Image representation and compression via sparse solutions of systems of linear equations

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Cn u rd ths?

If you answered yes to the above question, then you have grasped what we are trying to do here, but for images. In the example above, we have compressed the sentence "can you read this?" to "cn u rd ths?," which amounts to a reduction of six characters, 33% fewer characters than in the original sentence, but without compromising its meaning.

Problem

We can do something similar for images by way of the following algebraic trick. Suppose that you have the system of linear equations



where $rank(\mathbf{A}) = n < m$.

Problem

It is a fact that there are an infinite number of solutions to equations of the type depicted below, provided **A** is full-rank as in our case.



This is what we can exploit to compress an image *I*. Suppose that we can somehow convert *I* into a vector **b** and that for some ad hoc matrix **A** we can find a vector \mathbf{x}_0 such that the number of non-zero entries of \mathbf{x}_0 , from now on written as $||\mathbf{x}_0||_0$, is a lot smaller than the number of non-zero entries of vector **b**, $||\mathbf{x}_0||_0 < ||\mathbf{b}||_0$ in our new notation. Then if we store or transmit \mathbf{x}_0 instead of **b** we would have compressed image *I*.

Results

- Fine tuning and speedup of Orthogonal Matching Pursuit (OMP)
- Efficient QR implementation of OMP
- Comparison with SolveOMP, a publicly available OMP solution
- DCT+Haar compression vs DCT, Haar compressions
- PSNR, SSIM, and MSSIM error estimation and bit-rate vs distortion
- 1D vs 2D bases comparison
- Quantization and distortion estimate

"Sparsity" equals compression

We can then think of signal compression in terms of our problem



If **x** is sparse, **b** is dense, store **x**!

Definition of "sparse"

- The I_0 "norm":

 $||\mathbf{x}||_0 = \# \{k : x_k \neq 0\}$

- (P₀): min_x $||\mathbf{x}||_0$ subject to $||\mathbf{A}\mathbf{x} - \mathbf{b}||_2 = 0$

- (P_0^{ϵ}) : min_x $||\mathbf{x}||_0$ subject to $||\mathbf{A}\mathbf{x} - \mathbf{b}||_2 < \epsilon$

<u>Observations</u>: In practice, $(P_0 \ \epsilon)$ is the working definition of sparsity as it is the only one that is computationally practical. Solving $(P_0 \ \epsilon)$ is NP-hard [2].

Some theoretical results

Definition: The *spark* of a matrix **A** is the minimum number of <u>linearly dependent</u> columns of **A**. We write spark(**A**) to represent this number.

Theorem: If there is a solution **x** to Ax = b, and $||\mathbf{x}||_0 < \text{spark}(\mathbf{A}) / 2$, then **x** is the sparsest solution. That is, if $\mathbf{y} \neq \mathbf{x}$ also solves the equation, then $||\mathbf{x}||_0 < ||\mathbf{y}||_0$.

<u>Observation</u>: Computing spark(**A**) is combinatorial, therefore hard. Alternative?

Some theoretical results

Definition: The *mutual coherence* of a matrix **A** is the number

$$\mu(\mathbf{A}) = \max_{1 \leq k, j \leq m, \ k \neq j} rac{|\mathbf{a}_k^T \mathbf{a}_j|}{||\mathbf{a}_k||_2 \cdot ||\mathbf{a}_j||_2}.$$

Lemma: spark(\mathbf{A}) $\geq 1+1/\mu(\mathbf{A})$.

Theorem: If **x** solves $A\mathbf{x} = \mathbf{b}$, and $||\mathbf{x}||_0 < (1+\mu(\mathbf{A})^{-1})/2$, then **x** is the sparsest solution. That is, if $\mathbf{y} \neq \mathbf{x}$ also solves the equation, then $||\mathbf{x}||_0 < ||\mathbf{y}||_0$.

<u>Observation</u>: $\mu(A)$ is a lot easier and faster to compute, but $1+1/\mu(A)$ far worse bound than spark(A), in general.

Orthogonal Matching Pursuit algorithm:

Task: Approximate the solution of (P_0) : $\min_{\mathbf{x}} ||\mathbf{x}||_0$ subject to $\mathbf{A}\mathbf{x} = \mathbf{b}$.

Parameters: We are given the matrix A, the vector b, and the threshold ϵ_0 .

Initialization: Initialize k = 0, and set

- The initial solution x⁰ = 0.
- The initial residual r⁰ = b Ax⁰ = b.
- The initial solution support S⁰ = Support {x⁰} = Ø.

Main Iteration: Increment k by 1 and perform the following steps:

- Sweep: Compute the errors ε(j) = min_{zj} ||z_ja_j r^{k-1}||²₂ for all j using the optimal choice z^{*}_j = a^T_jr^{k-1}/||a_j||²₂.
- Update Support: Find a minimizer j₀ of ε(j): ∀j ∉ S^{k-1}, ε(j₀) ≤ ε(j), and update S^k = S^{k-1} ∪ {j₀}.
- Update Provisional Solution: Compute x^k, the minimizer of ||Ax b||²₂ subject to Support{x} = S^k.
- Update Residual: Compute $\mathbf{r}^k = \mathbf{b} \mathbf{A}\mathbf{x}^k$.
- Stopping Rule: If $||\mathbf{r}^k||_2 < \epsilon_0$, stop. Otherwise, apply another iteration.
- 4/1 Output: The proposed solution is \mathbf{x}^k obtained after k iterations.

Orthogonal Matching Pursuit algorithm:



Orthogonal Matching Pursuit algorithm:



Orthogonal Matching Pursuit algorithm:



One more theoretical result

Theorem: For a system of linear equations Ax = b (A an *n* by *m* matrix, n < m, and rank(A) = *n*), if a solution **x** exists obeying $||\mathbf{x}||_0 < (1+\mu(A)^{-1})/2$, then an OMP run with threshold parameter $\varepsilon_0 = 0$ is guaranteed to find **x** exactly.

Implementation Fine Tuning

My initial OMP implementation wasn't optimized for speed. I made some improvements:

The core of the algorithm is found in the following three steps. Modifying the approach to each of them cut execution times considerably.

- Sweep: Compute the errors ε(j) = min_{zj} ||z_j**a**_j **r**^{k-1}||²₂ for all j using the optimal choice z^{*}_j = **a**^T_j**r**^{k-1}/||**a**_j||²₂.
- Update Support: Find a minimizer j₀ of ε(j): ∀j ∉ S^{k-1}, ε(j₀) ≤ ε(j), and update S^k = S^{k-1} ∪ {j₀}.
- Update Provisional Solution: Compute x^k, the minimizer of ||Ax − b||²₂ subject to Support{x} = S^k.

Implementation Fine Tuning, Round 1: ompQRf

The first improvement came from computing norm(\mathbf{r}_{k-1}) $|\cos(\theta_j)|$, where θ_j is the angle between \mathbf{a}_j and \mathbf{r}_{k-1} . This number reflects how good an approximation to the residue $z_j \mathbf{a}_j$ is, and it is faster to compute than $\varepsilon(j)$.

We also kept track of the best approximant during the "Sweep" so that "Update Support" is done in a more efficient way compared to what we had done in ompQR.

Finally, we sweep only on the set of columns that have not been added to the support set, resulting in further time gains on the "Sweep" step when k > 1.

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Implementation Fine Tuning, Round 2: ompQRf2

The "Update Provisional Solution" involves an I_2 minimization that corresponds to a least squares approximation. The preferred method of choice in this case is a QRdecomposition of the restricted system.

We implemented this part of the algorithm by taking advantage of previous QR steps as opposed to compute each time a brand new QR decomposition of the updated matrix that resulted from increasing the support set S^k .

Implementation Fine Tuning, Round 3: ompQRf3

Finally, we heed the advice of Matlab to allocate some variables for speed, this change saves time too:

Runtimes for 'experiment.m' (k = 2)

ompQR	617.802467 seconds
ompQRf	360.192118 seconds, 1.715 speedup
ompQRf2	308.379138 seconds, 1.168 speedup
ompQRf3	298.622174 seconds, 1.032 speedup

Total speedup from ompQR to ompQRf3: 2.068 (Matlab version 2010b)

Implementation and Validation

In light of the theoretical results, we can envision the following roadmap to validate an implementation of OMP.

- We have a simple theoretical criterion to guarantee both solution uniqueness and OMP convergence:

If **x** is a solution to $A\mathbf{x} = \mathbf{b}$, and $||\mathbf{x}||_0 < (1 + \mu(\mathbf{A})^{-1})/2$, then **x** is the unique sparsest solution to $A\mathbf{x} = \mathbf{b}$ and OMP will find it.

- Hence, given a full-rank *n* by *m* matrix **A** (n < m), compute $\mu(\mathbf{A})$, and find the largest integer *k* smaller than or equal to $(1+\mu(\mathbf{A})^{-1})/2$. That is, $k = \text{floor}((1+\mu(\mathbf{A})^{-1})/2)$.

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Implementation and Validation

- Build a vector \mathbf{x} with exactly k non-zero entries and produce a right hand side vector $\mathbf{b} = \mathbf{A}\mathbf{x}$. This way, you have a known sparsest solution \mathbf{x} to which to compare the output of any OMP implementation.

- Pass **A**, **b**, and ε_0 to OMP to produce a solution vector $\mathbf{x}_{omp} = OMP(\mathbf{A}, \mathbf{b}, \varepsilon_0)$.

- If OMP terminates after *k* iterations and $||Ax_{omp} - b|| < \varepsilon_0$, for all possible **x** and $\varepsilon_0 > 0$, then the OMP implementation would have been validated.

Caveat: The theoretical proofs assume infinite precision.

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We ran two experiments:

- 1) $\mathbf{A} \in \mathbb{R}^{100 \times 200}$, with entries in N(0,1) i.i.d. for which $\mu(\mathbf{A}) = 0.3713$, corresponding to $k = 1 \le K$.
- 2) $\mathbf{A} \in \mathbb{R}^{200\times400}$, with entries in N(0,1) i.i.d. for which $\mu(\mathbf{A}) = 0.3064$, corresponding to $k = 2 \le K$.

Observations:

- A will be full-rank with probability 1.

- For full-rank matrices **A** of size $n \ge m$, the mutual coherence satisfies $\mu(\mathbf{A}) \ge \sqrt{\{(m - n)/(n \cdot (m - 1))\}}$. That is, the upper bound of $K = (1 + \mu(\mathbf{A})^{-1})/2$ can be made as big as needed, provided *n* and *m* are big enough.

For each matrix **A**, we chose 100 vectors with k non-zero entries whose positions were chosen at random, and whose entries were in N(0,1).

Then, for each such vector \mathbf{x} , we built a corresponding right hand side vector $\mathbf{b} = \mathbf{A}\mathbf{x}$.

Each of these vectors would then be the unique sparsest solution to Ax = b, and OMP should be able to find them.

Finally, given $\varepsilon_0 > 0$, if our implementation of OMP were correct, it should stop after *k* steps (or less), and if $\mathbf{x}_{OMP} = OMP(\mathbf{A}, \mathbf{b}, \varepsilon_0)$, then $||\mathbf{b} - \mathbf{A}\mathbf{x}_{OMP}|| < \varepsilon_0$.



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k = 2







Reproducing Paper Results

For the first portion of our testing protocol, we set to reproduce the experiment described in section (3.3.1) of [1], limited to the results obtained for OMP.

Ax = b, where A is 100 x 200, each column i.i.d. N(0,1), and x has k non-zero entries chosen at random and i.i.d. N(0,1).

Repeat 100 times, for each k = 1 to 70, the following experiment and count the number of successes: With **b** having been set to **Ax**, does $\mathbf{x}_{omp} = omp(\mathbf{A}, \mathbf{b}, 1e-5)$ converge to **x** within the given tolerance?

[1] A. M. Bruckstein, D. L. Donoho, and M. Elad, *From sparse solutions of systems of equations to sparse modeling of signals and images*, SIAM Review, 51 (2009), pp. 34–81.
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Reproducing Paper Results



SolveOMP is SparseLab's implementation of OMP (http://sparselab.stanford.edu/)

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Image Compression: setup

We need a matrix **A**, and we consider the basis of Discrete Cosine Transform waveforms, and the basis generated by the Haar wavelet. JPEG, JPEG2000 inspired.


Image Compression: setup

We are going to partition an image in smaller square sub-matrices to be linearized.

How to linearize a matrix?



Image Compression: setup

Consider the matrix $\mathbf{A} = [DCT_1 Haar_1]$, where DCT_1 is the basis of 1-dimensional DCT waveforms, and $Haar_1$ is the basis of 1-dimensional Haar wavelet waveforms.



DCT₁



Haar₁

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Image Compression: setup

Consider the matrix $\mathbf{A} = [DCT_{2,3} Haar_{2,3}]$, where $DCT_{2,3}$ is the basis of 2-dimensional DCT waveforms, and $Haar_{2,3}$ is the basis of 2-dimensional Haar wavelet waveforms.



 DCT_2



Haar₂

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Image Compression: images

We selected 5 natural images to test the compression properties of **A**, and compare to compression via DCT or Haar alone, i.e. **B** = [DCT], or **C** = [Haar]



Normalized bit-rate

To study the tradeoff between error and compression, we need to introduce a measure of how many bits it takes to store our image. If our image *I* is composed of *M* sub-images I_j , and each can be represented by \mathbf{x}_j , where j = 1, ..., M. Then the normalized bit-rate is

$$\mathsf{nbr}(I,\mathbf{A},\varepsilon) = \sum ||\mathbf{x}_j||_0 / (n_1 n_2),$$

where each sub-image I_j is of size $n_1 n_2$.

Image Compression: Barbara



Image Compression: Boat



Image Compression: Elaine



Image Compression: Peppers



Image Compression: Stream



Error Estimation

Peak Signal-to-Noise Ratio (PSNR):

PSNR = 20 $\log_{10}(MAX_X / \sqrt{MSE})$, (units in dB)

with MAX_X = 255, and MSE = $\sum_{i,j} (\mathbf{X}(i,j) - \mathbf{Y}(i,j))^2 / nm$.

Structural Similarity (SSIM), and Mean Structural Similarity(MSSIM) indices:

$$SSIM(\mathbf{x}, \mathbf{y}) = \frac{\left(2\,\mu_x\,\mu_y + C_1\right)\left(2\,\sigma_{xy} + C_2\right)}{\left(\mu_x^2 + \mu_y^2 + C_1\right)\left(\sigma_x^2 + \sigma_y^2 + C_2\right)}$$
$$MSSIM(\mathbf{X}, \mathbf{Y}) = \frac{1}{M}\sum_{j=1}^M SSIM(\mathbf{x}_j, \mathbf{y}_j)$$

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Error Estimation: PSNR

Ideal error distribution. Consider an LxL image that has been linearized to a vector **b** of length L^2 . Assume that the OMP approximation within ε has distributed the error evenly, that is, if **y** = **Ax**_{omp}

$$\|\mathbf{A}\mathbf{x}_{omp} - \mathbf{b}\|_{2} < \varepsilon \Leftrightarrow \|\mathbf{y} - \mathbf{b}\|_{2}^{2} < \varepsilon^{2}$$

$$\Leftrightarrow \sum_{j=1,...,L}^{2} (\mathbf{y}_{j} - \mathbf{b}_{j})^{2} < \varepsilon^{2}$$

$$\Leftrightarrow L^{2} C^{2} < \varepsilon^{2}$$

$$\Leftrightarrow C < \varepsilon/L$$

That is, if we want to be within *c* units from each pixel, we have to choose a tolerance ε such that *c* is equal to ε/L .

Image Compression: PSNR



Image Compression: PSNR



Image Compression: MSSIM



Image Compression: MSSIM



Error Comparison



Error Comparison: Barbara



Error Comparison: Boat



Error Comparison: Elaine



Error Comparison: Peppers



Error Comparison: Stream





 ϵ = 200, c = 25 PSNR = 25.2711 dB MSSIM = 0.6006 n-bit-rate = 0.0217 bpp Termination: ||.||₂





 ϵ = 64, c = 8 PSNR = 31.7332 dB MSSIM = 0.8222 n-bit-rate = 0.0710 bpp Termination: ||.||₂





 ϵ = 32, c = 4 PSNR = 36.6020 dB MSSIM = 0.9214 n-bit-rate = 0.1608 bpp Termination: ||.||₂





 $\delta = 0.92$ PSNR = 34.1405 dB MSSIM = 0.9355 n-bit-rate = 0.1595 bpp Termination: ||.||_{ssim}



Visual overview: Barbara



 ϵ = 32, c = 4 PSNR = 36.9952 dB MSSIM = 0.9447 n-bit-rate = 0.1863 bpp Termination: ||.||₂



Visual overview: Barbara



 $\delta = 0.94$ PSNR = 32.1482 dB MSSIM = 0.9466 n-bit-rate = 0.1539 bpp Termination: ||.||_{ssim}















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Quantization

Instantaneous rate

 $r(\mathbf{x}) = \frac{1}{k}l(\gamma(\alpha(\mathbf{x})))$

Distortion measure

$$d(\mathbf{x}, \hat{\mathbf{x}}) = \|\mathbf{x} - \hat{\mathbf{x}}\|_2^2$$

$$\begin{aligned} R(\alpha, \gamma) &= E[r(X)] = \frac{1}{k} E[l(\gamma(\alpha(X)))] & D(\alpha, \beta) = \frac{1}{k} E[d(X, \beta(\alpha(X)))] \\ &= \frac{1}{k} \sum_{i} l(\gamma(i)) \int_{S_i} f(\mathbf{x}) \, d\mathbf{x} &= \frac{1}{k} \sum_{i} \int_{S_i} d(\mathbf{x}, \mathbf{y}_i) f(\mathbf{x}) \, d\mathbf{x} \end{aligned}$$

Normalized average rate

Normalized average distortion
Quantization

Transform encoding



 $\mathbf{x}_0 = T\mathbf{b} = OMP(a\mathbf{A}, \mathbf{b}, \varepsilon_0)$ $\alpha = QT$ $d(\beta(\alpha(\mathbf{b})), \mathbf{b}) = ?$ T' = a \mathbf{A} $\beta = T'Q'$

 $\underline{\mathbf{b}} = \mathbf{a}\mathbf{A} \ \underline{\mathbf{x}}_0 = \mathsf{T}' \ \mathsf{Q}'\mathsf{Q} \ \mathbf{x}_0$

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Quantization

 $d(\beta(\alpha(\mathbf{b})), \mathbf{b}) = \|T'Q'QT\mathbf{b} - \mathbf{b}\|_2$

 $= \|T'Q'QT\mathbf{b} - T'T\mathbf{b} + T'T\mathbf{b} - \mathbf{b}\|_{2}$ $= \|a\mathbf{A}\tilde{\mathbf{x}}_{0} - a\mathbf{A}\mathbf{x}_{0} + a\mathbf{A}\mathbf{x}_{0} - \mathbf{b}\|_{2}$ $\leq \|a\mathbf{A}\tilde{\mathbf{x}}_{0} - a\mathbf{A}\mathbf{x}_{0}\|_{2} + \|a\mathbf{A}\mathbf{x}_{0} - \mathbf{b}\|_{2}$ $= ac\|\delta\|_{\infty}\|\mathbf{x}_{0}\|_{0} + \epsilon_{0}, \quad \delta = \tilde{\mathbf{x}}_{0} - \mathbf{x}_{0}$



2D basis elements with c = 1/8



2D basis elements with c = 1/8



2D basis elements with c = 1/8



2D basis elements with c = 1/8



2D basis elements with c = 1/8



2D basis elements with c = 1/8

PSNR vs bit-rate



Comparison between our work and published results

Future Work

- Fast algorithm for DCT+Haar?
- γ functions for quantizer in the DCT+Haar setting
- Complete theory for Gabor systems and other matrices

Thank you!

Some References

[1] A. M. Bruckstein, D. L. Donoho, and M. Elad, *From sparse solutions of systems of equations to sparse modeling of signals and images*, SIAM Review, 51 (2009), pp. 34–81.

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