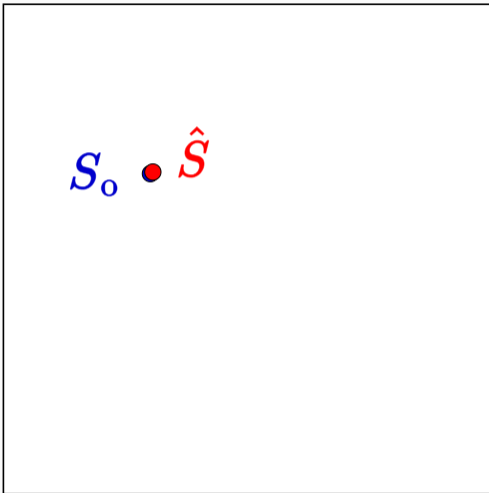
Reconstruction \hat{S} on a grid

Grid or gridless?



Reconstruction \hat{S} on a finer grid

Grid or gridless?



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

Off-the-grid review: spikes and sets

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Quantities

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- Banach endowed with TV-norm : $m \in \mathcal{M}(\mathcal{X})$,

$$|m|(\mathcal{X}) \stackrel{\text{def.}}{=} \sup \left(\int_{\mathcal{X}} f dm \mid f \in \mathcal{C}_0(\mathcal{X}), \|f\|_{\infty, \mathcal{X}} \leq 1 \right).$$

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

A LASSO equivalent for measures

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[Candès and Fernandez-Granda, 2013, Duval and Peyré, 2014] for $\lambda > 0$:

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Difficult numerical problem: infinite dimensional, non-reflexive. Tackled by greedy algorithm like *Frank-Wolfe* [Denoyelle et al., 2019], etc.

Some results for spikes reconstruction

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

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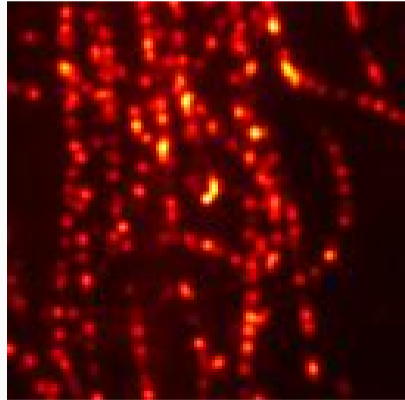
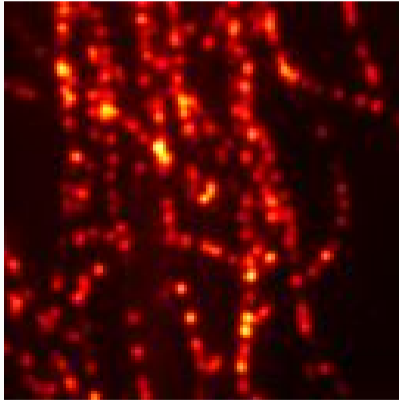
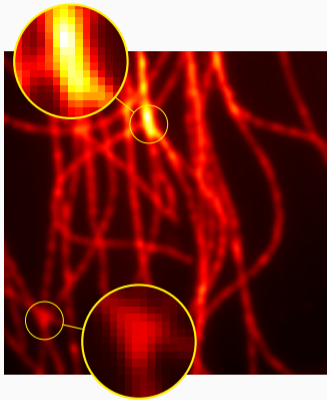


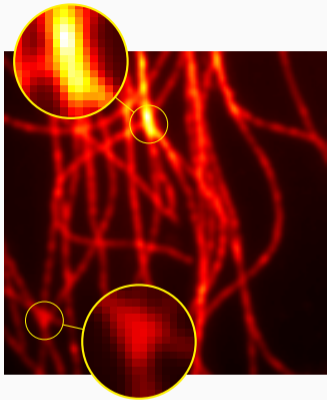
Figure 1: Two excerpts from a SMLM stack

Results on SMLM

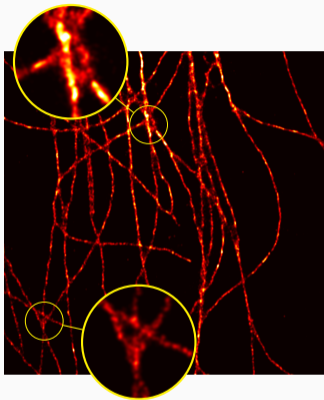


Stack mean

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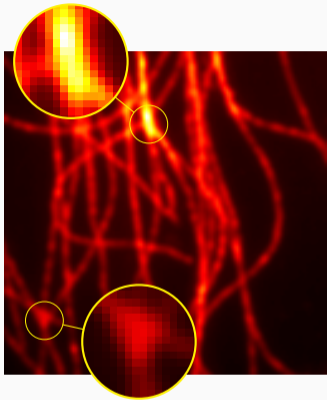


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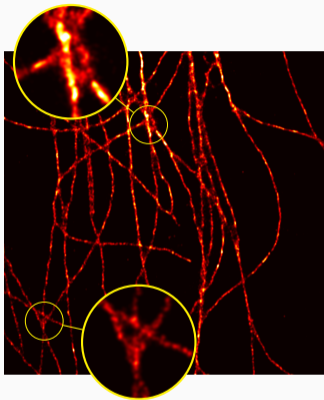


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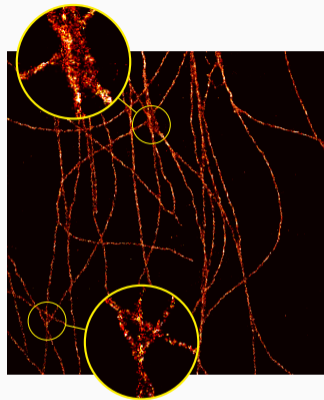
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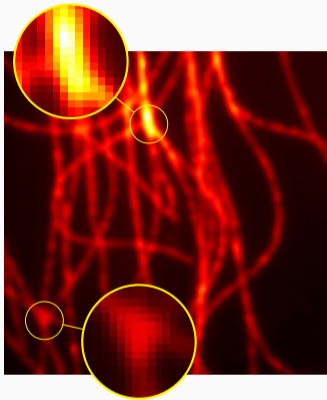


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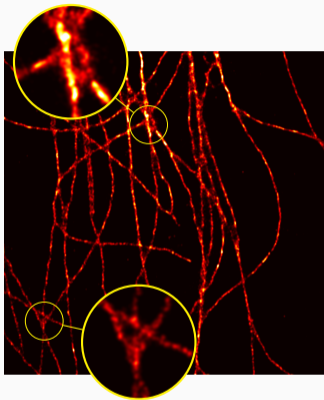


Deep-STORM [Nehme et al., 2018]

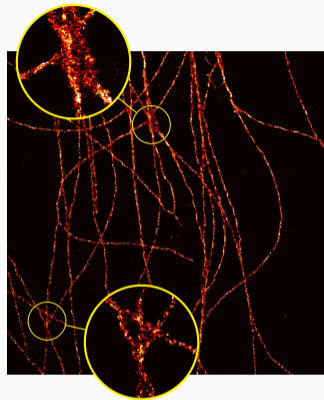
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SMLM drawback: a lot of images, no live-cell imaging.

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δ_x

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δ_x



χ_E

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δ_x



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χ_E

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A new functional space

- let $\mathcal{M}(\mathcal{X})^2$ be the space of vector Radon measures;
- 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 $\|\cdot\|_{\mathcal{V}} \stackrel{\text{def.}}{=} \|\cdot\|_{\text{TV}^2} + \|\operatorname{div}(\cdot)\|_{\text{TV}}$;
- let $\gamma : [0, 1] \rightarrow \mathbb{R}^d$ 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;
- simple if γ is an injective mapping
- $\operatorname{div} \mu_\gamma = \delta_{\gamma(0)} - \delta_{\gamma(1)}$.

A convex decomposition

Let the (non-complete) subset of \mathcal{M} endowed with weak-* topology:

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Then any charge of \mathcal{V} for $d = 2$ is completely decomposable on \mathfrak{G} .

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Do curve measures minimise (CROC)?

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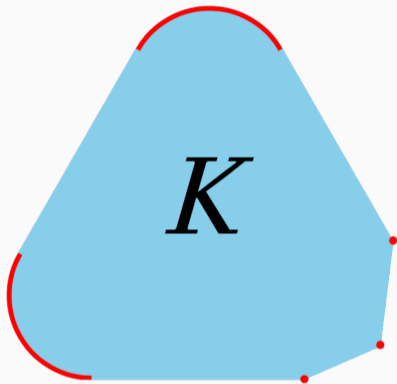
Extreme points

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



Ext K in red

Link with extreme points: general setup

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

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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

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Off-the-grid numerical reconstruction

- No Hilbertian structure on measure spaces: no proximal algorithm;

General setup in off-the-grid

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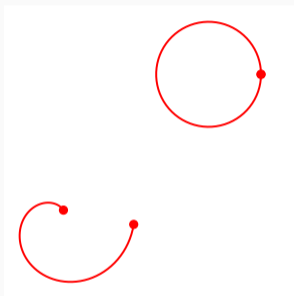
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We present the *Charge Sliding Frank-Wolfe* algorithm.

Synthetic problem



Synthetic problem

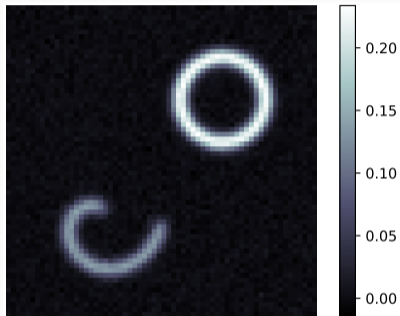
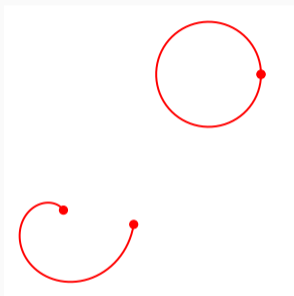


Figure 2: The source and its noisy acquired image

Acquisition process and certificate

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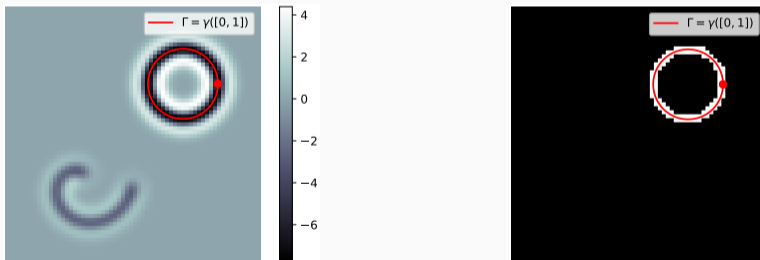


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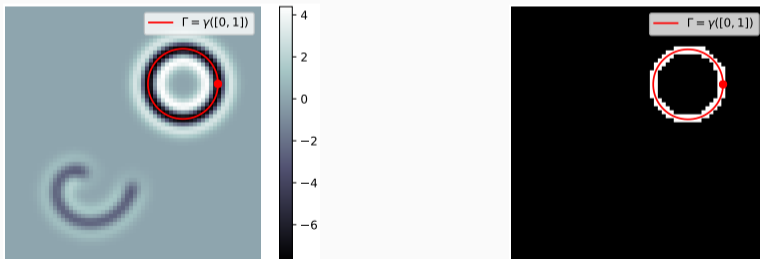


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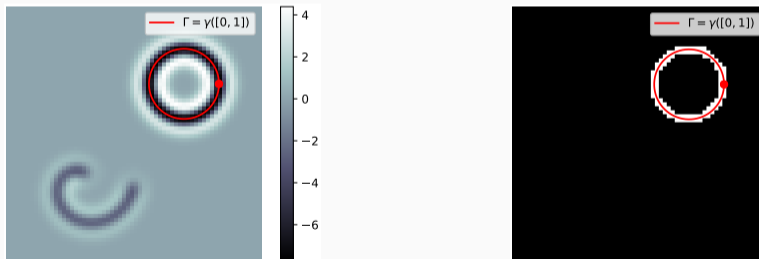
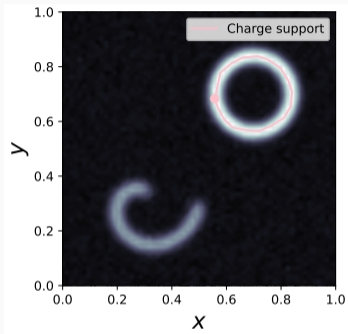


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Amplitude and sliding steps

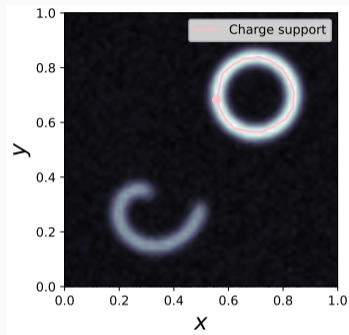
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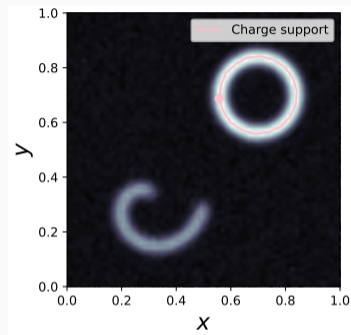
Amplitude optimisation

- 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 .

Recap: iterate the algorithm

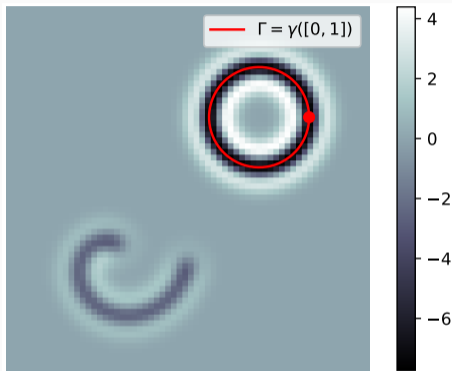


Figure 4: First step of first iteration: certificate and support of new curve estimated

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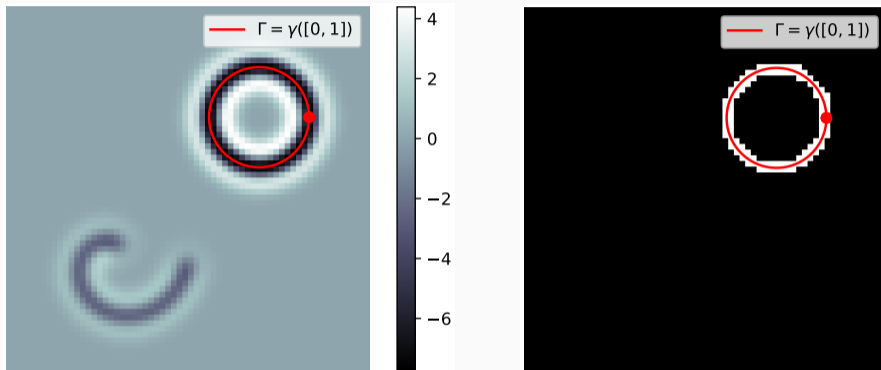
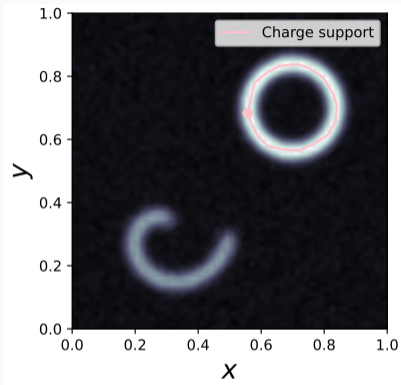


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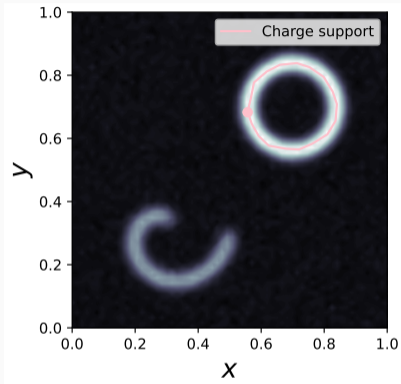
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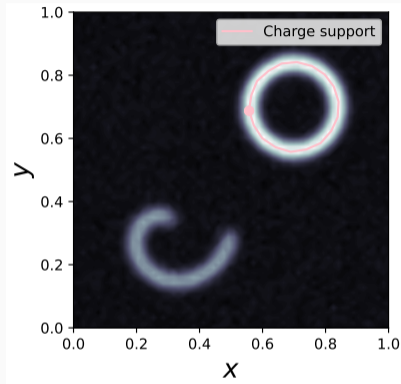
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Figure 4: First iteration: second and third steps

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Both amplitude and position optimisation

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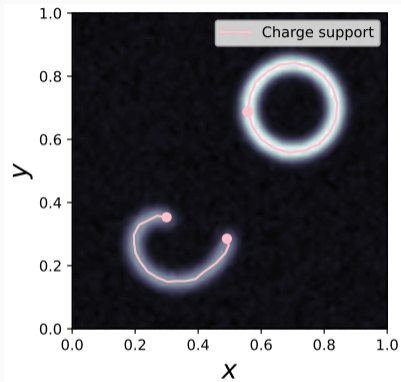


Figure 4: Second iteration: another curve is found

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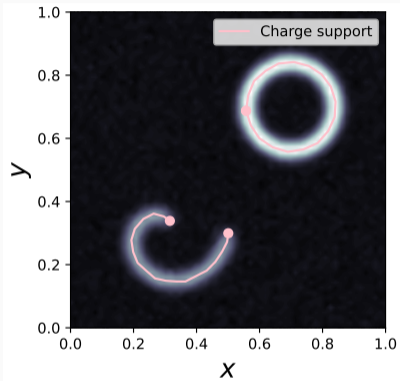
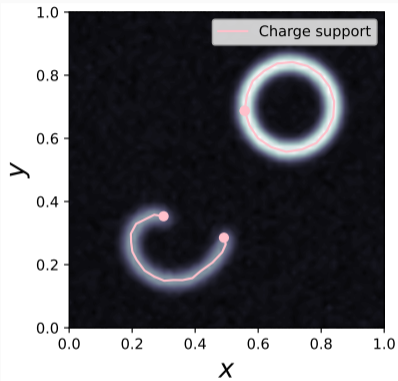
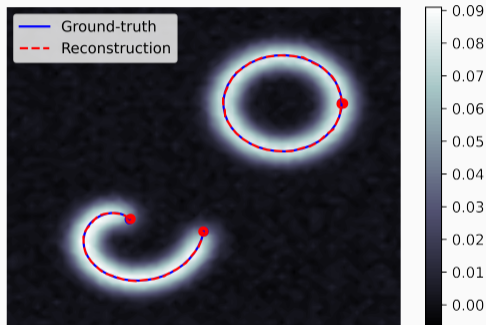
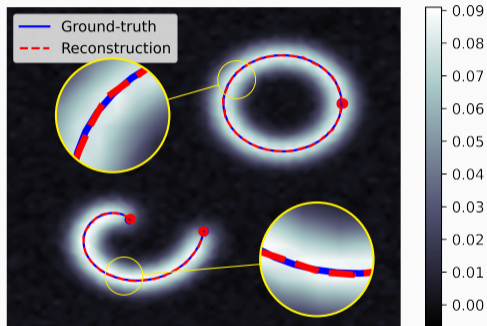


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Reconstruction



Reconstruction

Conclusion

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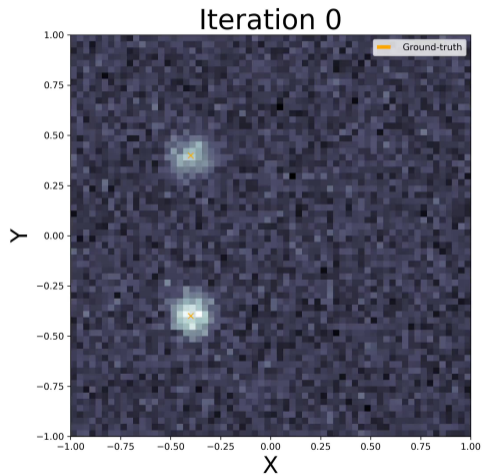
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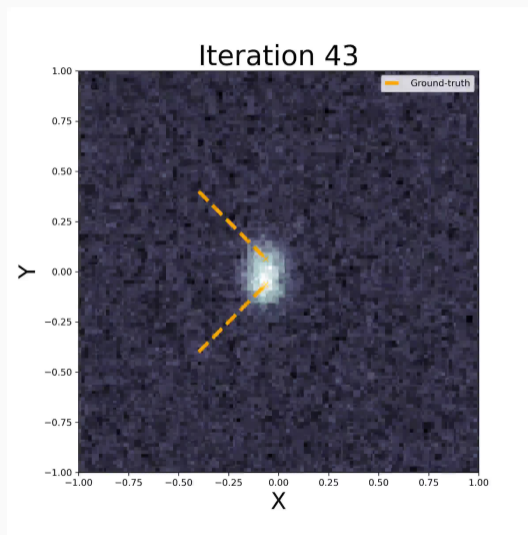
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In the future: better curve estimation support, test on experimental data, curves untangling, *etc.*

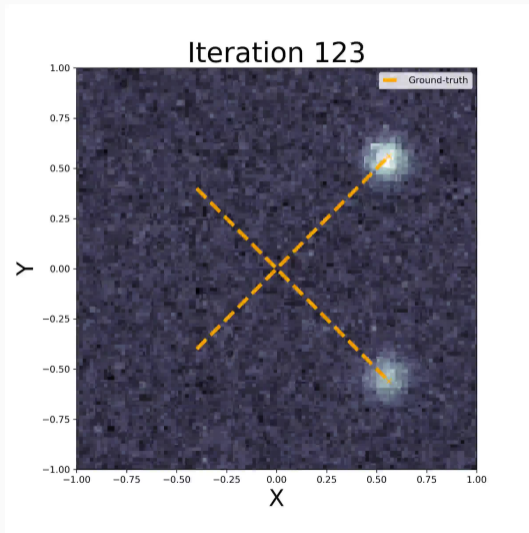
Perspectives: curves untangling, inspired by dynamic off-the-grid



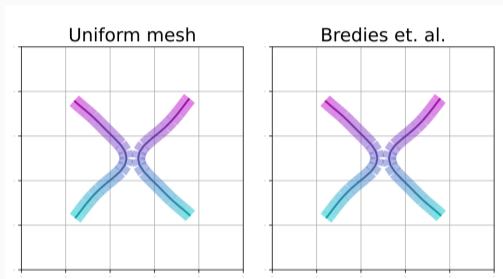
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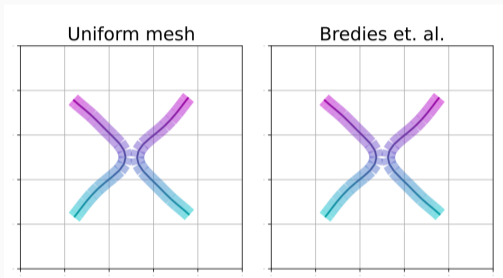


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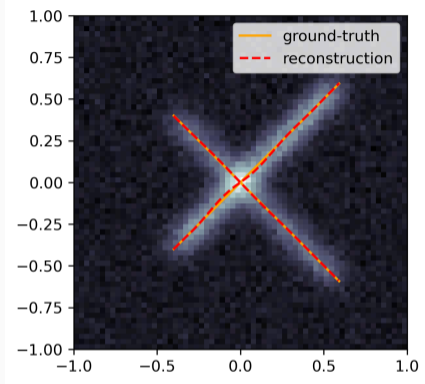


Reconstruction in literature (from Duval and Tovey, 2022)




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Reconstruction (WIP Laville and Théo Bertrand from CEREMADE)

-  Bredies, K. and Fanzon, S. (2019).
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See our work on

<https://www-sop.inria.fr/members/Bastien.Laville/>

Proof recipe I

First inclusion:

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

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$$\text{Ext}(\mathcal{B}_{\gamma}^1) \supset \mathcal{G}$$

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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By Smirnov's decomposition, $u_i = \int_{\mathfrak{G}} \mathbf{R} \, d\rho_i(\mathbf{R})$ where ρ_i is a Borel measure.

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By Smirnov's decomposition, $u_i = \int_{\mathfrak{G}} R \, d\rho_i(R)$ where ρ_i is a Borel measure. Also:

**u_1, u_2 has support included in μ_γ support, ditto for $\text{spt } R \subset \text{spt } \mu_\gamma$
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moreover, each R has *maximal* length implying $\text{spt } R = \text{spt } \mu_\gamma$.

Proof recipe II

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

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$$\text{spt } \mathbf{R} = \text{spt } \mu_\gamma. \text{ Otherwise } \text{spt } \mathbf{R} \subsetneq \text{spt } \mu_\gamma \quad \|\mathbf{R}\|_{\text{TV}} < \frac{\|\mu_\gamma\|_{\text{TV}}}{\|\mu_\gamma\|_\gamma},$$

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$\text{spt } \mathbf{R} = \text{spt } \mu_\gamma$. **Otherwise** $\text{spt } \mathbf{R} \subsetneq \text{spt } \mu_\gamma$ $\|\mathbf{R}\|_{\text{TV}} < \frac{\|\mu_\gamma\|_{\text{TV}}}{\|\mu_\gamma\|_\gamma}$, **therefore,**

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

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

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each \mathbf{R} **is supported on a simple Lipschitz curve** $\gamma_{\mathbf{R}}$.

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

each \mathbf{R} **is supported on a simple Lipschitz curve** $\gamma_{\mathbf{R}}$.

Hence, each $\gamma_{\mathbf{R}}$ **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

Second inclusion:

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

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

$$T = \int_{\mathfrak{G}} R \, d\rho(R),$$

Proof recipe III

Second inclusion:

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

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

$$T = \int_{\mathfrak{G}} R \, d\rho(R),$$

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

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

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,

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

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

Proof recipe V

Then $u_1, u_2 \in \mathcal{B}_{\mathcal{V}}^1$ 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 $u_1, u_2 \in \mathcal{B}_{\mathcal{V}}^1$ 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.

