



**University of Montenegro
Faculty of Electrical Engineering**

Compressive sensing: Theory, Algorithms and Applications

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About CS group

- Project CS-ICT supported by the Ministry of Science of Montenegro
- 12 Researchers
 - 2 Full Professors
 - 3 Associate Professors
 - 1 Assistant Professor
 - 6 PhD students
- Partners:
 - INP Grenoble, FEE Ljubljana, University of Pittsburgh, Nanyang University, Technical faculty Split

Shannon-Nyquist sampling

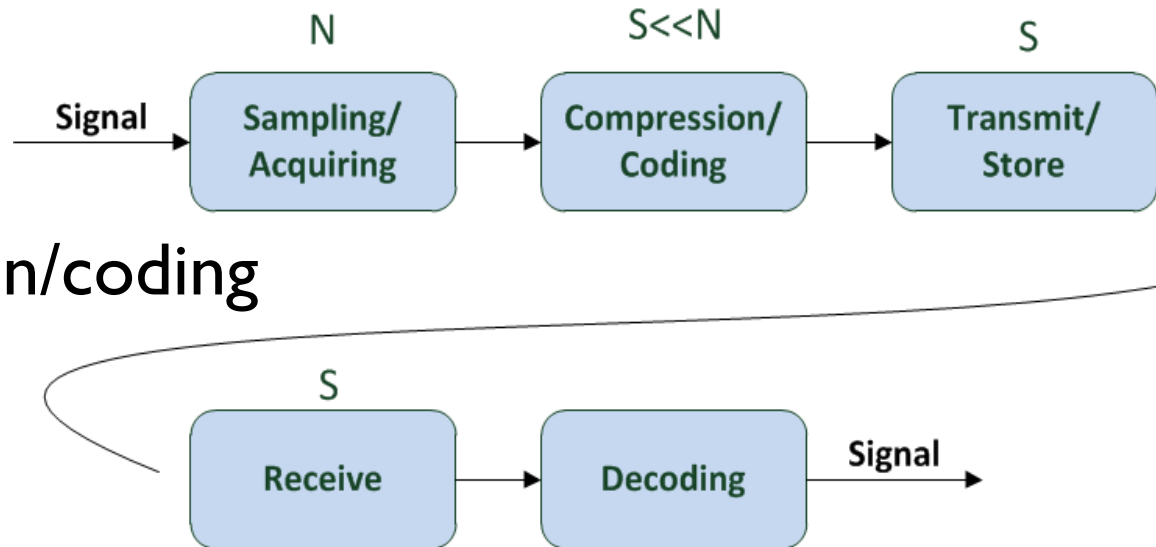
Standard acquisition approach

- **Sampling frequency - at least twice higher than the maximal signal frequency ($2f_{\max}$)**
- Standard digital data acquisition approach

○ sampling

○ compression/coding

○ decoding



Audio, Image, Video Examples

- **Audio signal:** →

- sampling frequency 44,1 KHz
- 16 bits/sample

Uncompressed:

86.133 KB/s

MPEG I – compression ratio 4:

21.53 KB/s

- **Color image:** →

- 256x256 dimension
- 24 bits/pixel
- 3 color channels

Uncompressed:

576 KB

JPEG – quality 30% :

7.72 KB

- **Video:** →

- CIF format (352x288)
- NTSC standard (25 frame/s)
- 4:4:4 sampling scheme (24 bits/pixel)

Uncompressed:

60.8 Mb/s

MPEG I- common bitrate 1.5 Kb/s

MPEG 4
28-1024 Kb/s

Compressive Sensing / Sampling

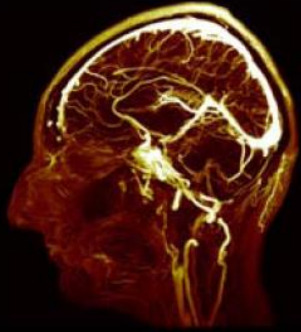
- Is it always necessary to sample the signals **according to the Shannon-Nyquist criterion**?
- Is it possible to apply the **compression during** the acquisition process?



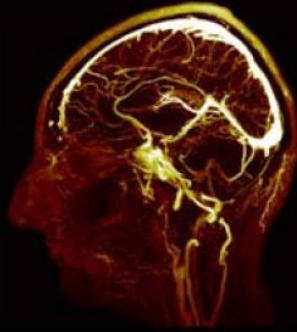
Compressive Sensing:

- **overcomes constraints** of the traditional sampling theory
- applies a concept of **compression during the sensing** procedure

CS Applications



Standard sampling



CS reconstruction using 1/6 samples

Biomedical
Appl.
MRI



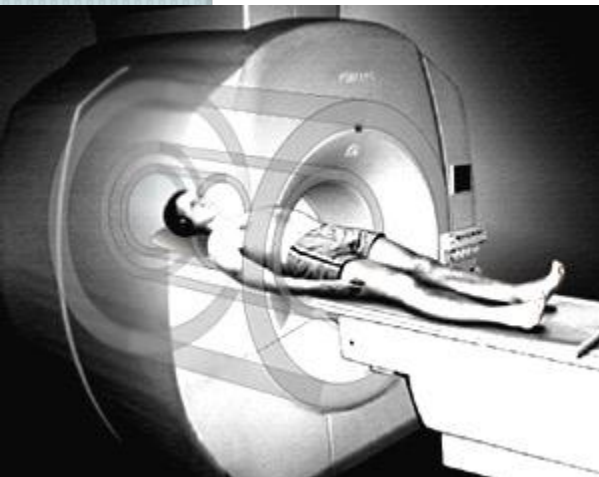
Reconstruction from undersampled data
Standard (left)
CS (right)

Make entire “puzzle” having just a few pieces:

Reconstruct entire information from just few measurements/pixels/data

CS promises **SMART acquisition** and processing and **SMART ENERGY** consumption

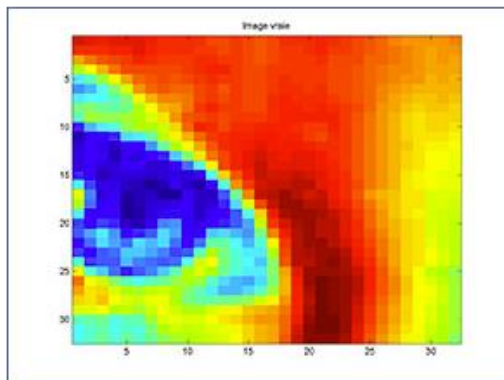
Compressive sensing is useful in the applications where people used to make a **large number of measurements**



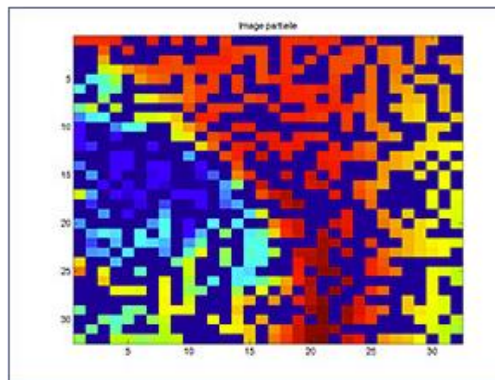
Reconstructed image. Iteration: 0



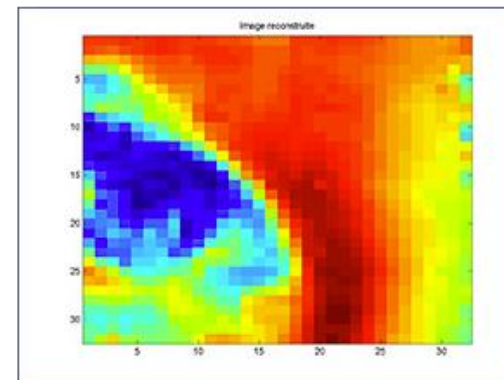
Reconstruction of Lenna's eye



Starting Image



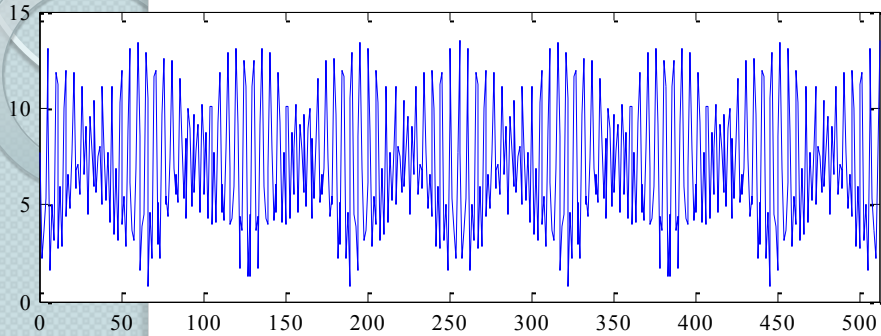
Partial Image



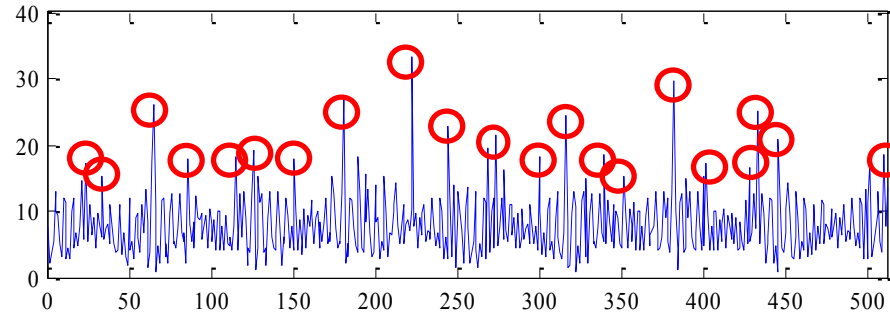
Reconstructed Image

L-statistics based Signal Denoising

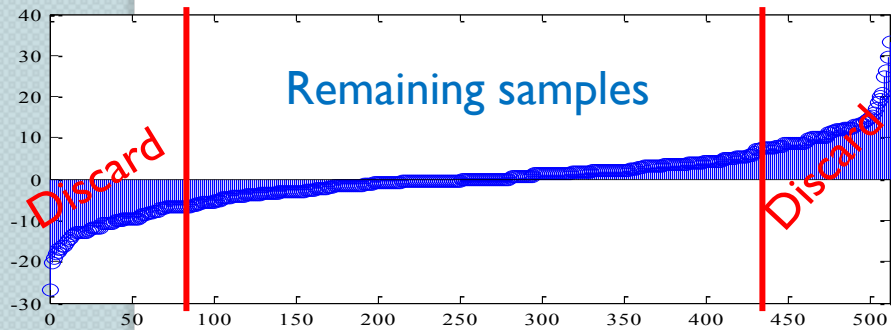
Non-noisy signal



○ Noisy samples

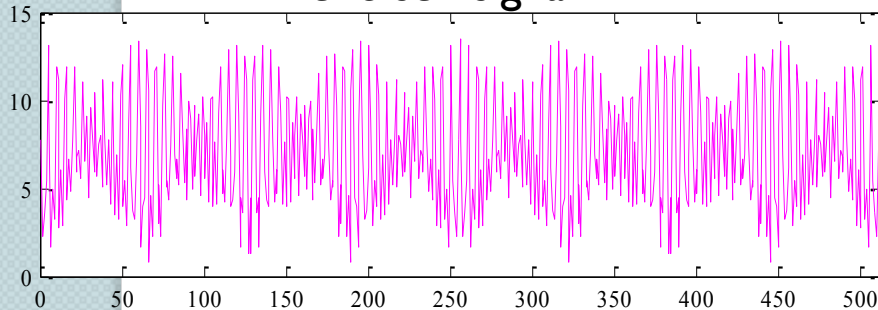


Sorted samples - Removing the extreme values



Discarded samples are declared as "missing samples" on the corresponding original positions in non-sorted sequence
This corresponds to CS formulation

Denosed signal



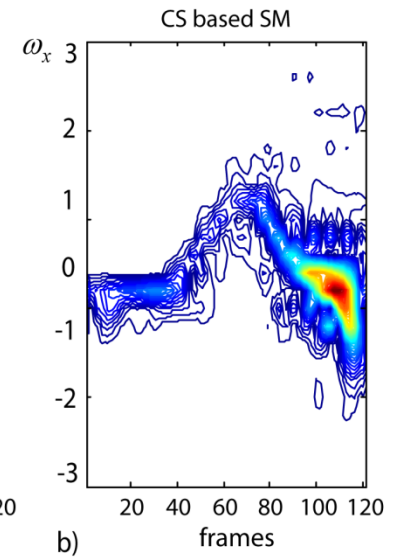
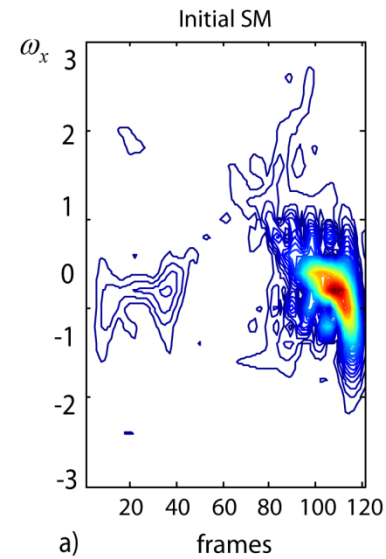
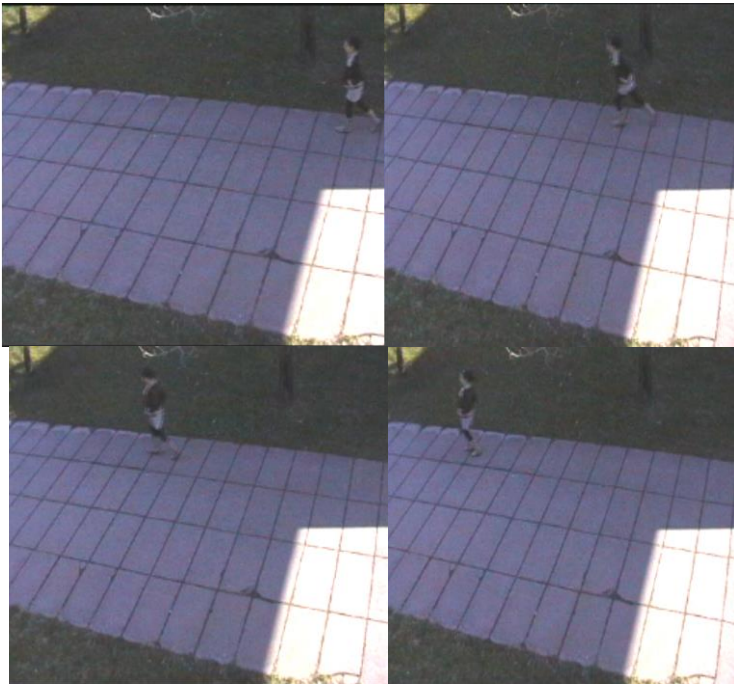
After reconstructing "missing samples" the denosed version of signal is obtained

Video sequences

*Video Object Tracking

*Velocity Estimation

*Video Surveillance

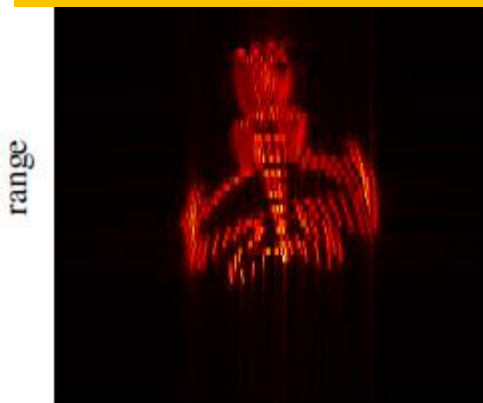


CS Applications

Reconstruction of the radar images

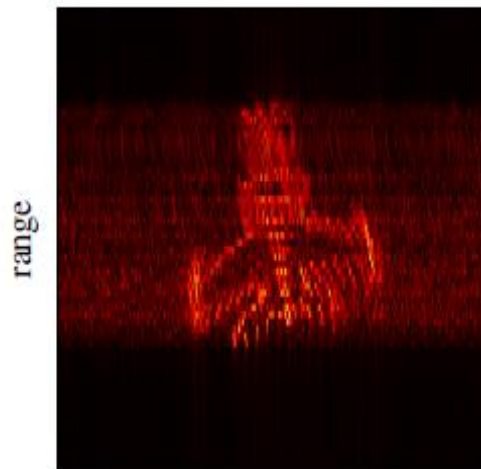
Mig 25 example

ISAR image with full data set



cross-range

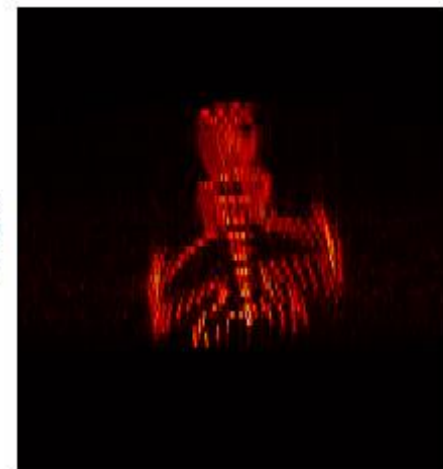
50% available pulses



range

cross-range

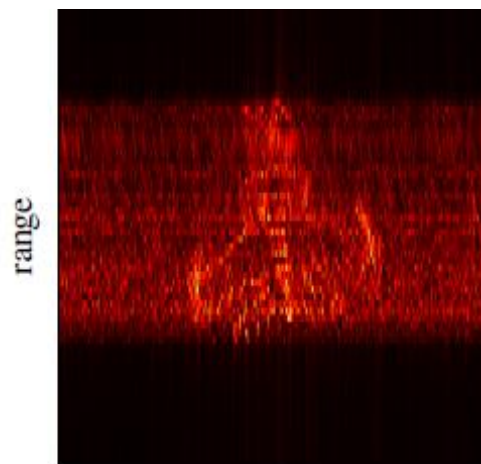
reconstructed image



range

cross-range

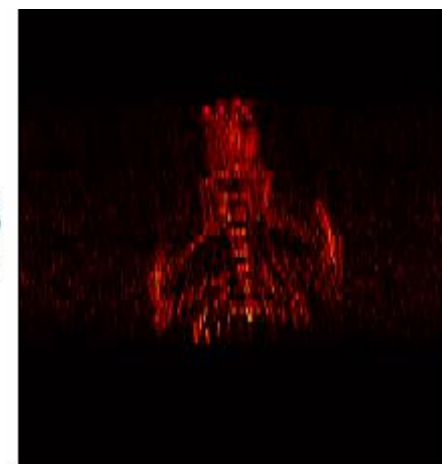
30% available pulses



range

cross-range

reconstructed image

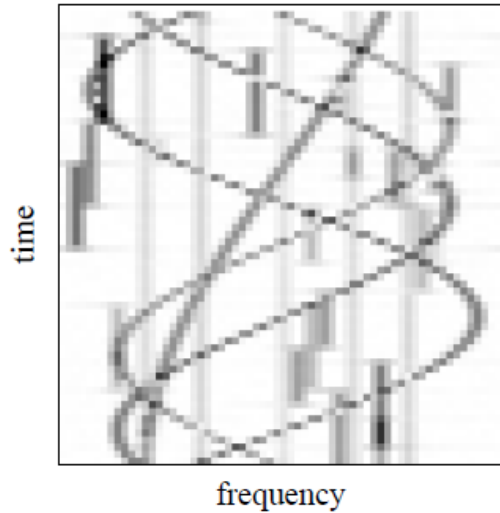


range

cross-range

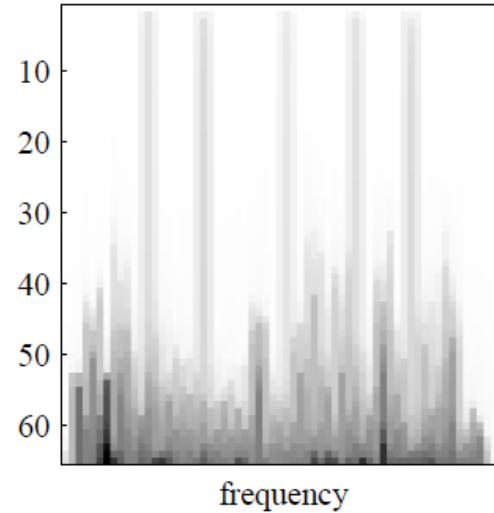
Compressive Sensing Based Separation of Non-stationary and Stationary Signals

Absolute STFT values



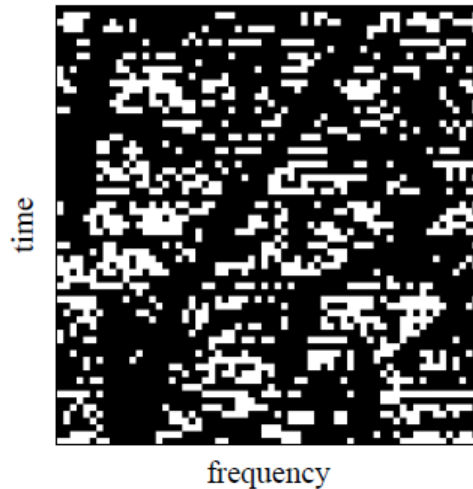
(a)

Sorted values



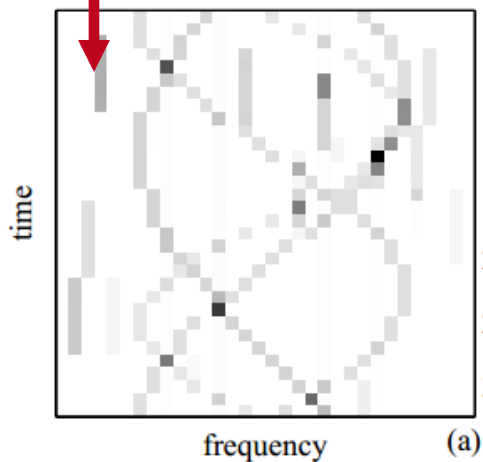
(b)

CS mask in TF

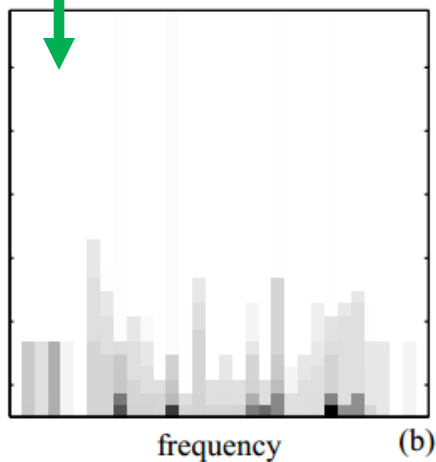


(c)

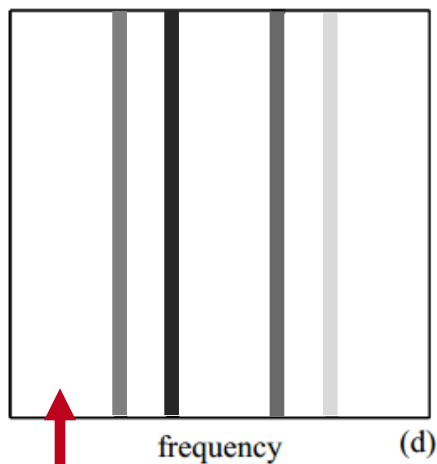
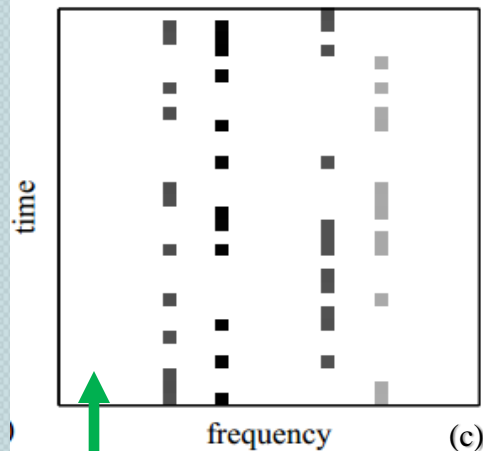
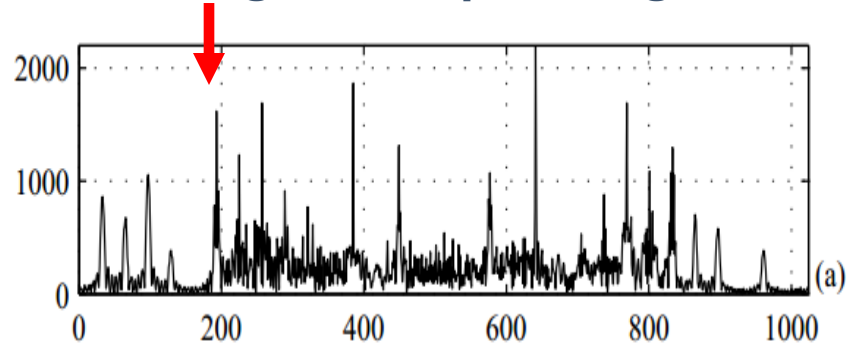
STFT of the composite signal



STFT sorted values

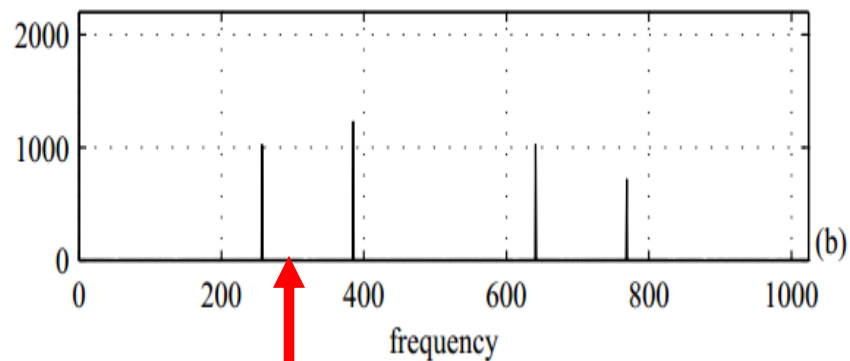


Fourier transform of the original composite signal



STFT values that remain after the L-statistics

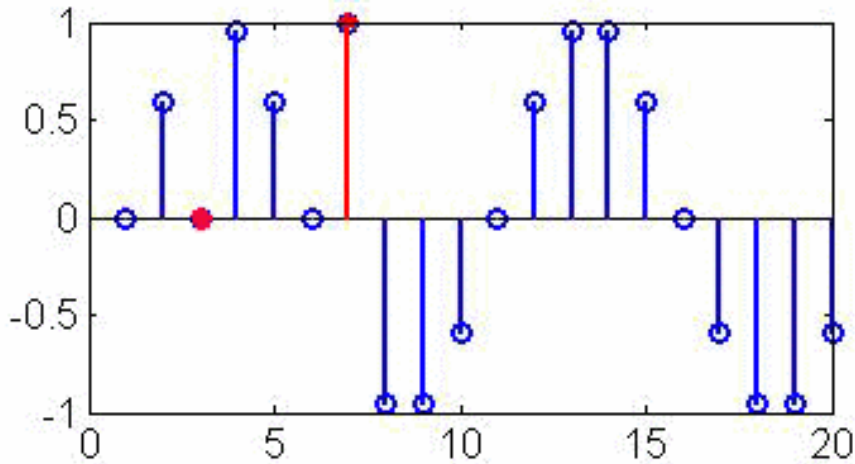
Reconstructed STFT values



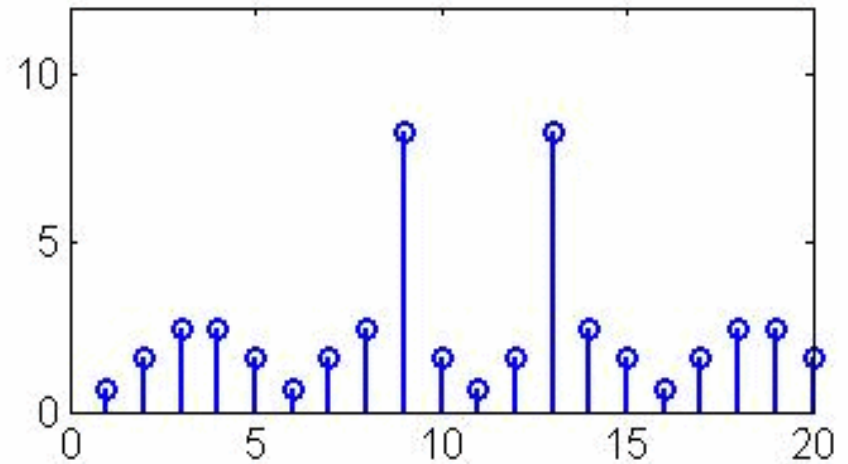
The reconstructed Fourier transform by using the CS values of the STFT

CS Applications

- **Simplified case: Direct search reconstruction of two missing samples (marked with red)**



Time domain



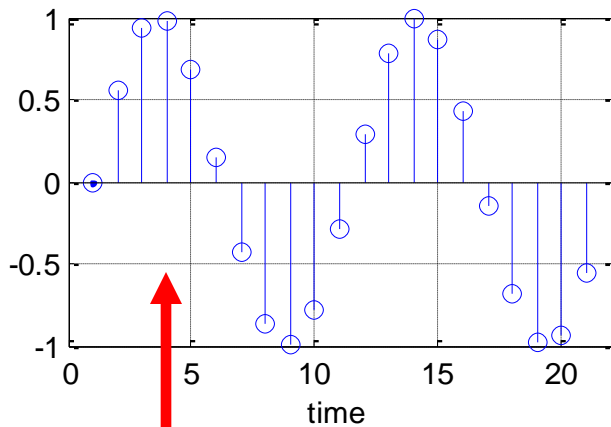
Frequency domain

If we have more missing samples, the direct search would be practically useless

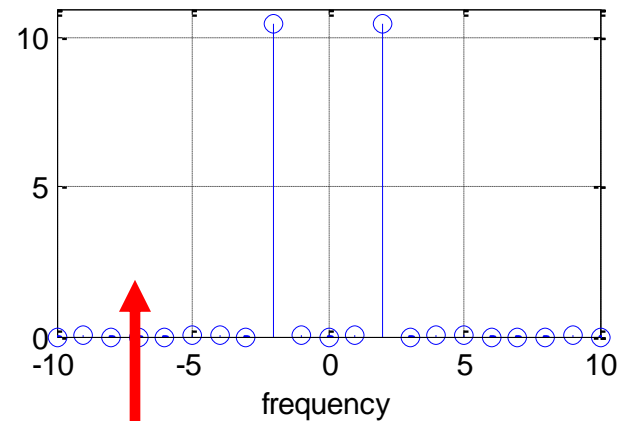
CS Applications-Example

- Let us consider a signal: $f_x(n) = \sin(2 \cdot \pi \cdot (2/N) \cdot n)$ for $n=0, \dots, 20$
- The signal is **sparse in DFT**, and vector of DFT values is:

$$\mathbf{F}_x = [0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 10.5i \ 0 \ 0 \ 0 \ -10.5i \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0];$$



Signal f_x



DFT values of the signal f_x

- CS reconstruction using small set of samples:**

1. Consider the elements of inverse and direct Fourier transform matrices, denoted by Ψ and Ψ^{-1} respectively (relation $\mathbf{f}_x = \Psi \mathbf{F}_x$ holds)

$$\Psi = \frac{1}{21} \begin{bmatrix} 1 & 1 & 1 & 1 & \dots & 1 \\ 1 & e^{j\frac{2\pi}{21}} & e^{2j\frac{2\pi}{21}} & e^{3j\frac{2\pi}{21}} & \dots & e^{20j\frac{2\pi}{21}} \\ 1 & e^{2j\frac{2\pi}{21}} & e^{4j\frac{2\pi}{21}} & e^{6j\frac{2\pi}{21}} & \dots & e^{40j\frac{2\pi}{21}} \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 1 & e^{19j\frac{2\pi}{21}} & e^{38j\frac{2\pi}{21}} & e^{57j\frac{2\pi}{21}} & \dots & e^{380j\frac{2\pi}{21}} \\ 1 & e^{20j\frac{2\pi}{21}} & e^{40j\frac{2\pi}{21}} & e^{60j\frac{2\pi}{21}} & \dots & e^{400j\frac{2\pi}{21}} \end{bmatrix}$$

$$\Psi^{-1} = \begin{bmatrix} 1 & 1 & 1 & 1 & \dots & 1 \\ 1 & e^{-j\frac{2\pi}{21}} & e^{-2j\frac{2\pi}{21}} & e^{-3j\frac{2\pi}{21}} & \dots & e^{-20j\frac{2\pi}{21}} \\ 1 & e^{-2j\frac{2\pi}{21}} & e^{-4j\frac{2\pi}{21}} & e^{-6j\frac{2\pi}{21}} & \dots & e^{-40j\frac{2\pi}{21}} \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 1 & e^{-19j\frac{2\pi}{21}} & e^{-38j\frac{2\pi}{21}} & e^{-57j\frac{2\pi}{21}} & \dots & e^{-380j\frac{2\pi}{21}} \\ 1 & e^{-20j\frac{2\pi}{21}} & e^{-40j\frac{2\pi}{21}} & e^{-60j\frac{2\pi}{21}} & \dots & e^{-400j\frac{2\pi}{21}} \end{bmatrix}$$

2. Take M random samples/measurements in the time domain

It can be modeled by using **matrix Φ** :

$$\mathbf{y} = \Phi \mathbf{f}_x$$

- Φ is defined as a **random permutation matrix**
- \mathbf{y} is obtained by **taking M random** elements of \mathbf{f}_x

- Taking 8 random samples (out of 21) on the positions:

$$[5 \quad 9 \quad 10 \quad 12 \quad 13 \quad 15 \quad 18 \quad 20]$$

$$\mathbf{y} = \mathbf{\Phi}\mathbf{\Psi}\mathbf{F}_x = \mathbf{A}\mathbf{F}_x$$

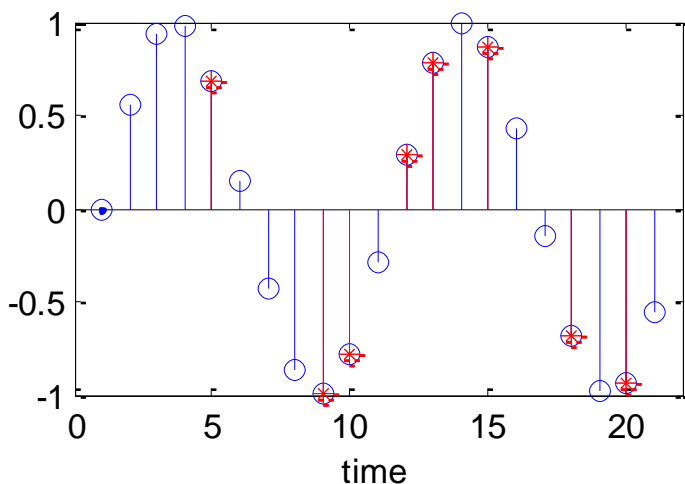
$$\mathbf{A} = \mathbf{\Phi}\mathbf{\Psi}$$


obtained by using the **8** randomly chosen rows in $\mathbf{\Psi}$

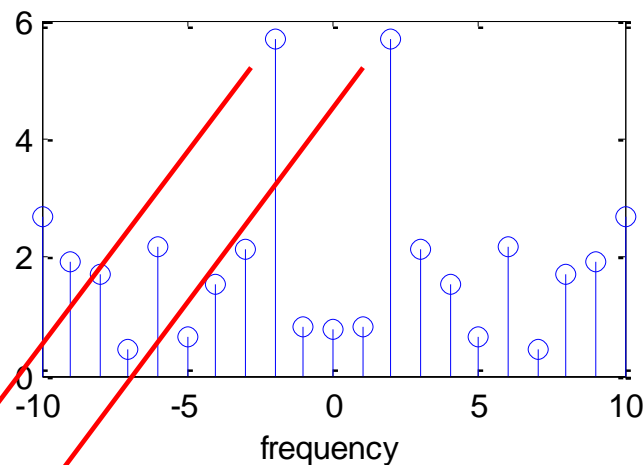
$$\mathbf{A}_{M \times N} = \mathbf{\Phi}\mathbf{\Psi} = \frac{1}{21}$$

$$\begin{bmatrix} 1 & e^{4j\frac{2\pi}{21}} & e^{8j\frac{2\pi}{21}} & \dots & e^{80j\frac{2\pi}{21}} \\ 1 & e^{8j\frac{2\pi}{21}} & e^{16j\frac{2\pi}{21}} & \dots & e^{160j\frac{2\pi}{21}} \\ 1 & e^{9j\frac{2\pi}{21}} & e^{18j\frac{2\pi}{21}} & \dots & e^{180j\frac{2\pi}{21}} \\ 1 & e^{11j\frac{2\pi}{21}} & e^{22j\frac{2\pi}{21}} & \dots & e^{220j\frac{2\pi}{21}} \\ 1 & e^{12j\frac{2\pi}{21}} & e^{24j\frac{2\pi}{21}} & \dots & e^{240j\frac{2\pi}{21}} \\ 1 & e^{14j\frac{2\pi}{21}} & e^{28j\frac{2\pi}{21}} & \dots & e^{280j\frac{2\pi}{21}} \\ 1 & e^{17j\frac{2\pi}{21}} & e^{34j\frac{2\pi}{21}} & \dots & e^{340j\frac{2\pi}{21}} \\ 1 & e^{19j\frac{2\pi}{21}} & e^{38j\frac{2\pi}{21}} & \dots & e^{380j\frac{2\pi}{21}} \end{bmatrix}$$

- The system with 8 equations and 21 unknowns is obtained



Blue dots – missing samples
Red dots – available samples



The initial Fourier transform

Components are on the positions -2 and 2 (center-shifted spectrum), which corresponds to 19 and 2 in nonshifted spectrum

$$A_{\Omega} = \frac{1}{21} \begin{bmatrix} e^{4j\frac{2\pi}{21}} & e^{72j\frac{2\pi}{21}} \\ e^{8j\frac{2\pi}{21}} & e^{144j\frac{2\pi}{21}} \\ e^{9j\frac{2\pi}{21}} & e^{162j\frac{2\pi}{21}} \\ e^{11j\frac{2\pi}{21}} & e^{198j\frac{2\pi}{21}} \\ e^{12j\frac{2\pi}{21}} & e^{216j\frac{2\pi}{21}} \\ e^{14j\frac{2\pi}{21}} & e^{253j\frac{2\pi}{21}} \\ e^{17j\frac{2\pi}{21}} & e^{306j\frac{2\pi}{21}} \\ e^{19j\frac{2\pi}{21}} & e^{342j\frac{2\pi}{21}} \end{bmatrix}$$

A_{Ω} is obtained by taking the 2nd and the 19th column of A

$$\Omega = \{2, 19\}$$

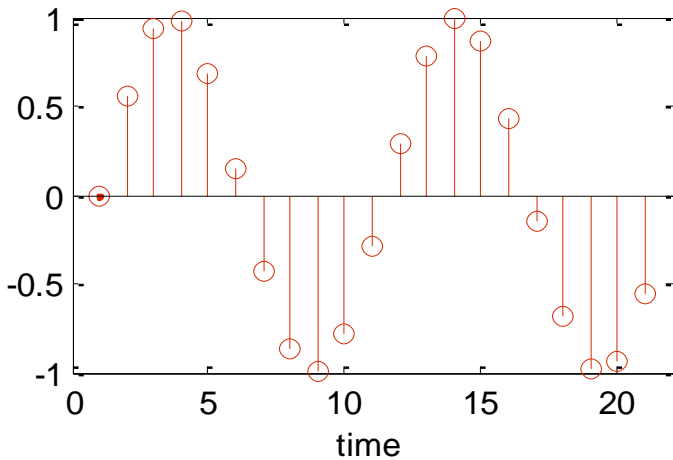
Least square solution

**Problem
formulation:**

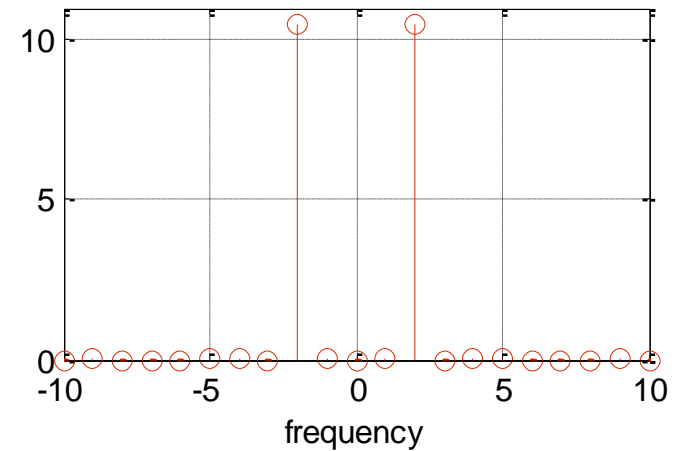
$$\mathbf{A}_\Omega \tilde{\mathbf{F}}_x = \mathbf{y} \quad \longrightarrow \quad \mathbf{A}_\Omega^T \mathbf{A}_\Omega \tilde{\mathbf{F}}_x = \mathbf{A}_\Omega^T \mathbf{y}$$

$$\tilde{\mathbf{F}}_x = (\mathbf{A}_\Omega^T \mathbf{A}_\Omega)^{-1} \mathbf{A}_\Omega^T \mathbf{y}$$

$$\mathbf{A}_\Omega = \frac{1}{21} \begin{bmatrix} e^{12j\frac{2\pi}{21}} & e^{216j\frac{2\pi}{21}} \\ e^{9j\frac{2\pi}{21}} & e^{162j\frac{2\pi}{21}} \\ e^{14j\frac{2\pi}{21}} & e^{252j\frac{2\pi}{21}} \\ e^{11j\frac{2\pi}{21}} & e^{198j\frac{2\pi}{21}} \\ e^{8j\frac{2\pi}{21}} & e^{144j\frac{2\pi}{21}} \\ e^{17j\frac{2\pi}{21}} & e^{306j\frac{2\pi}{21}} \\ e^{4j\frac{2\pi}{21}} & e^{72j\frac{2\pi}{21}} \\ e^{19j\frac{2\pi}{21}} & e^{342j\frac{2\pi}{21}} \end{bmatrix}$$



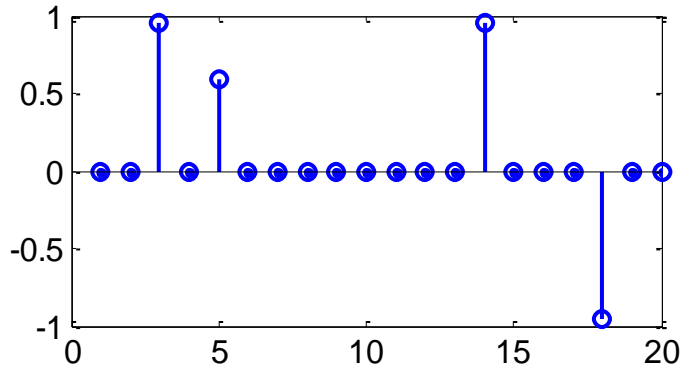
Reconstructed



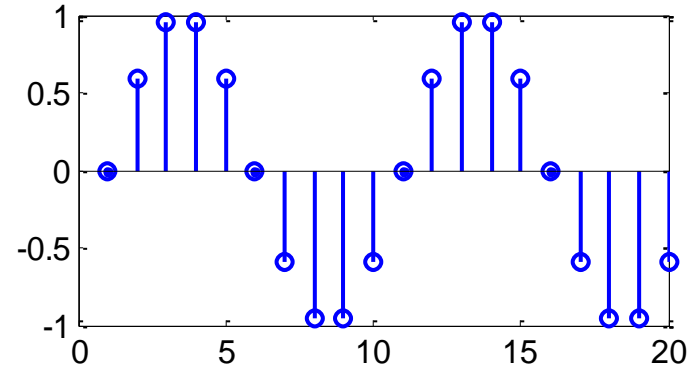
Reconstructed

CS Applications

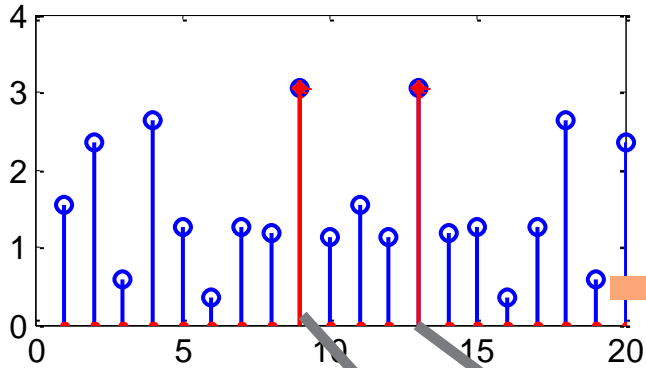
Randomly undersampled



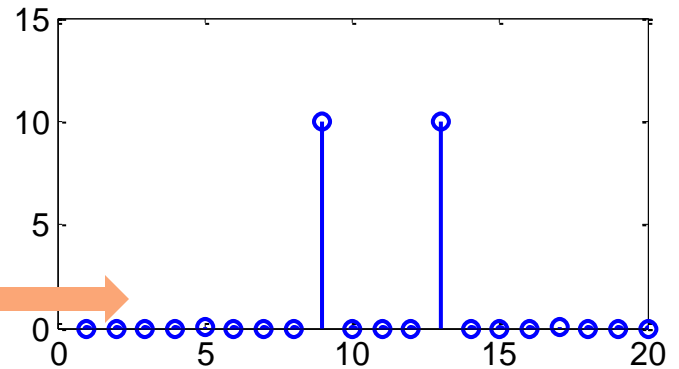
Reconstructed signal



FFT of the randomly undersampled signal



Math. algorithms



Signal frequencies

CS problem formulation

- The method of solving the undetermined system of equations , by searching for the sparsest solution can be described as:

$$\min \|\mathbf{x}\|_0 \quad \text{subject to } \mathbf{y} = \mathbf{A}\mathbf{x}$$

$\|\mathbf{x}\|_0$ l_0 - norm

- We need to search over all possible sparse vectors \mathbf{x} with K entries, where the subset of K -positions of entries are from the set $\{1, \dots, N\}$. The total number of possible K -position subsets is

$$\binom{N}{K}$$

CS problem formulation

- A more efficient approach uses the near optimal solution based on the ℓ_1 -norm, defined as:

$$\min \|\mathbf{x}\|_1 \quad \text{subject to } \mathbf{y} = \mathbf{A}\mathbf{x}$$

- In real applications, we deal with noisy signals.
- Thus, the previous relation should be modified to include the influence of noise:

$$\min \|\mathbf{x}\|_1 \quad \text{subject to } \|\mathbf{y} - \mathbf{A}\mathbf{x}\|_2 \leq \varepsilon$$

$$\|\mathbf{e}\|_2 = \varepsilon$$

L2-norm cannot be used because the minimization problem solution in this case is reduced to minimum energy solution, which means that all missing samples are zeros

CS conditions

- CS relies on the following conditions:

Sparsity – related to the signal nature;

- Signal needs to have concise representation when expressed in a proper basis ($K \ll N$)

Incoherence – related to the sensing modality; It should provide a linearly independent measurements (matrix rows)

Random undersampling is crucial

Restricted **I**sometry **P**roperty – is important for preserving signal isometry by selecting an appropriate transformation

Summary of CS problem formulation

Signal \mathbf{f} linear combination of the orthonormal basis vectors

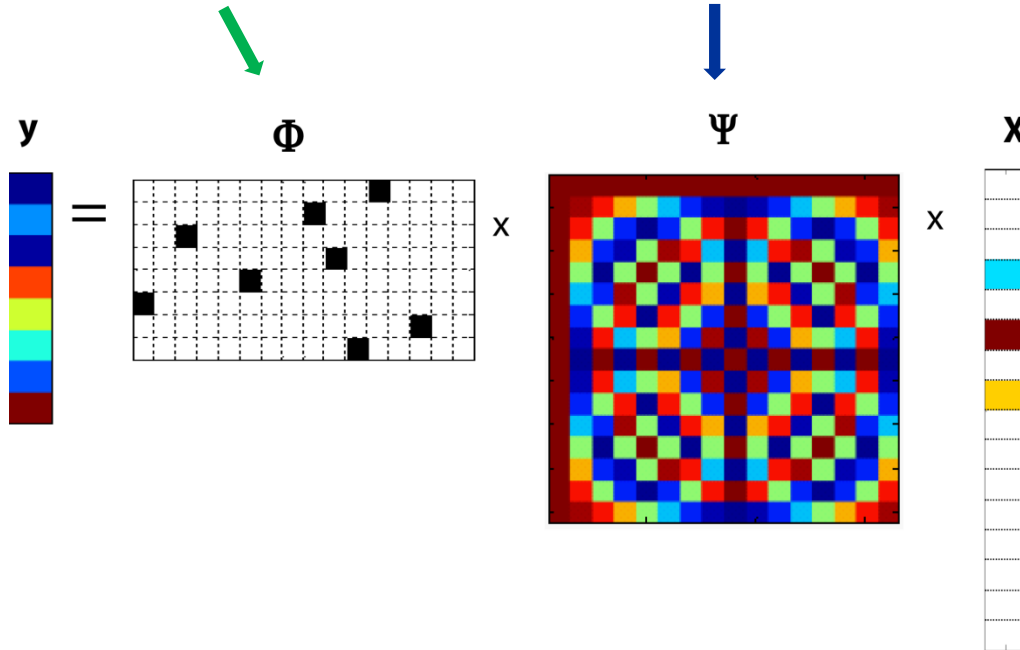
$$f(t) = \sum_{i=1}^N x_i \psi_i(t), \quad \text{or} : \quad \mathbf{f} = \Psi \mathbf{x}.$$

Set of random measurements:  $\mathbf{y} = \Phi \mathbf{f}$

random measurement matrix

transform matrix

transform domain vector



CS conditions


- **Restricted isometry property**

- Successful reconstruction for a **wider range of sparsity** level
- Matrix **A** satisfies **Isometry Property** if it preserves the vector intensity in the N -dimensional space:

$$\|\mathbf{Ax}\|_2^2 = \|\mathbf{x}\|_2^2$$

- If **A** is a full Fourier transform matrix, i.e.:


$$\mathbf{A} = N\Psi$$



$$\frac{N \|\Psi\mathbf{x}\|_2^2 - \|\mathbf{x}\|_2^2}{\|\mathbf{x}\|_2^2} = 1$$

CS conditions

- **RIP**


- For each integer number K the isometry constant δ_K of the matrix \mathbf{A} is the smallest number for which the relation holds:

$$(1 - \delta_K) \|\mathbf{x}\|_2^2 \leq \|\mathbf{Ax}\|_2^2 \leq (1 + \delta_K) \|\mathbf{x}\|_2^2$$


$$\left| \frac{\|\mathbf{Ax}\|_2^2 - \|\mathbf{x}\|_2^2}{\|\mathbf{x}\|_2^2} \right| \leq \delta_K$$

$0 < \delta_K < 1$ - **restricted isometry constant**

CS conditions

- Matrix \mathbf{A} satisfies RIP  the **Euclidian length** of sparse vectors is preserved
- For the RIP matrix \mathbf{A} with $(2K, \delta_K)$ and $\delta_K < 1$, all subsets of $2K$ columns are **linearly independent**



$$\mathit{spark}(\mathbf{A}) > 2K$$

spark - the smallest number of dependent columns

CS conditions

\mathbf{A} (MxN)



$$2 \leq \text{spark}(\mathbf{A}) \leq M + 1$$

$$\text{spark}(\mathbf{A}) = 1$$

- one of the columns has all zero values

$$\text{spark}(\mathbf{A}) = M + 1$$

- no dependent columns



$$K < \frac{1}{2} \text{spark}(\mathbf{A}) \leq \frac{1}{2}(M + 1)$$

the number of measurements should be at least twice the number of components K :

$$M \geq 2K$$

Incoherence

- Signals sparse in the transform domain Ψ , should be dense in the domain where the acquisition is performed
- Number of nonzero samples in the transform domain Ψ and the number of measurements (required to reconstruct the signal) depends on the **coherence** between the matrices Ψ and Φ .
- Ψ and Φ are **maximally coherent** - **all** coefficients would be required for signal reconstruction

Mutual coherence: the maximal absolute value of correlation between two elements from Ψ and Φ



$$\mu(\Phi, \Psi) = \max_{i \neq j} \left| \frac{\langle \phi_i, \psi_j \rangle}{\|\phi_i\|^2 \|\psi_j\|^2} \right|$$

Incoherence

Mutual coherence:

$$\mu(\mathbf{A}) = \max_{i \neq j, 1 \leq i, j \leq M} \left| \frac{\langle \mathbf{A}_i, \mathbf{A}_j \rangle}{\|\mathbf{A}_i\|^2 \|\mathbf{A}_j\|^2} \right|, \quad \mathbf{A} = \Phi \Psi$$



**maximum absolute value of normalized inner product
between all columns in \mathbf{A}**

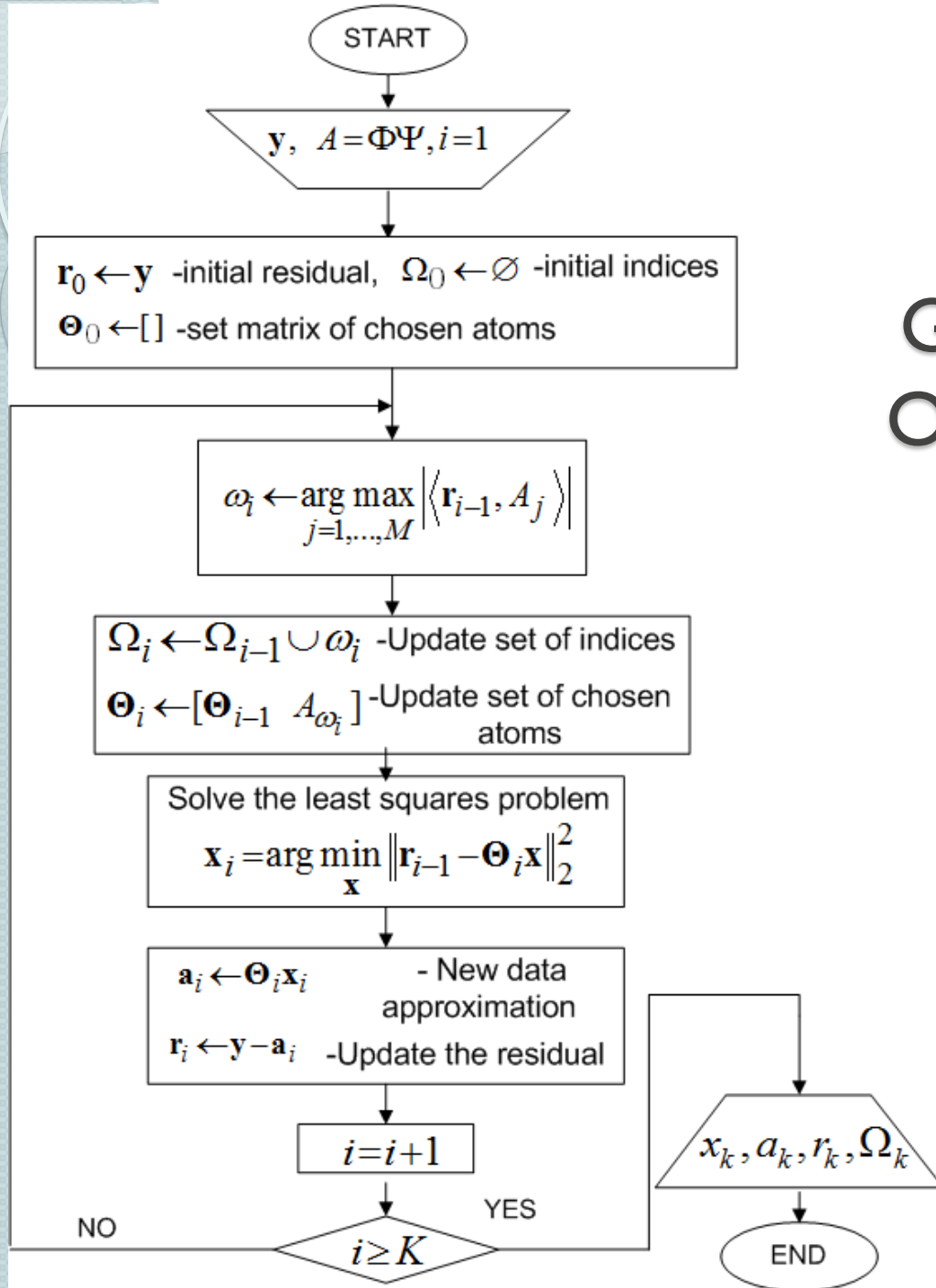
\mathbf{A}_i and \mathbf{A}_j - columns of matrix \mathbf{A}

- The maximal mutual coherence will have the value **1** in the case when certain pair of columns coincides
- If the number of measurements is: $M \geq C \cdot K \cdot \mu(\Phi, \Psi) \cdot \log N$

then the sparsest solution is exact with a high probability (C is a constant)

Reconstruction approaches

- The main challenge of the CS reconstruction: solving an **underdetermined system of linear equations** using sparsity assumption
 - l_1 - optimization, based on linear programming methods, provide efficient signal reconstruction with high accuracy
- Linear programming techniques (e.g. convex optimization) may require a **vast number of iterations** in practical applications
- **Greedy and threshold based algorithms** are fast solutions, but in general less stable



Greedy algorithms – Orthogonal Matching Pursuit (OMP)

Ψ – Transform matrix

Φ – Measurement matrix

$y = \Phi f$ – Measurement vector

Influence of missing samples to the spectral representation

- Missing samples produce noise in the spectral domain. The variance of noise in the DFT case depends on M , N and amplitudes A_i :
- The probability that all $(N-K)$ **non-signal** components are below a certain threshold value defined by T is (only K signal components are above T):

$$\sigma_{MS}^2 = \text{var}\{F_{k \neq k_i}\} = M \frac{N-M}{N-1} \sum_{i=1}^K A_i^2$$

$$P(T) = \left(1 - \exp\left(-\frac{T^2}{\sigma_{MS}^2}\right)\right)^{N-K}$$

Consequently, for a fixed value of $P(T)$ (e.g. $P(T)=0.99$), threshold is calculated as:

$$T = \sqrt{-\sigma_{MS}^2 \log(1 - P(T)^{\frac{1}{N-K}})}$$
$$\approx \sqrt{-\sigma_{MS}^2 \log(1 - P(T)^{\frac{1}{N}})}$$

When **ALL** signal components are above the noise level in DFT, the reconstruction is done using a **Single-Iteration Reconstruction** algorithm using threshold T

Optimal number of available samples M

- **How can we determine the number of available samples M , which will ensure detection of all signal components?**
- Assuming that the DFT of the i -th signal component (with the lowest amplitude) is equal to Ma_i , then the approximate expression for the probability of error is obtained as:

$$P_{err} = 1 - P_i \cong 1 - \left(1 - \exp\left(-\frac{M^2 a_i^2}{\sigma_{MS}^2} \right) \right)^{N-K}$$

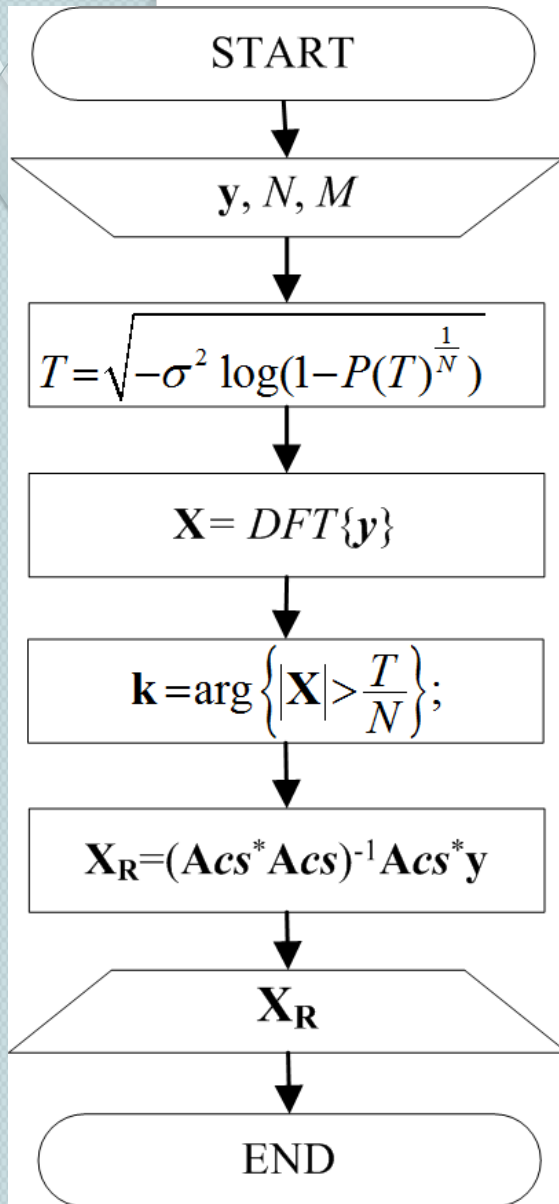
- For a fixed P_{err} , the optimal value of M (that allows to detect all signal components) can be obtained as a solution of the minimization problem:

$$M_{opt} \geq \arg \min_M \{ P_{err} \}$$

For chosen value of P_{err} and expected value of minimal amplitude a_i , there is an optimal value of M that will assure components detection.

Algorithms for CS reconstruction of sparse signals

Single-Iteration Reconstruction Algorithm in DFT domain



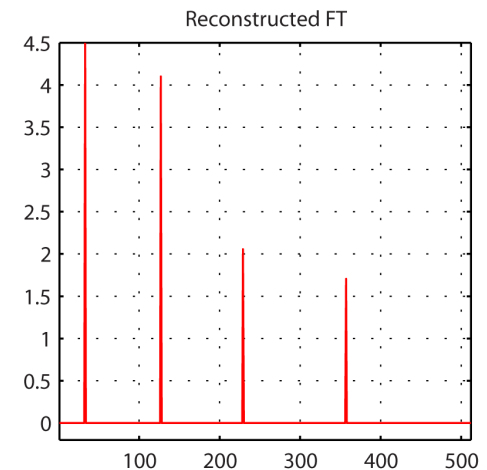
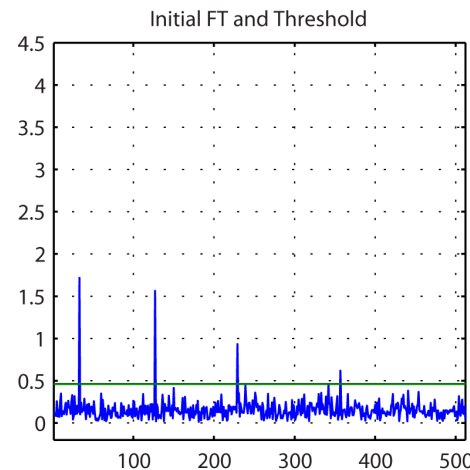
y – measurements

M - number of measurements

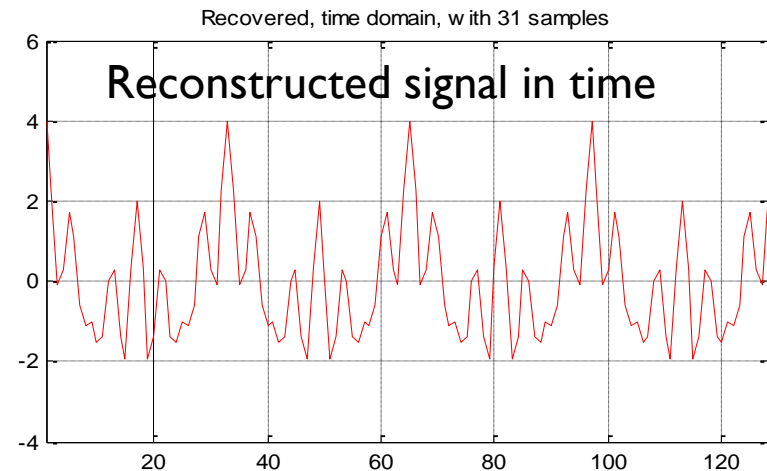
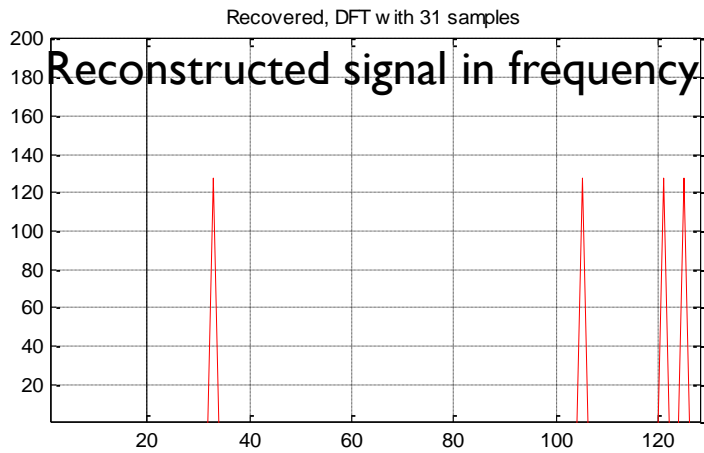
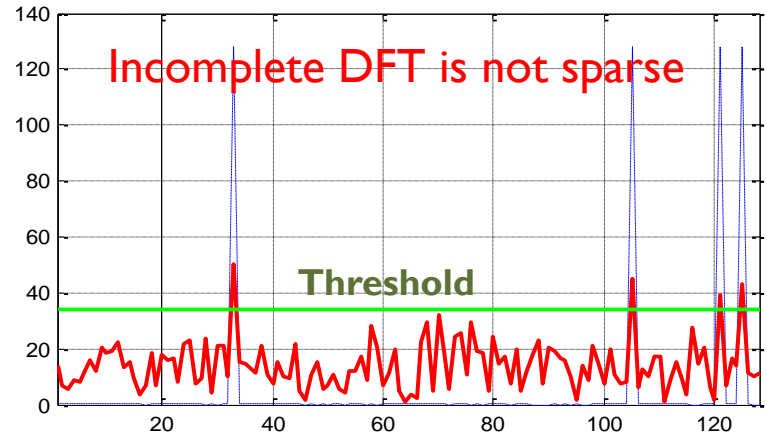
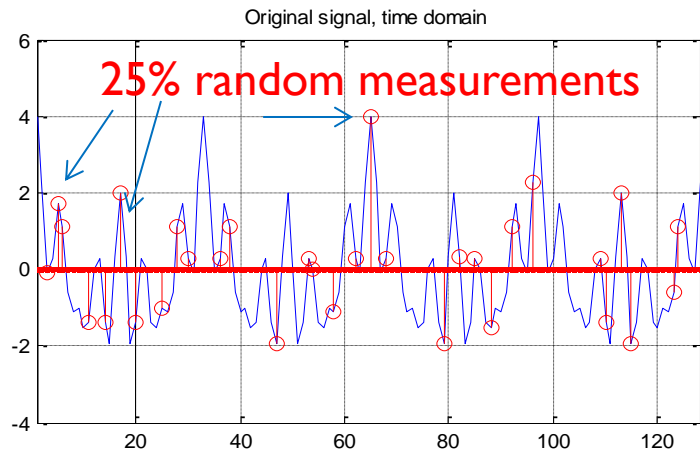
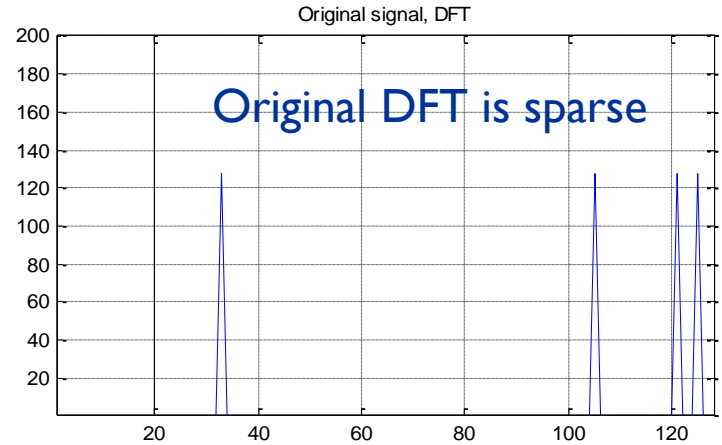
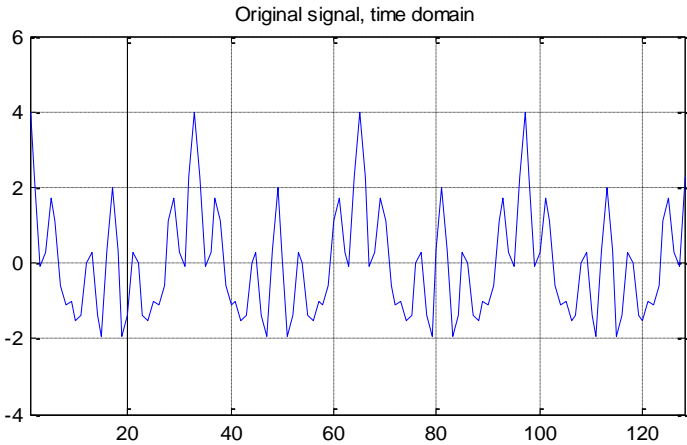
N – signal length

T - Threshold

- **DFT domain is assumed as sparsity domain**
- **Apply threshold to initial DFT components (determine the frequency support)**
- **Perform reconstruction using identified support**

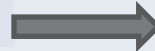


Example 1: Single iteration



Case 3: External noise

- External noise + noise caused by missing samples



$$\sigma^2 = \sigma_{MS}^2 + M \sigma_N^2 = M \frac{N-M}{N-1} \sum_{i=1}^K A_i^2 + M \sigma_N^2$$

$$T = \sqrt{-\sigma^2 \log(1 - P(T)^{\frac{1}{N}})}$$

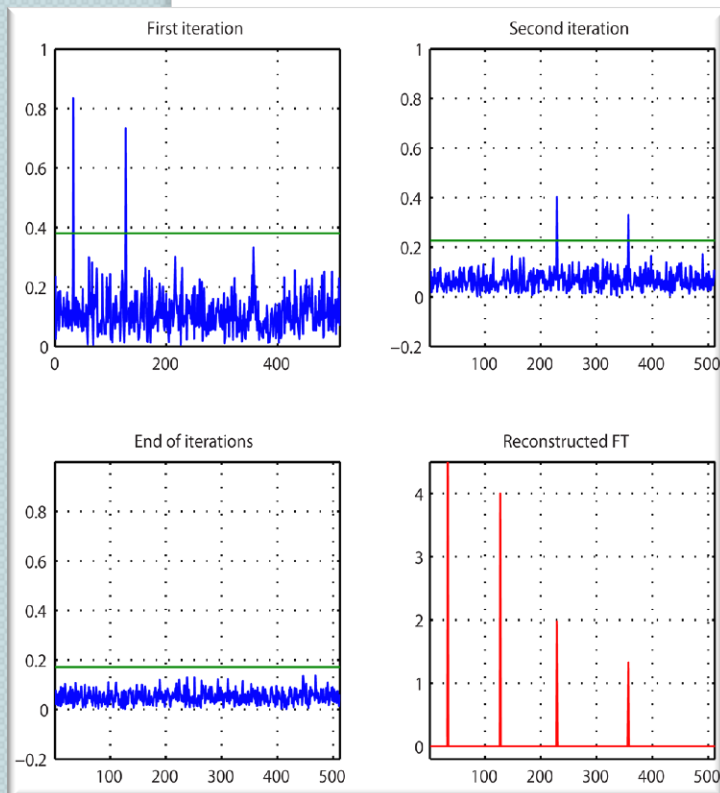
- To ensure the same probability of error as in the noiseless case we need to increase the number of measurements **M** such that:

$$\frac{\sigma_{MS}^2}{\sigma^2} = \frac{M \frac{N-M}{N-1} (A_1^2 + A_2^2 + \dots + A_K^2)}{M_N \frac{N-M_N}{N-1} (A_1^2 + A_2^2 + \dots + A_K^2) + M_N \sigma_N^2} = 1$$

$$\frac{M(N-M)}{M_N} \frac{SNR}{SNR(N-M_N) + (N-1)} = 1$$

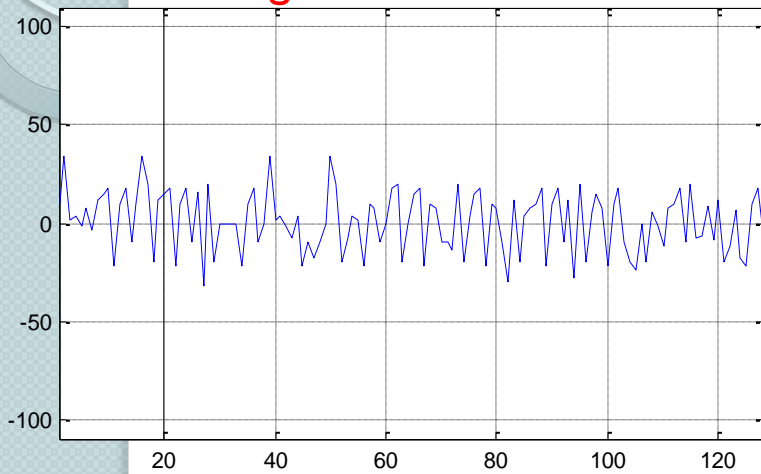
Solve the equation:

$$M_N^2 \cdot SNR - M_N (SNR \cdot N + N - 1) + SNR \cdot (MN - M^2) = 0$$

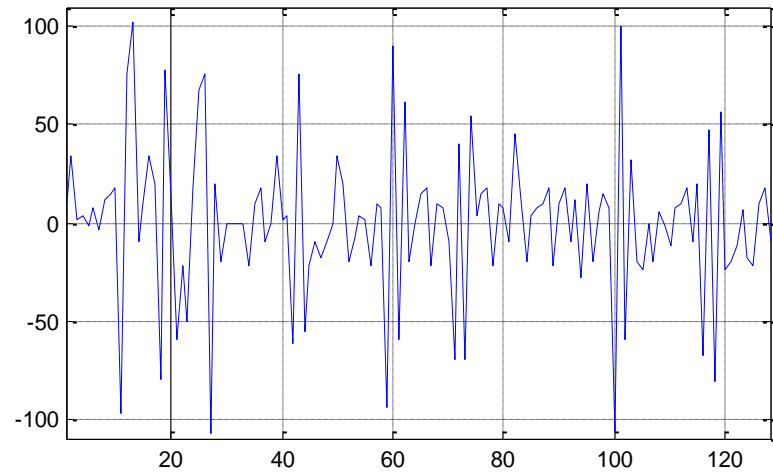


Dealing with a set of noisy data – L-estimation approach

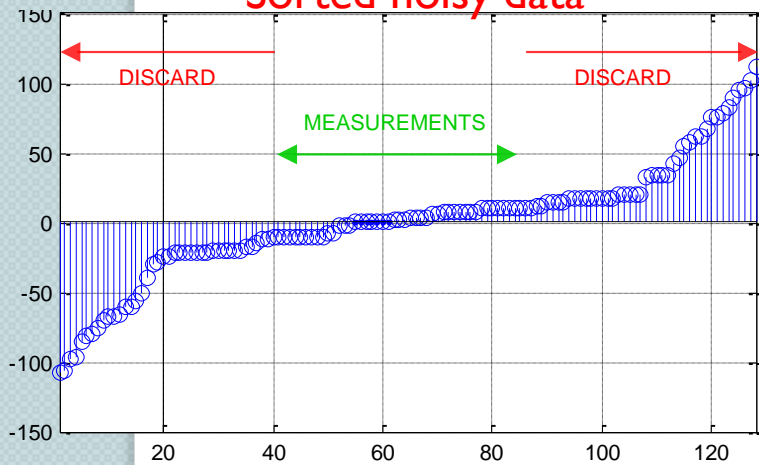
Original data- DESIRED



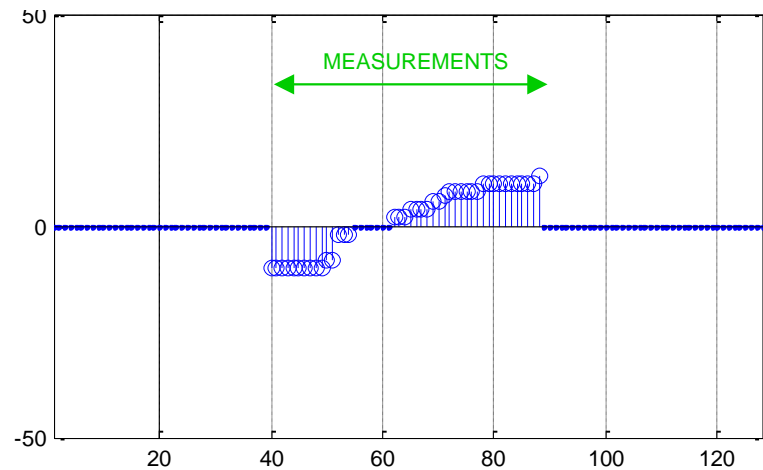
Noisy data - AVAILABLE



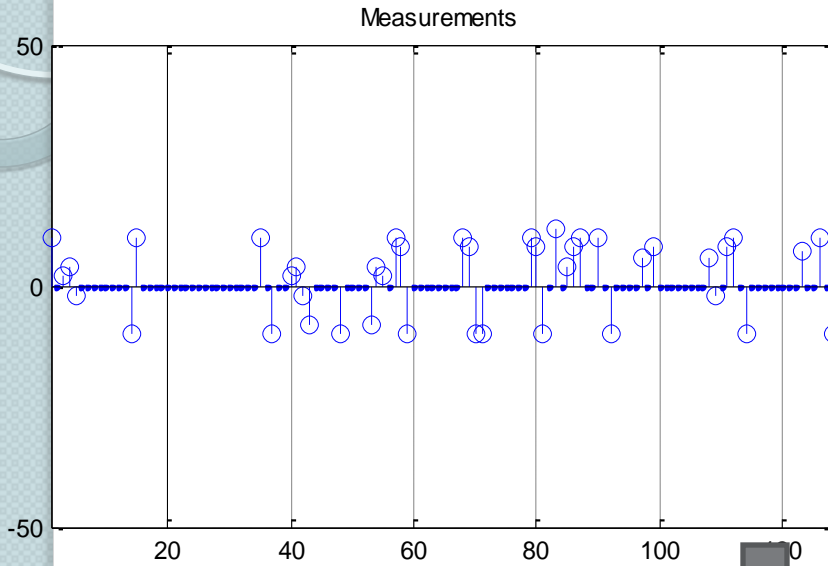
Sorted noisy data



Denosed data

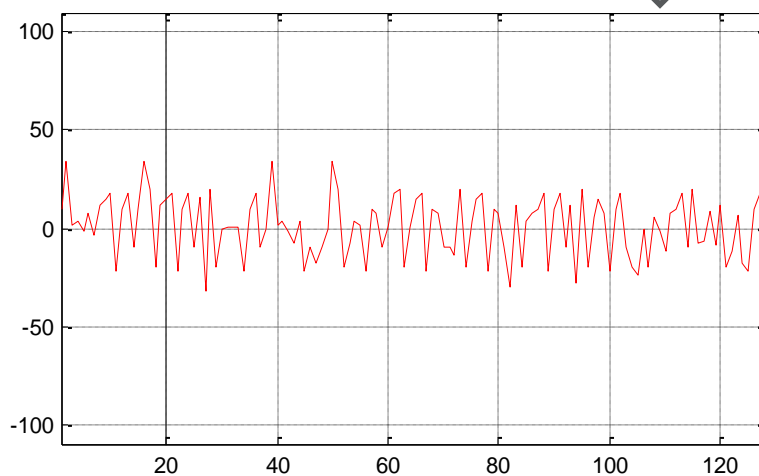


Dealing with a set of noisy data – L-estimation approach

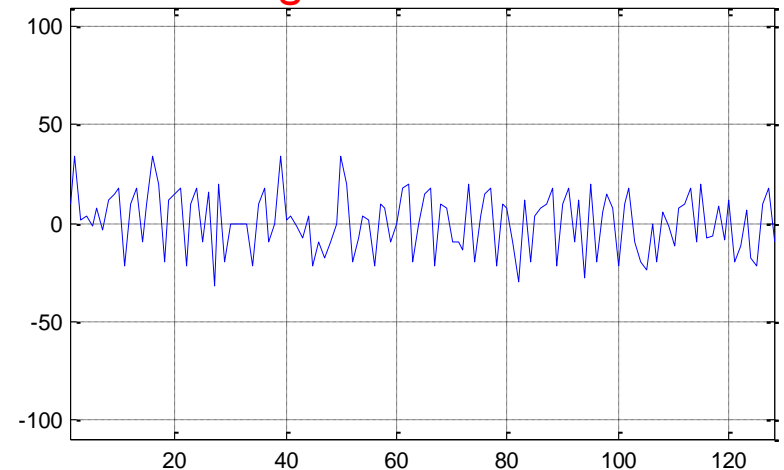


We end up with a random incomplete set of samples that need to be recovered

Reconstructed signal



Original data- DESIRED



General deviations-based approach

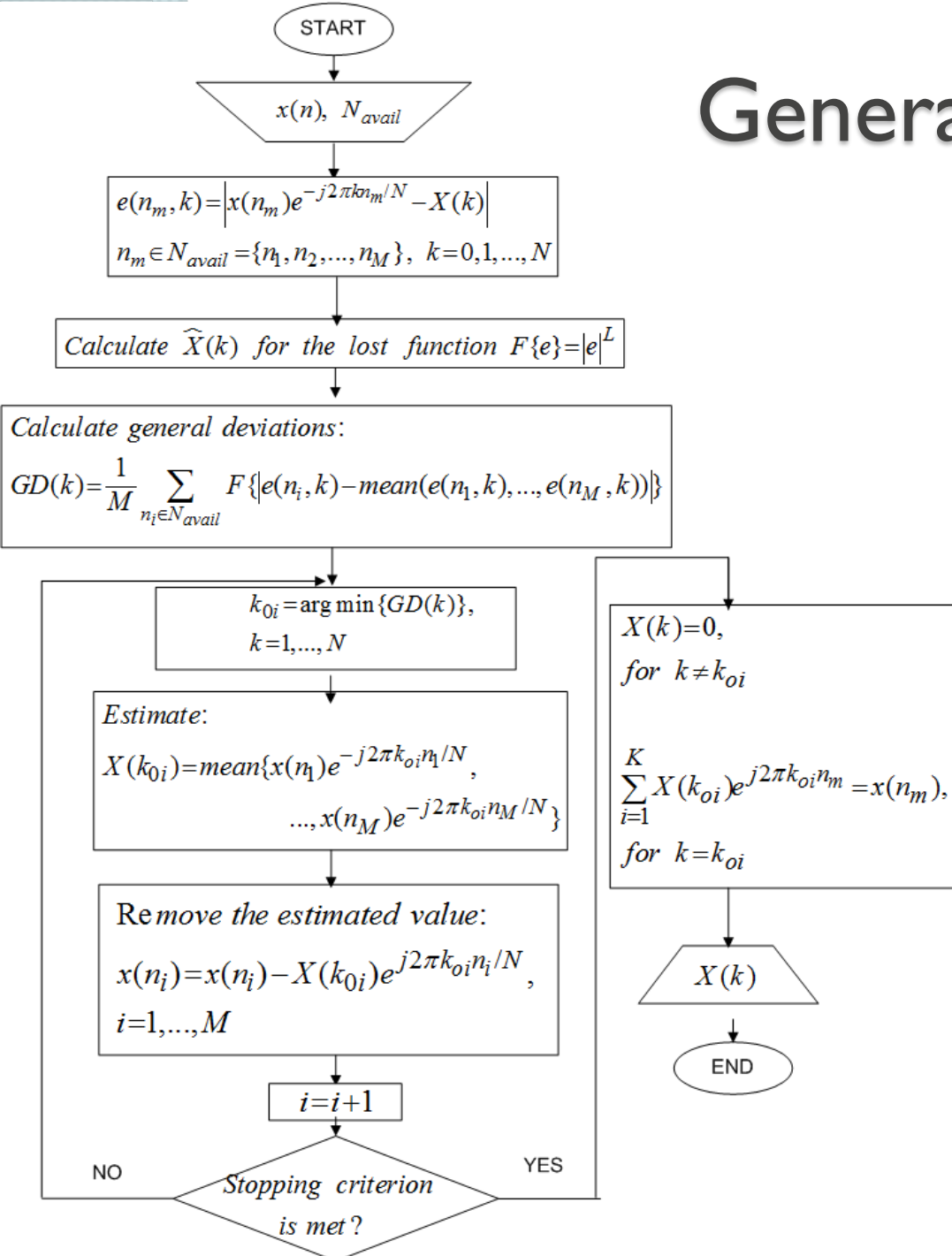
$x(n)$ -compressive sampled signal, K -sparse in DFT domain

- N_{avail} – positions of the available samples
- M -number of available samples

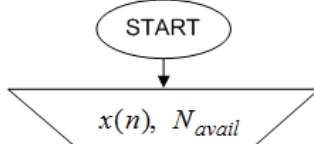
$$F\{e(n)\} = F\{|x(n)e^{-j2\pi kn/N} - X(k)|\}$$

Loss function

$$F\{e(n)\} = \begin{cases} |e|^2 & \text{-- standard form} \\ |e| & \text{-- robust form} \end{cases}$$



General deviations-based approach



$$e(n_m, k) = |x(n_m)e^{-j2\pi kn_m/N} - X(k)|$$

$$n_m \in N_{avail} = \{n_1, n_2, \dots, n_M\}, k = 0, 1, \dots, N$$

Calculate $\widehat{X}(k)$ for the lost function $F\{e\} = |e|^L$

Calculate general deviations:

$$GD(k) = \frac{1}{M} \sum_{n_i \in N_{avail}} F\{|e(n_i, k) - \text{mean}(e(n_1, k), \dots, e(n_M, k))|\}$$

$$k_{0i} = \arg \min \{GD(k)\},$$

$$k = 1, \dots, N$$

Estimate:

$$X(k_{0i}) = \text{mean}\{x(n_1)e^{-j2\pi k_{0i}n_1/N}, \dots, x(n_M)e^{-j2\pi k_{0i}n_M/N}\}$$

Remove the estimated value:

$$x(n_i) = x(n_i) - X(k_{0i})e^{j2\pi k_{0i}n_i/N},$$

$$i = 1, \dots, M$$

$i = i + 1$

NO

Stopping criterion
is met?

YES

For the standard form, FT of the signal $x(n)$ is:

$$X(k) = \text{mean}_{n_m \in N_{avail}} \{x(n_1)e^{-j2\pi kn_1/N}, \dots, x(n_M)e^{-j2\pi kn_M/N}\}$$

For the robust form, FT of the signal $x(n)$ is:

$$X(k) = \text{median}_{n_m \in N_{avail}} \{x(n_1)e^{-j2\pi kn_1/N}, \dots, x(n_M)e^{-j2\pi kn_M/N}\}$$

$$X(k) = 0,$$

for $k \neq k_{0i}$

$$\sum_{i=1}^K X(k_{0i})e^{j2\pi k_{0i}n_m} = x(n_m),$$

for $k = k_{0i}$

$X(k)$

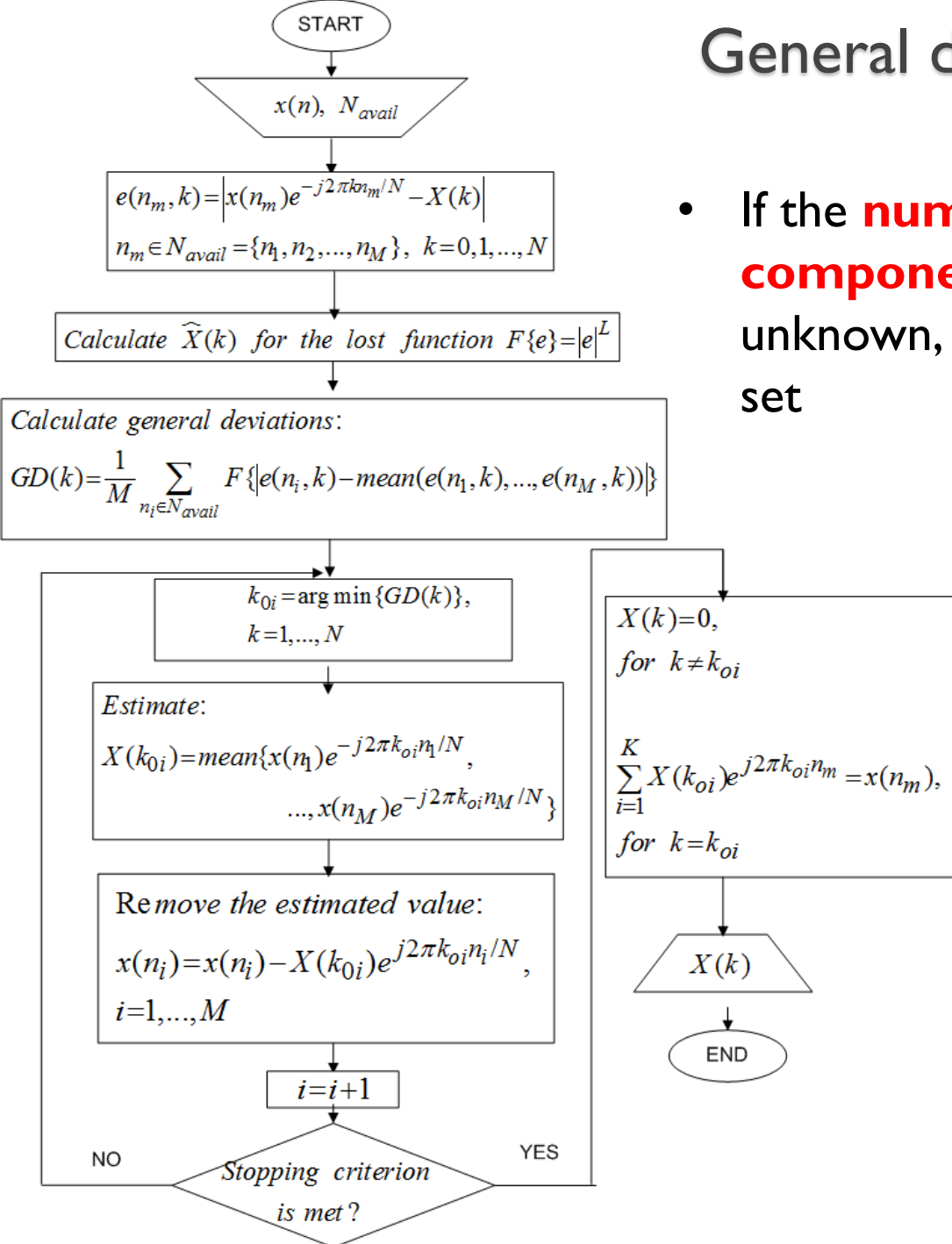
END

- The **number of components** and the **number of iterations** might be known from the nature of physical processes appearing in real application

General deviations-based approach

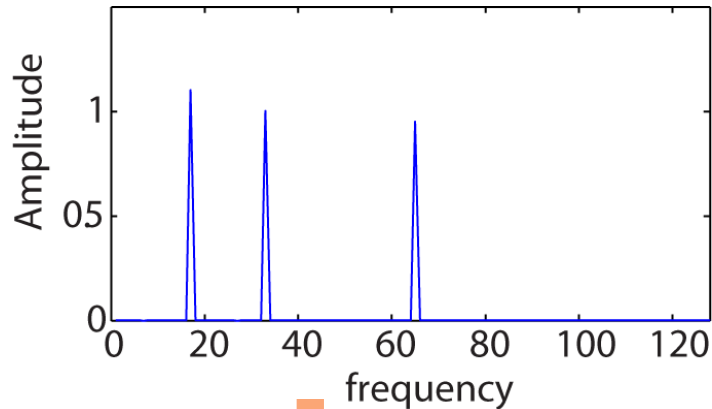
- If the **number of components/number of iterations** is unknown, the **stopping criterion** can be set

Stopping criterion:
Adjusted based on the l2-norm bounded residue that remains after removing previously detected components

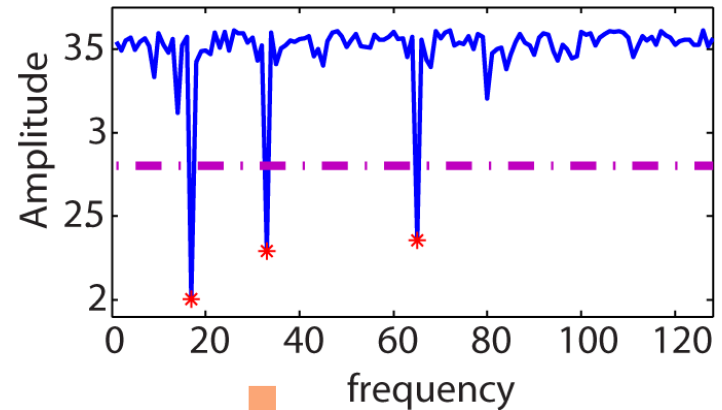


General deviations-based approach

Example

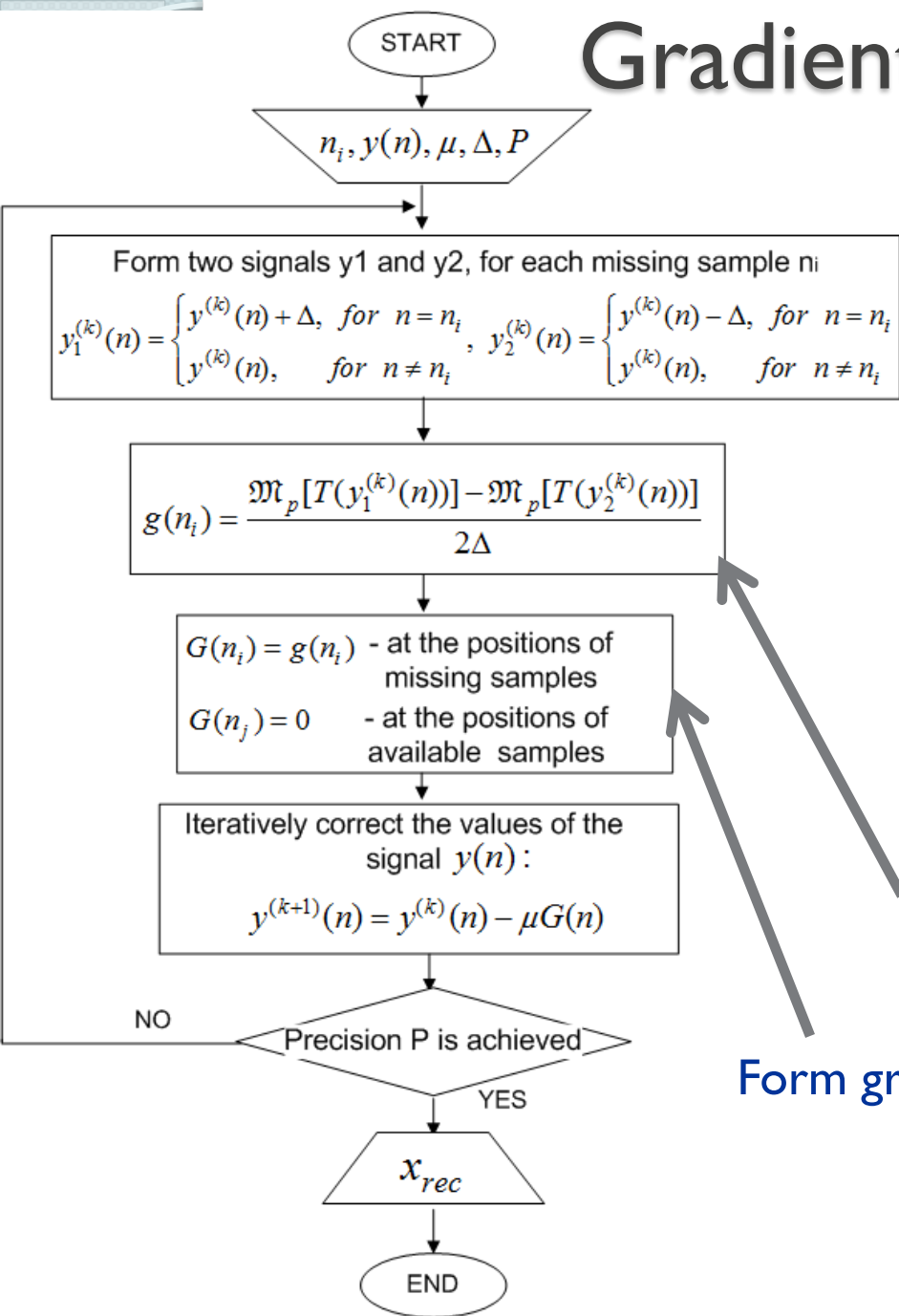


Fourier transform of original signal



Variations at signal (marked by red symbols) and non-signal positions

Gradient algorithm



n_i - missing samples positions

n_j - Available samples positions

$y(n)$ - Available signal samples

Δ - Constant; determines whether sample should be decreased or increased

μ - Constant that affect algorithm performance

P - Precision

Estimate the differential of the signal transform measure

Form gradient vector G

$$\mathfrak{M}_p[T(x(n))] = \frac{1}{N} \sum_k |X(k)|^{1/p},$$

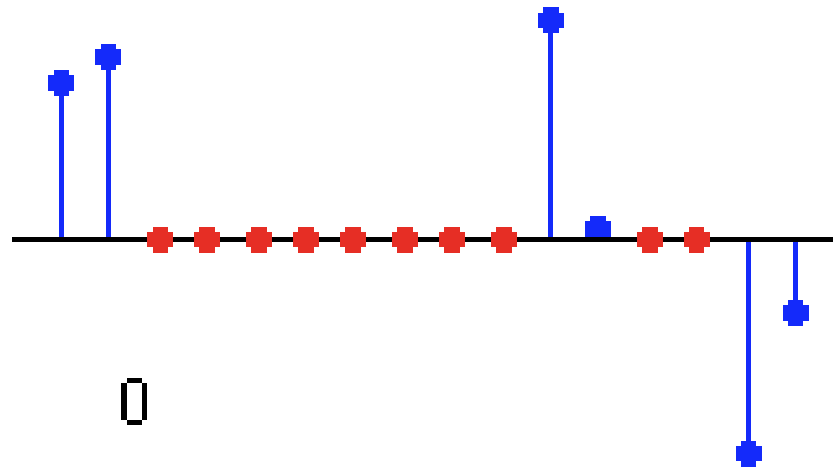
$$1 \leq p < \infty$$

Gradient algorithm - Example

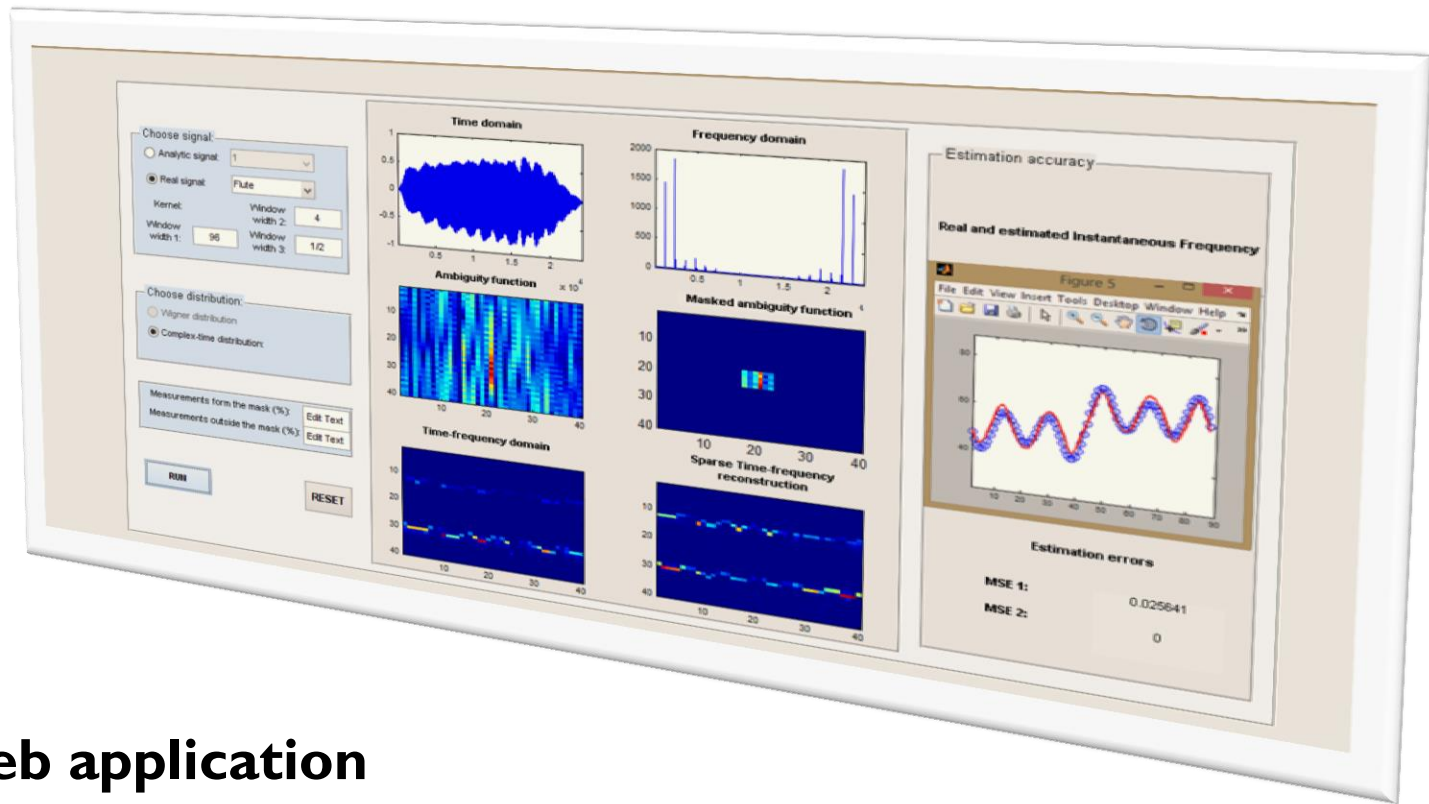
Signal contains 16 samples

Missing – 10 samples (marked with red)

Signal is iteratively reconstructed using **Gradient algorithm**



Some Developments



Web application



2D

1D signal reconstruction

Generate signal Load signal

Gradient

Generate input signal

Number of samples
128

Available samples (%)
80 %

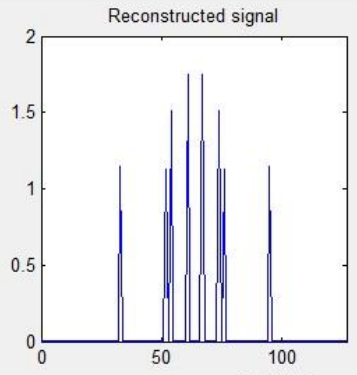
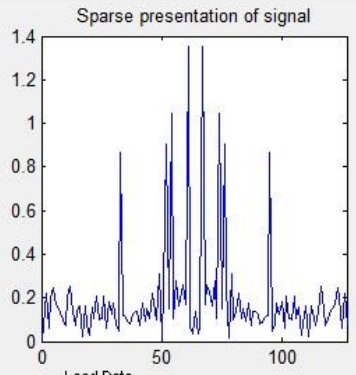
Sparsity

Sparsity: 6% (s=8)

Amplitude range
min max
1 5

Noise variance 0

Start



Output

Gradient

MSE 4.37288e-011

SNR input Inf dB

SNR output 115.5934 dB

Time 200.1104 ms

Signal length 128

Sparsity 8

NON ITER

p 0.75 Component no. 5

c max norm |1

Statistical analyzer

No. of realizations 100

MSE / Variance

	From	To	No. of points
Noise variance	0	0.2	20

Start

MSE / Sparsity

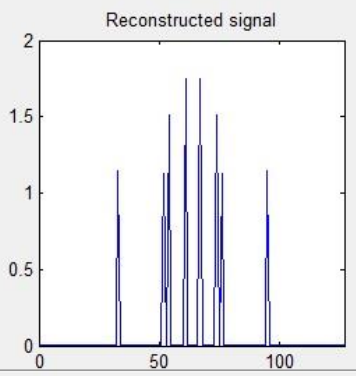
	From	To	Step
Sparsity	0	20	2

Start

MSE, Time / Sparsity, Missing samples

	From	To	Step
Sparsity	0	20	2
% Missing samples	0	60	2

Start



Output

Static Text 0.015

MSE

SNR input

SNR output

Time

Signal length

Sparsity

CS_virtual

1D

Image Reconstruction

nature
animal

Available samples (%) 80

Original image

Reconstructed image

Output

MSE

SNR output

Time

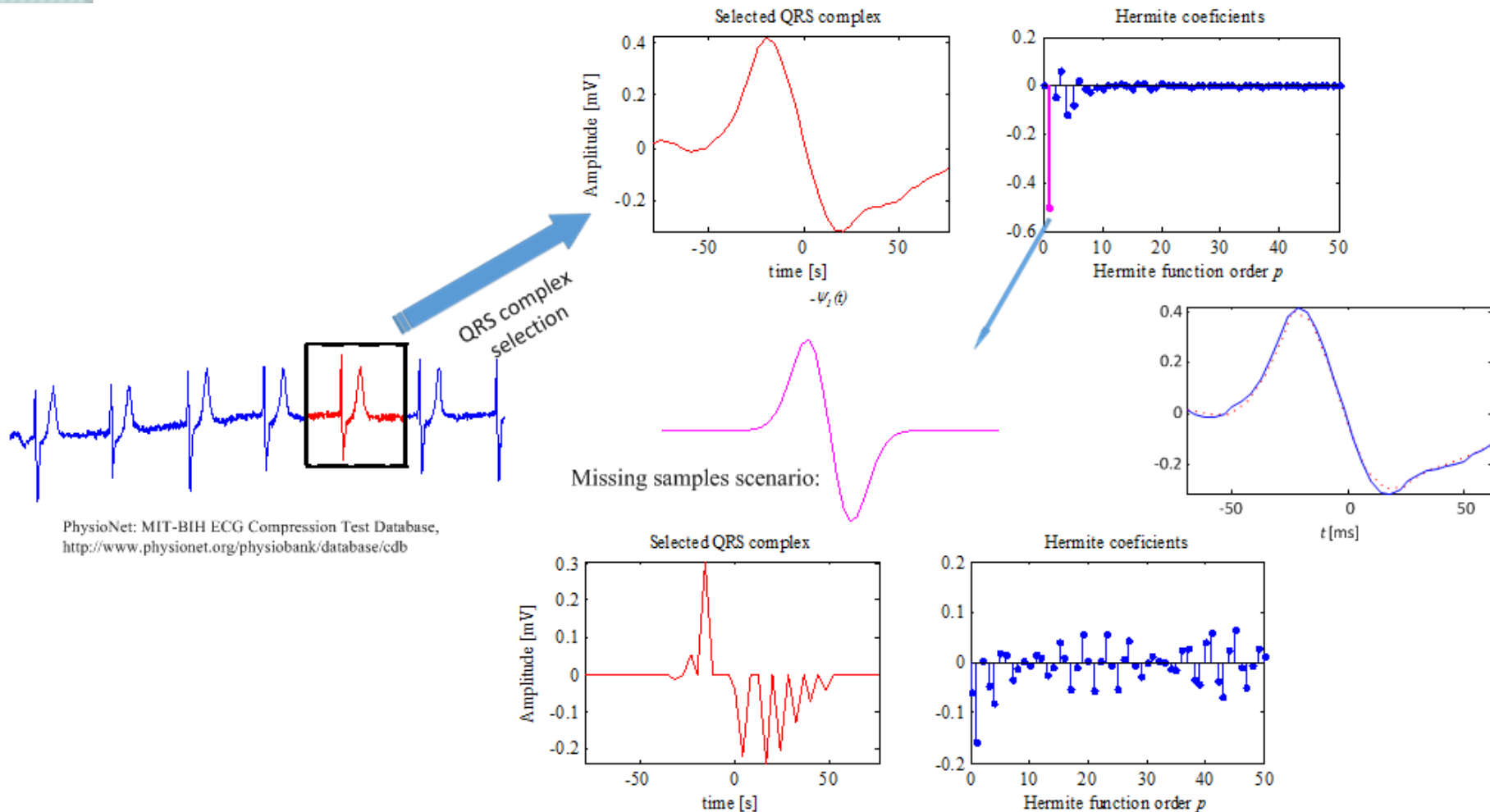
SNR input

Start

Virtual instrument for Compressive sensing

EEG signals: QRS complex is sparse in Hermite transform domain, meaning that it can be represented using just a few Hermite functions and corresponding coeffs.

CS of QRS complexes in the Hermite transform domain



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