

Contents

Part I Sparse and Redundant Representations – Theoretical and Numerical Foundations

1	Prologue	3
1.1	Underdetermined Linear Systems	3
1.2	Regularization	4
1.3	The Temptation of Convexity	5
1.4	A Closer Look at ℓ_1 Minimization	6
1.5	Conversion of (P_1) to Linear Programming	8
1.6	Promoting Sparse Solutions	8
1.7	The ℓ_0 -Norm and Implications	12
1.8	The (P_0) Problem – Our Main Interest	13
1.9	The Signal Processing Perspective	14
	Further Reading	14
2	Uniqueness and Uncertainty	17
2.1	Treating the Two-Ortho Case	17
2.1.1	An Uncertainty Principle	18
2.1.2	Uncertainty of Redundant Solutions	21
2.1.3	From Uncertainty to Uniqueness	23
2.2	Uniqueness Analysis for the General Case	23
2.2.1	Uniqueness via the Spark	23
2.2.2	Uniqueness via the Mutual-Coherence	25
2.2.3	Uniqueness via the Babel Function	27
2.2.4	Upper-Bounding the Spark	28
2.3	Constructing Grassmannian Matrices	29
2.4	Summary	30
	Further Reading	31

3 Pursuit Algorithms – Practice	35
3.1 Greedy Algorithms	35
3.1.1 The Core Idea	35
3.1.2 The Orthogonal-Matching-Pursuit	36
3.1.3 Other Greedy Methods	39
3.1.4 Normalization	41
3.1.5 Rate of Decay of the Residual in Greedy Methods	43
3.1.6 Thresholding Algorithm	45
3.1.7 Numerical Demonstration of Greedy Algorithms	46
3.2 Convex Relaxation Techniques	48
3.2.1 Relaxation of the ℓ_0 -Norm	48
3.2.2 Numerical Algorithms for Solving (P_1)	51
3.2.3 Numerical Demonstration of Relaxation Methods	51
3.3 Summary	52
Further Reading	53
4 Pursuit Algorithms – Guarantees	55
4.1 Back to the Two-Ortho Case	55
4.1.1 OMP Performance Guarantee	55
4.1.2 BP Performance Guarantee	58
4.2 The General Case	64
4.2.1 OMP Performance Guarantee	65
4.2.2 Thresholding Performance Guarantee	67
4.2.3 BP Performance Guarantee	68
4.2.4 Performance of Pursuit Algorithms – Summary	71
4.3 The Role of the Sign-Pattern	71
4.4 Tropp’s Exact Recovery Condition	73
4.5 Summary	76
Further Reading	76
5 From Exact to Approximate Solutions	79
5.1 General Motivation	79
5.2 Stability of the Sparsest Solution	80
5.2.1 Uniqueness versus Stability – Gaining Intuition	80
5.2.2 Theoretical Study of the Stability of (P_0^c)	82
5.2.3 The RIP and Its Use for Stability Analysis	86
5.3 Pursuit Algorithms	89
5.3.1 OMP and BP Extensions	89
5.3.2 Iteratively-Reweighed-Least-Squares (IRLS)	91
5.3.3 The LARS Algorithm	95
5.3.4 Quality of Approximations Obtained	98
5.4 The Unitary Case	101
5.5 Performance of Pursuit Algorithms	103
5.5.1 BPDN Stability Guarantee	103
5.5.2 Thresholding Stability Guarantee	104

5.6 Summary	107
Further Reading	108
6 Iterative-Shrinkage Algorithms	111
6.1 Background	111
6.2 The Unitary Case - A Source of Inspiration	112
6.2.1 Shrinkage For the Unitary case	112
6.2.2 The BCR Algorithm and Variations	113
6.3 Developing Iterative-Shrinkage Algorithms	115
6.3.1 Surrogate Functions and the Prox Method	115
6.3.2 EM and Bound-Optimization Approaches	117
6.3.3 An IRLS-Based Shrinkage Algorithm	119
6.3.4 The Parallel-Coordinate-Descent (PCD) Algorithm	120
6.3.5 StOMP: A Variation on Greedy Methods	123
6.3.6 Bottom Line – Iterative-Shrinkage Algorithms	125
6.4 Acceleration Using Line-Search and SESOP	127
6.5 Iterative-Shrinkage Algorithms: Tests	127
6.6 Summary	132
Further Reading	134
7 Towards Average Performance Analysis	137
7.1 Empirical Evidence Revisited	137
7.2 A Glimpse into Probabilistic Analysis	140
7.2.1 The Analysis Goals	140
7.2.2 Two-Ortho Analysis by Candes & Romberg	141
7.2.3 Probabilistic Uniqueness	143
7.2.4 Donoho’s Analysis	143
7.2.5 Summary	144
7.3 Average Performance of Thresholding	144
7.3.1 Preliminaries	144
7.3.2 The Analysis	145
7.3.3 Discussion	148
7.4 Summary	150
Further Reading	150
8 The Dantzig-Selector Algorithm	153
8.1 Dantzig-Selector versus Basis-Pursuit	153
8.2 The Unitary Case	155
8.3 Revisiting the Restricted Isometry Machinery	156
8.4 Dantzig-Selector Performance Guaranty	157
8.5 Dantzig-Selector in Practice	163
8.6 Summary	164
Further Reading	165

Part II From Theory to Practice – Signal and Image Processing Applications

9 Sparsity-Seeking Methods in Signal Processing 169

9.1 Priors and Transforms for Signals 169

9.2 The Sparse-Land Model 172

9.3 Geometric Interpretation of Sparse-Land 173

9.4 Processing of Sparsely-Generated Signals 176

9.5 Analysis Versus Synthesis Signal Modeling 178

9.6 Summary 180

Further Reading 181

10 Image Deblurring – A Case Study 185

10.1 Problem Formulation 185

10.2 The Dictionary 186

10.3 Numerical Considerations 188

10.4 Experiment Details and Results 191

10.5 Summary 198

Further Reading 199

11 MAP versus MMSE Estimation 201

11.1 A Stochastic Model and Estimation Goals 201

11.2 Background on MAP and MMSE 202

11.3 The Oracle Estimation 204

11.3.1 Developing the Oracle Estimator 204

11.3.2 The Oracle Error 206

11.4 The MAP Estimation 208

11.4.1 Developing the MAP Estimator 208

11.4.2 Approximating the MAP Estimator 211

11.5 The MMSE Estimation 212

11.5.1 Developing the MMSE Estimator 212

11.5.2 Approximating the MMSE Estimator 215

11.6 MMSE and MAP Errors 218

11.7 More Experimental Results 220

11.8 Summary 224

Further Reading 224

12 The Quest for a Dictionary 227

12.1 Choosing versus Learning 227

12.2 Dictionary-Learning Algorithms 228

12.2.1 Core Questions in Dictionary-Learning 229

12.2.2 The MOD Algorithm 230

12.2.3 The K-SVD Algorithm 231

12.3 Training Structured Dictionaries 237

12.3.1 The Double-Sparsity Model 239

12.3.2 Union of Unitary Bases 241

12.3.3 The Signature Dictionary 242

12.4 Summary 244

Further Reading 244

13 Image Compression – Facial Images 247

13.1 Compression of Facial Images 247

13.2 Previous Work 249

13.3 Sparse-Representation-Based Coding Scheme 250

13.3.1 The General Scheme 251

13.3.2 VQ Versus Sparse Representations 253

13.4 More Details and Results 254

13.4.1 K-SVD Dictionaries 255

13.4.2 Reconstructed Images 255

13.4.3 Run-Time and Memory Usage 260

13.4.4 Comparing to Other Techniques 261

13.4.5 Dictionary Redundancy 262

13.5 Post-Processing for Deblocking 263

13.5.1 The Blockiness Artifacts 263

13.5.2 Possible Approaches For Deblocking 265

13.5.3 Learning-Based Deblocking Approach 266

13.6 Deblocking Results 267

13.7 Summary 268

Further Reading 269

14 Image Denoising 273

14.1 General Introduction – Image Denoising 273

14.2 The Beginning: Global Modeling 274

14.2.1 The Core Image-Denoising Algorithm 274

14.2.2 Various Improvements 276

14.3 From Global to Local Modeling 278

14.3.1 The General Methodology 278

14.3.2 Learning the Shrinkage Curves 279

14.3.3 Learned Dictionary and Globalizing the Prior 286

14.3.4 The Non-Local-Means Algorithm 292

14.3.5 3D-DCT Shrinkage: BM3D Denoising 296

14.4 SURE for Automatic Parameter Setting 297

14.4.1 Development of the SURE 298

14.4.2 Demonstrating SURE to Global-Thresholding 300

14.5 Summary 302

Further Reading 303

15 Other Applications 309

15.1 General 309

15.2 Image Separation via MCA 310

15.2.1 Image = Cartoon + Texture 310

15.2.2 Global MCA for Image Separation 312

15.2.3	Local MCA for Image Separation	316
15.3	Image Inpainting and Impulsive Noise Removal	324
15.3.1	Inpainting Sparse-Land Signals – Core Principles	324
15.3.2	Inpainting Images – Local K-SVD	327
15.3.3	Inpainting Images – The Global MCA	335
15.3.4	Impulse-Noise Filtering	338
15.4	Image Scale-Up	341
15.4.1	Modeling the Problem	343
15.4.2	The Super-Resolution Algorithm	346
15.4.3	Scaling-Up Results	349
15.4.4	Image Scale-Up: Summary	351
15.5	Summary	353
	Further Reading	354
16	Epilogue	359
16.1	What is it All About?	359
16.2	What is Still Missing?	359
16.3	Bottom Line	360
	Notation	363
	Acronyms	369
	Index	371