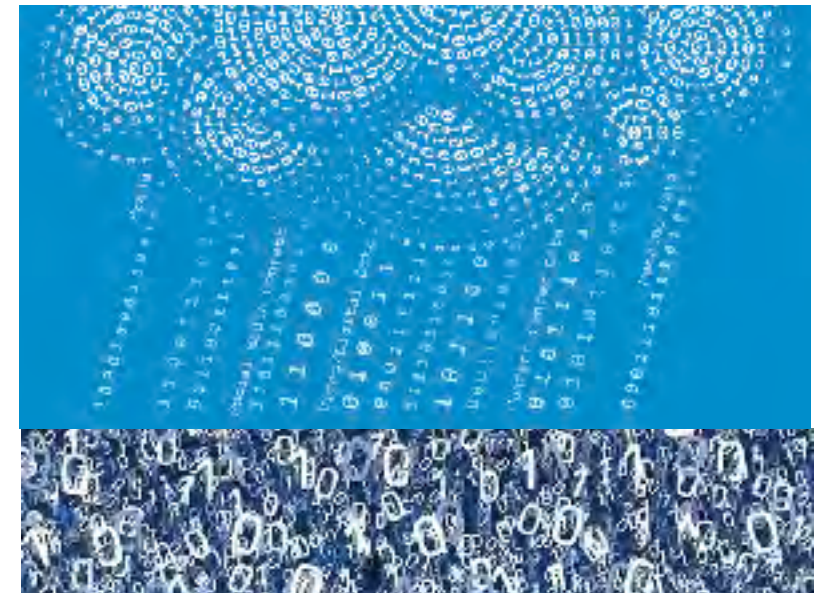


Nature

Learning-based compression



Value / Knowledge

Volkan Cevher

Laboratory for Information and Inference Systems

<http://lions.epfl.ch>

lions@epfl

FNSNF
FONDS NATIONAL SUISSE
SCHWEIZERISCHER NATIONALFONDS
FONDO NAZIONALE SVIZZERO
SWISS NATIONAL SCIENCE FOUNDATION

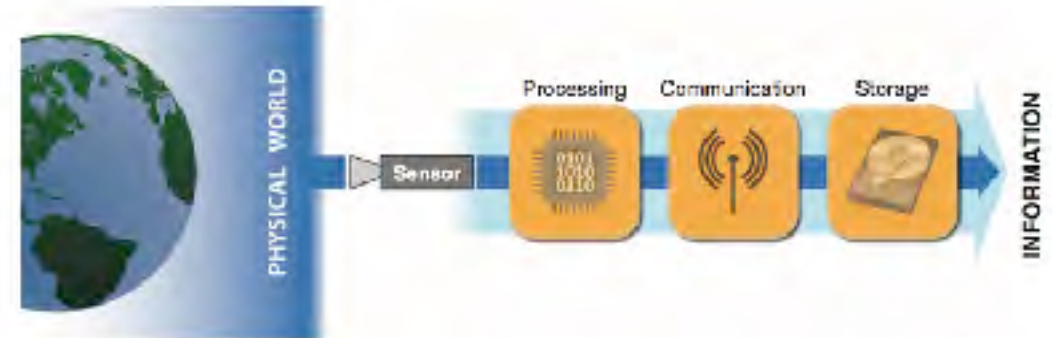
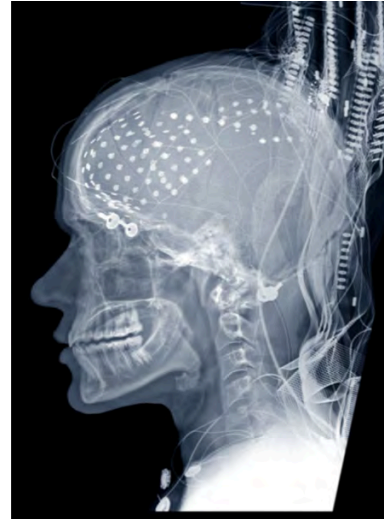


EPFL
ÉCOLE POLYTECHNIQUE
FÉDÉRALE DE LAUSANNE

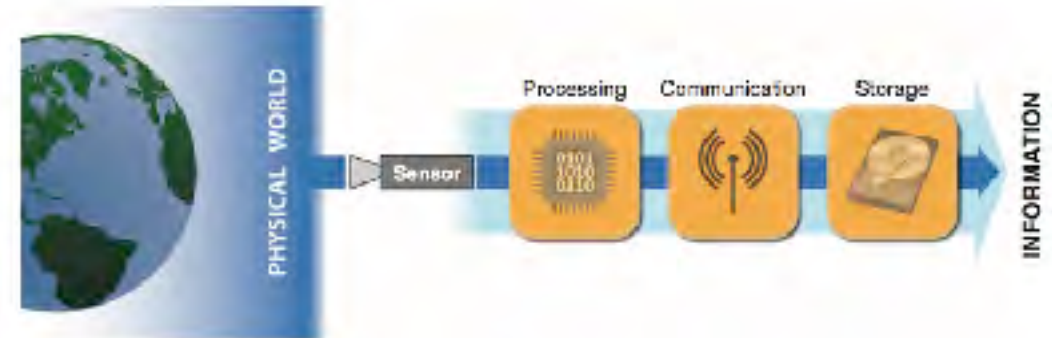
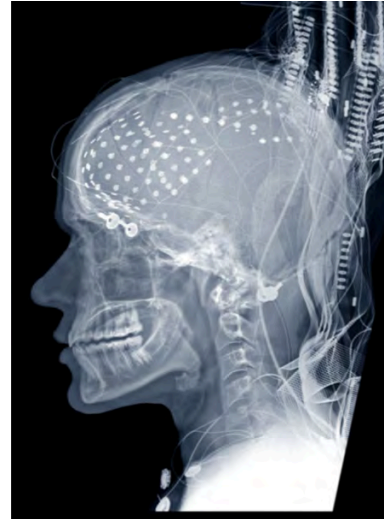
A paradigm shift in data generation



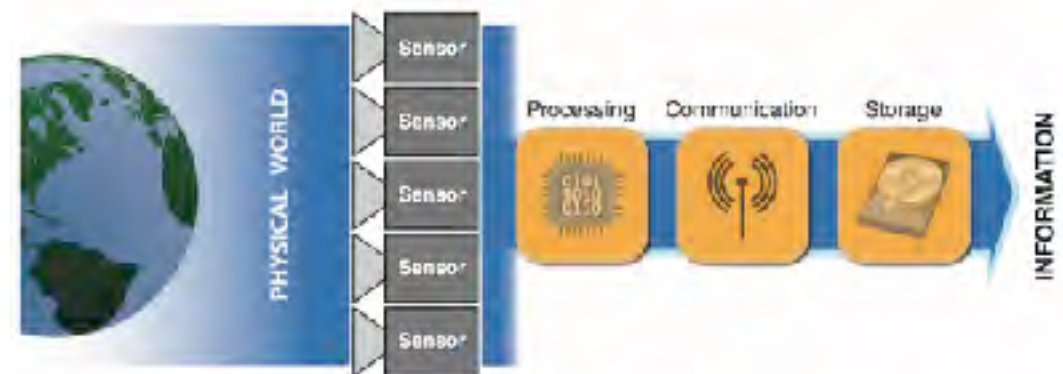
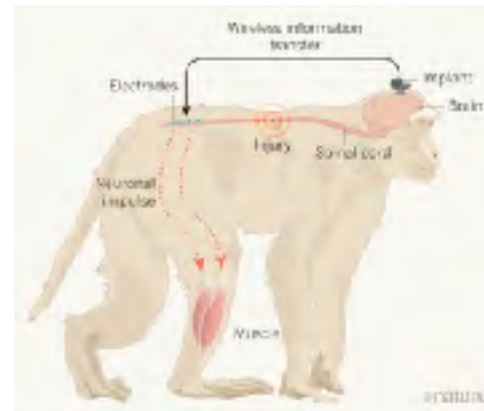
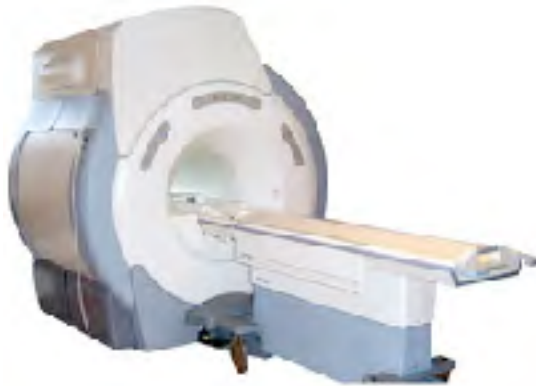
1977 - 5hours



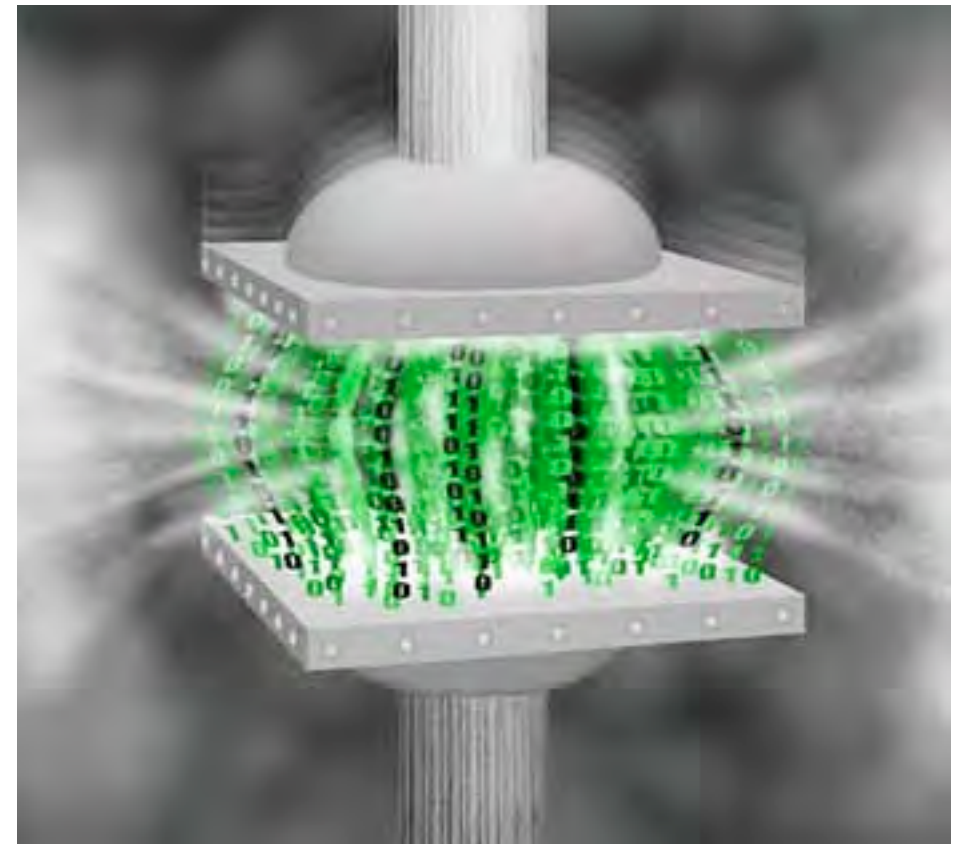
A paradigm shift in data generation



1977 - 5hours



Key tool:
Compression



A familiar example



12MPix



Power: OK

Talk time (wireless):

Up to 21 hours on 3G

Standby:

Up to 16 days

Internet use:

Up to 13 hours on 3G

Up to 13 hours on LTE

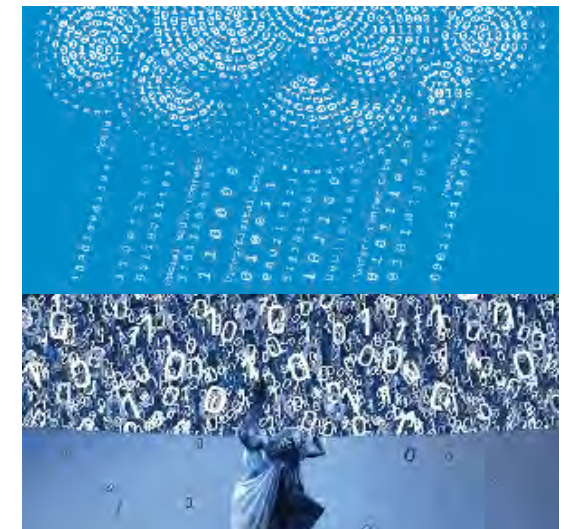
Up to 15 hours on Wi-Fi

Wireless video playback:

Up to 14 hours

Wireless audio playback:

Up to 60 hours



A familiar example



Power: OK
Storage: NO



12MPix & 24bits/pixel
= 36MB



Talk time (wireless):

Up to 21 hours on 3G

Standby:

Up to 16 days

Internet use:

Up to 13 hours on 3G

Up to 13 hours on LTE

Up to 15 hours on Wi-Fi

Wireless video playback:

Up to 14 hours

Wireless audio playback:

Up to 60 hours

iPhone 7 Plus 32GB Price in Switzerland :- 837CHF

iPhone 7 Plus 128GB Price in Switzerland :- 947CHF

iPhone 7 Plus 256GB Price in Switzerland :- 1057CHF

≈ 1000 images

+ no apps



A familiar example



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Storage: OK

Talk time (wireless):

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Standby:

Up to 16 days

Internet use:

Up to 13 hours on 3G

Up to 13 hours on LTE

Up to 15 hours on Wi-Fi

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Wireless audio playback:

Up to 60 hours



12MPix & 24bits/pixel
= 36MB



Compression



iPhone 7 Plus 32GB Price in Switzerland :- 837CHF

iPhone 7 Plus 128GB Price in Switzerland :- 947CHF

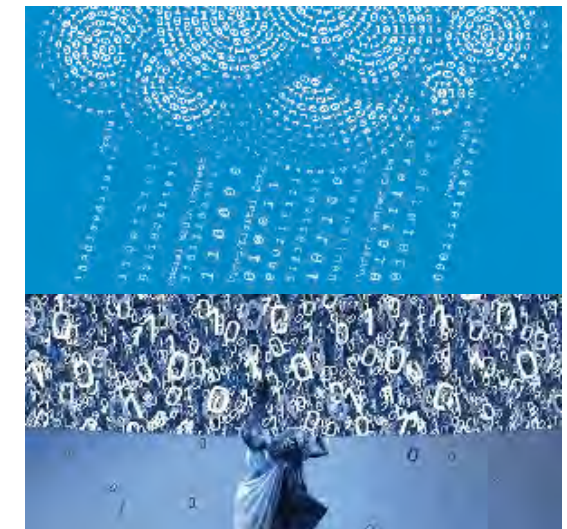
iPhone 7 Plus 256GB Price in Switzerland :- 1057CHF

actual: 1.4MB

≈ 25000 images

+ no apps

(vs 1000 images)



A familiar example

Bandwidth: OK



Power: OK
Storage: OK

Talk time (wireless):

Up to 21 hours on 3G

Standby:

Up to 16 days

Internet use:

Up to 13 hours on 3G

Up to 13 hours on LTE

Up to 15 hours on Wi-Fi

Wireless video playback:

Up to 14 hours

Wireless audio playback:

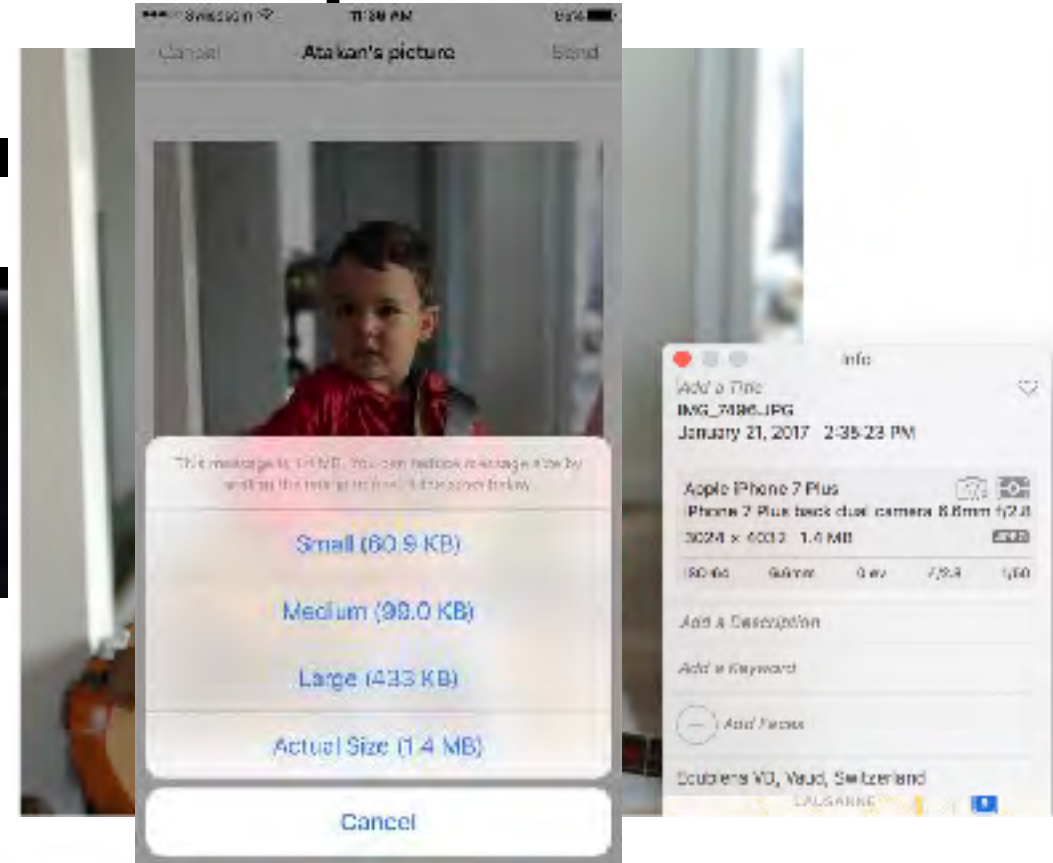
Up to 60 hours



12MPix & 24bits/pixel
= 36MB



Compression



actual: 1.4MB

iPhone 7 Plus 32GB Price in Switzerland :- 837CHF

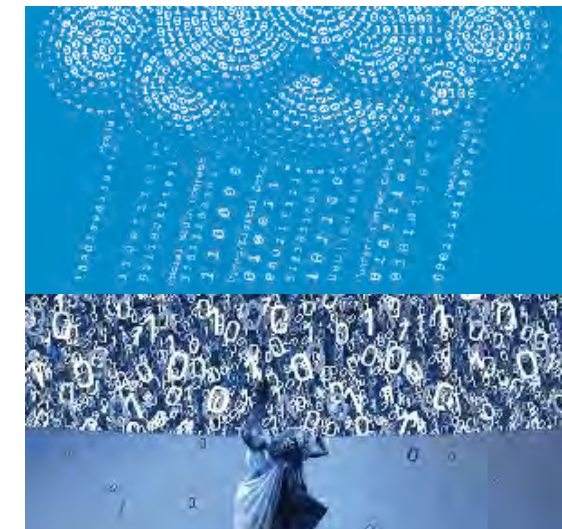
iPhone 7 Plus 128GB Price in Switzerland :- 947CHF

iPhone 7 Plus 256GB Price in Switzerland :- 1057CHF

≈ 25000 images

+ no apps

(vs 1000 images)



Compression helps!

Bandwidth: OK



Power: OK
Storage: OK

Talk time (wireless):

Up to 21 hours on 3G

Standby:

Up to 16 days

Internet use:

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Wireless audio playback:

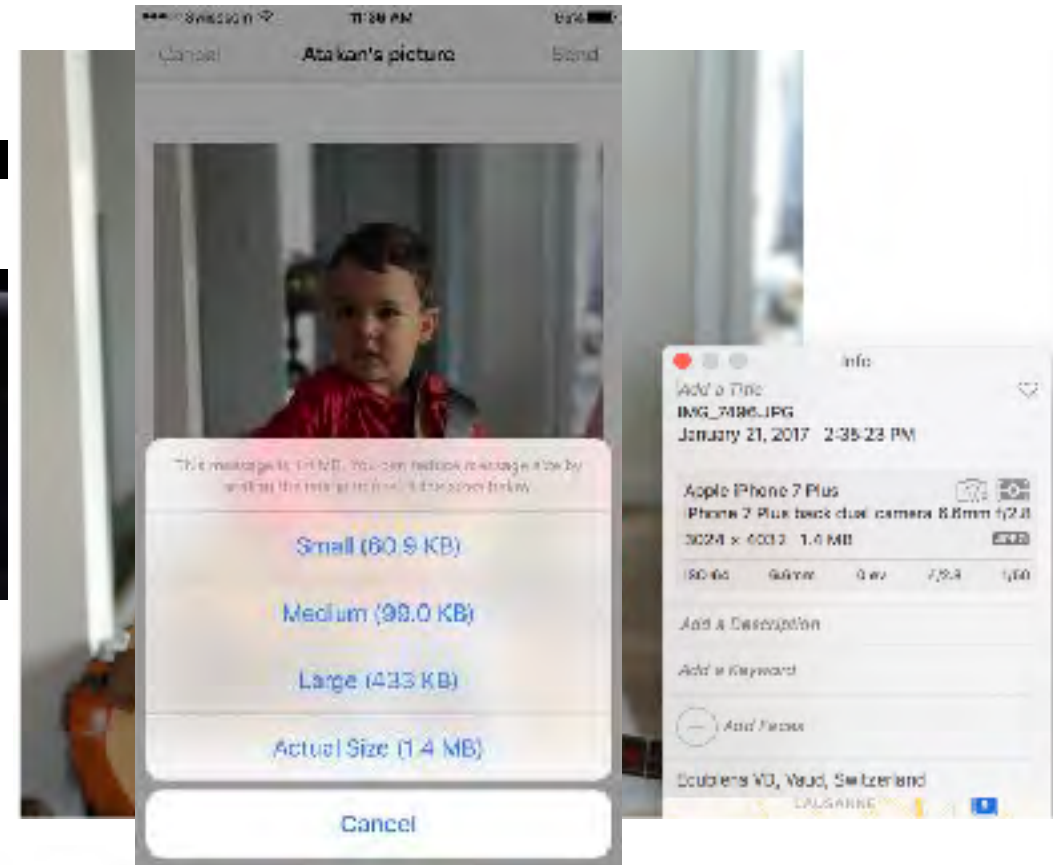
Up to 60 hours



12MPix & 24bits/pixel
= 36MB



Compression



iPhone 7 Plus 32GB Price in Switzerland :- 837CHF

iPhone 7 Plus 128GB Price in Switzerland :- 947CHF

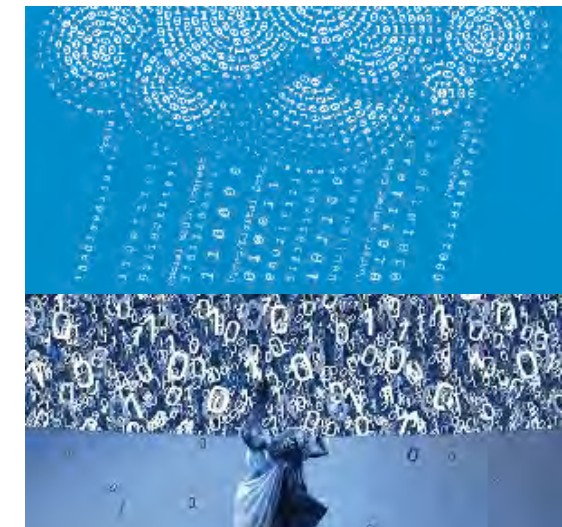
iPhone 7 Plus 256GB Price in Switzerland :- 1057CHF

actual: 1.4MB

≈ 25000 images

+ no apps

(vs 1000 images)



Compression: The basics



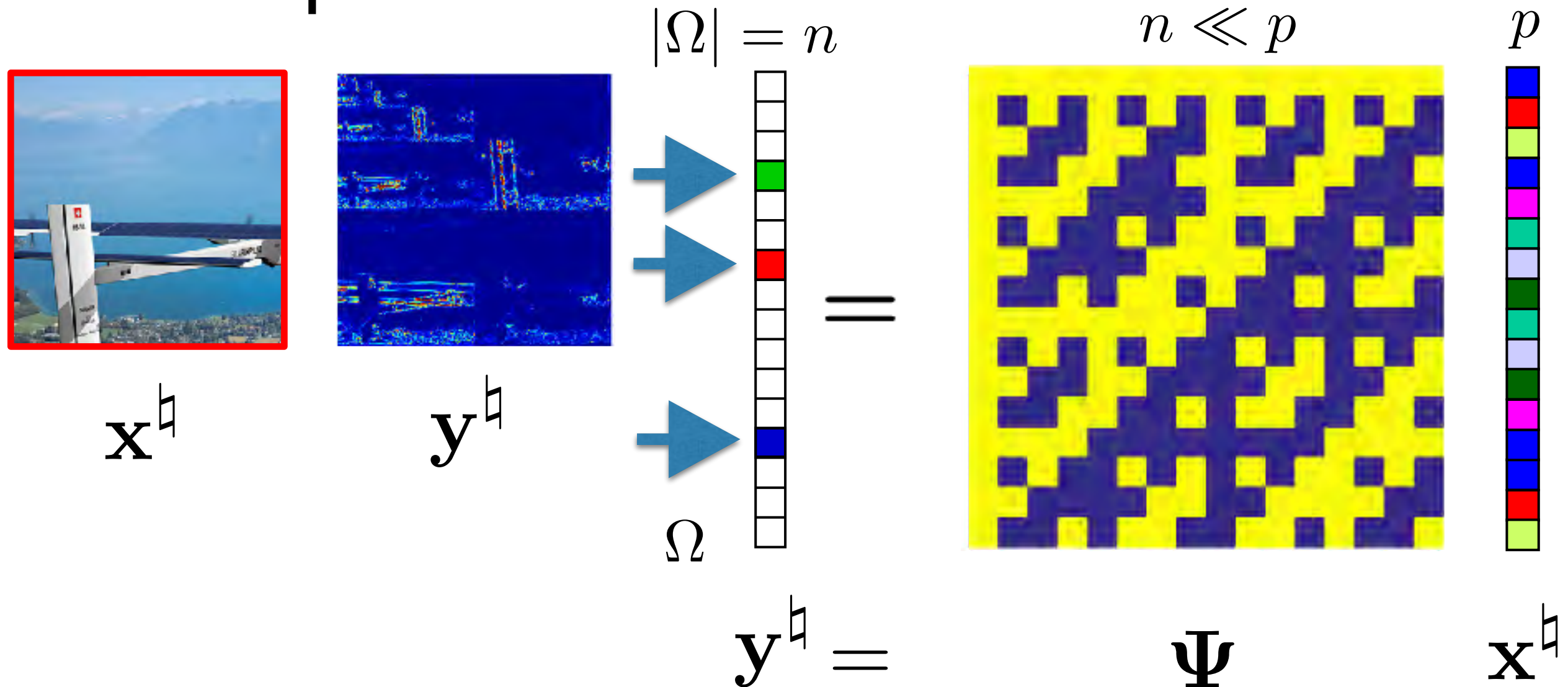
\mathbf{x}^h

p



\mathbf{x}^h

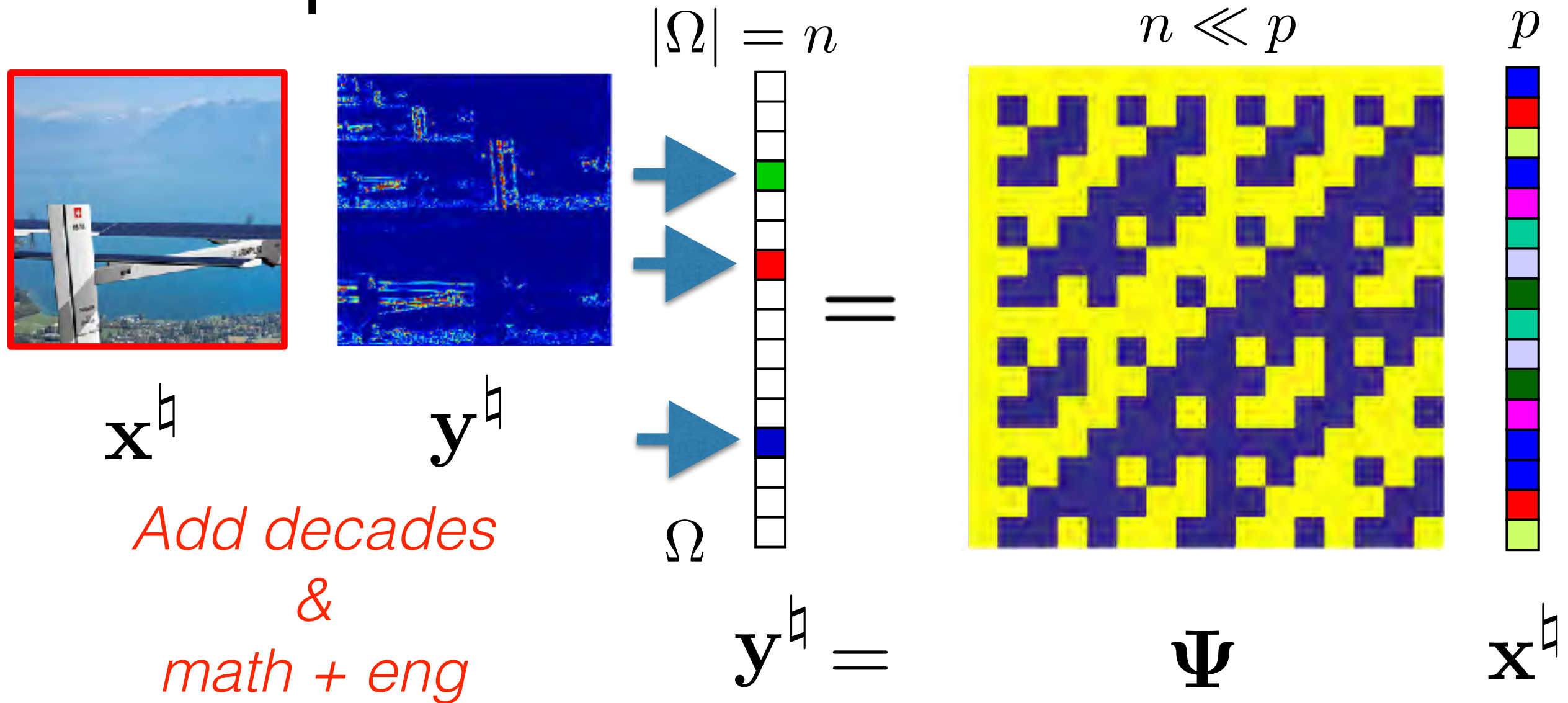
Compression: The basics



JPEG2000: Wavelets

sparsity

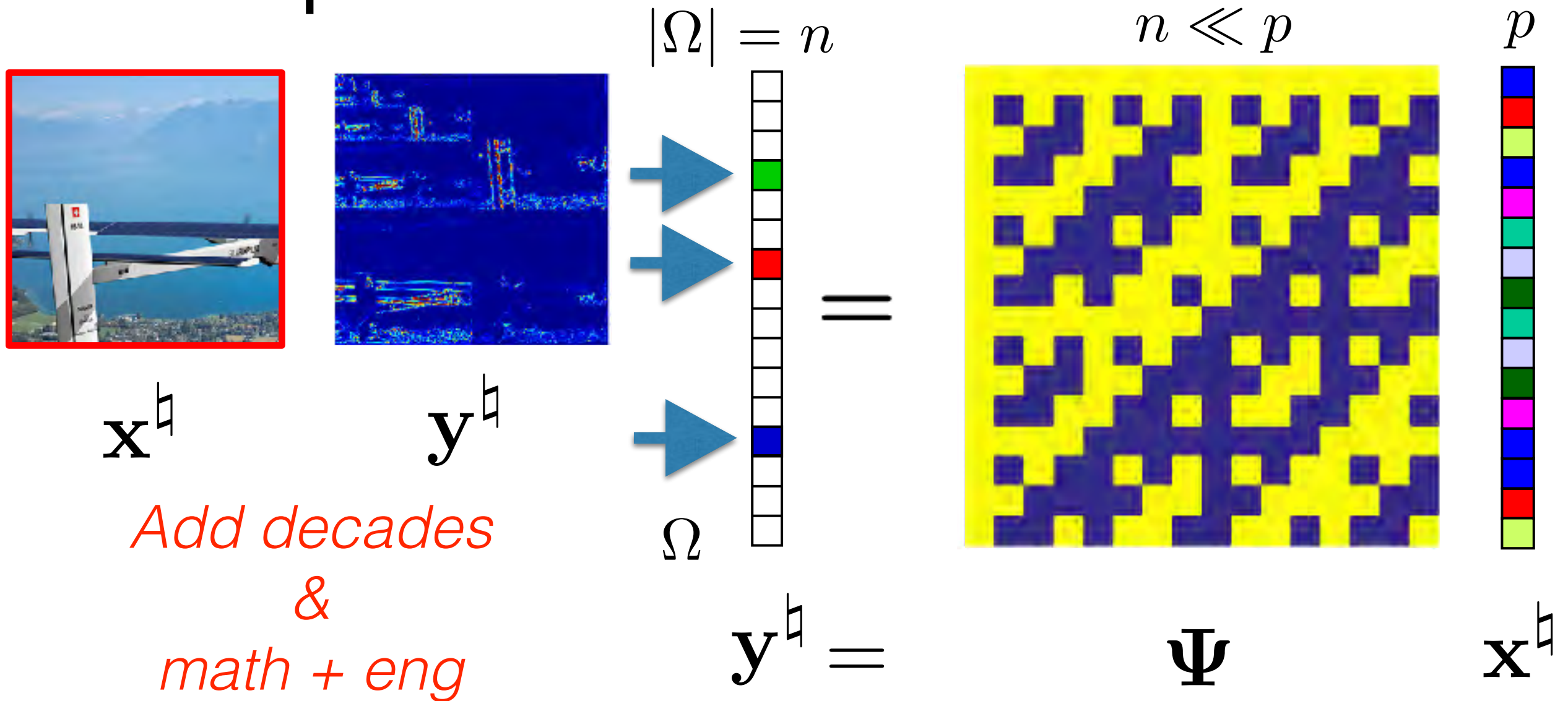
Compression: The basics



JPEG2000: Wavelets

sparsity

Compression: The basics



JPEG2000: Wavelets

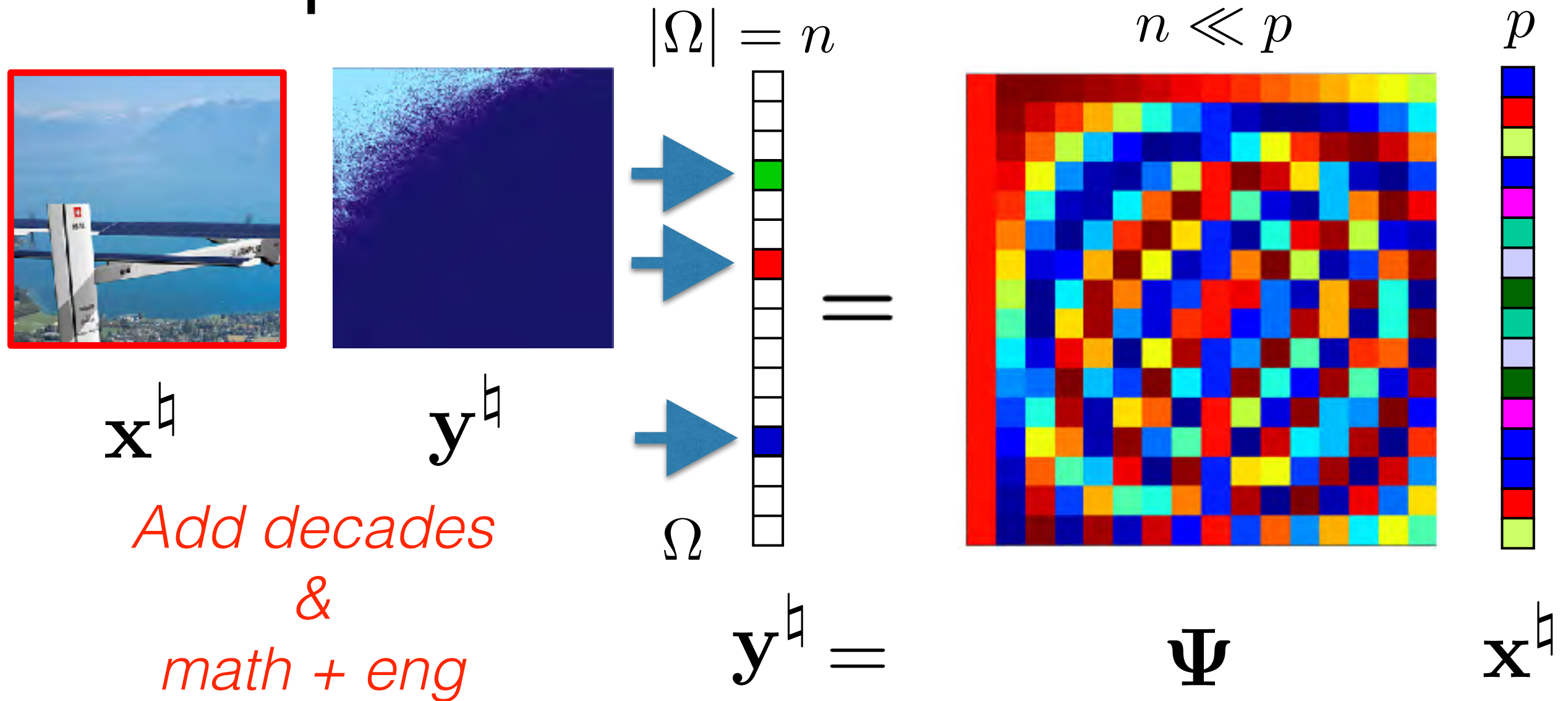
Strategy: Encode $b = P_{\Omega} \Psi x$

P_{Ω} : Subset selector

Decode $\hat{x} = \Psi^* P_{\Omega}^* b$

sparsity

Compression: The basics



Strategy: Encode $b = P_{\Omega} \Psi x$

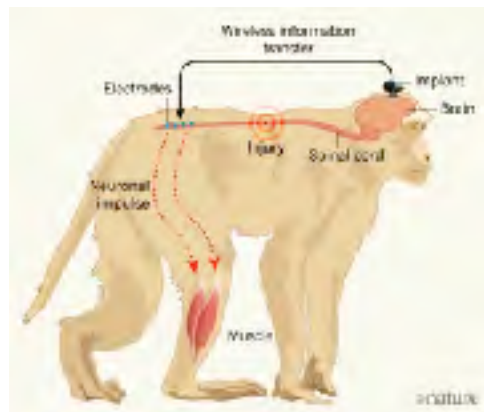
P_{Ω} : Subset selector

Decode $\hat{x} = \Psi^* P_{\Omega}^* b$

The core challenge:



“Can we automatically teach any sensor how to compress its own data well?”



Compression helps!



Bandwidth: OK



Power: OK
Storage: OK

Talk time (wireless):

Up to 21 hours on 3G

Standby:

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Internet use:

Up to 13 hours on 3G

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Wireless video playback:

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Wireless audio playback:

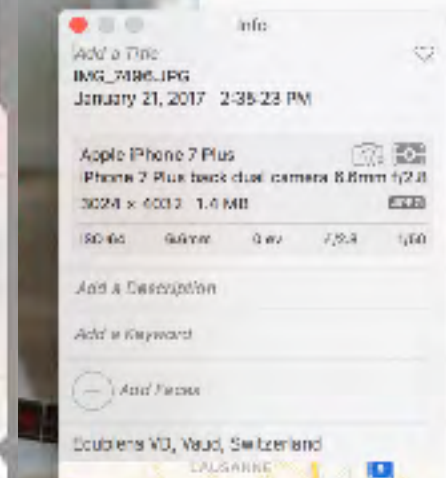
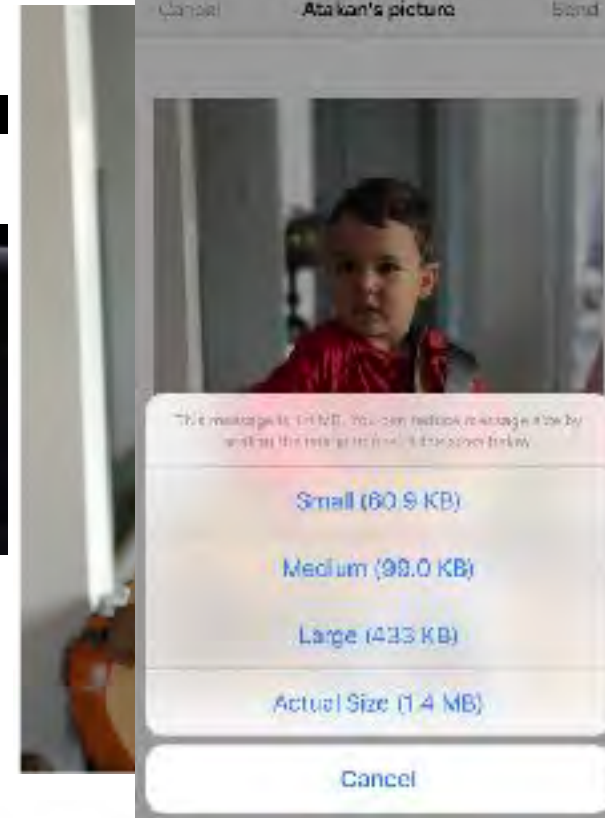
Up to 60 hours



12MPix & 24bits/pixel
= 36MB



Compression



iPhone 7 Plus 32GB Price in Switzerland :- 837CHF

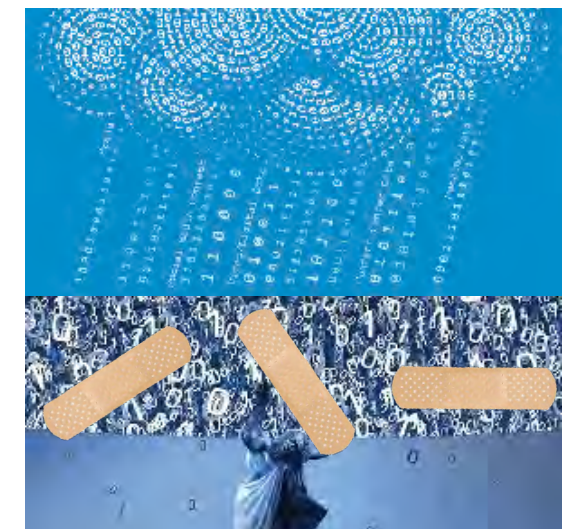
iPhone 7 Plus 128GB Price in Switzerland :- 947CHF

iPhone 7 Plus 256GB Price in Switzerland :- 1057CHF

actual: 1.4MB

Caveats for generalization:

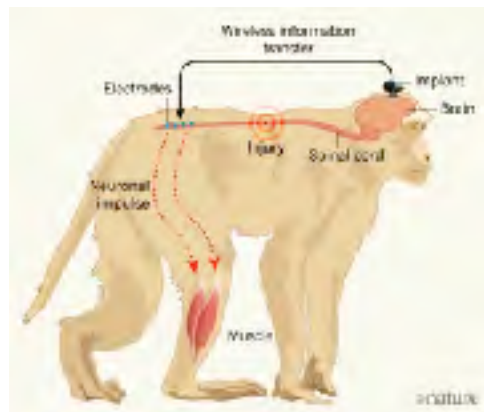
Collected the full data &
Performed a full transformation!



The core challenge:



“Can we automatically teach any sensor how to compress its own data well?”



Our twist:

Compress without transforming or sampling the whole data!



**KEEP
CALM
AND
FASTEN YOUR
SEAT BELTS**

(Old) Compressive sensing (CS)

- Goal: *Directly obtain the compressed version*
- Off-load the difficulty to computation
 - encoding model: $b = P_{\Omega} \mathcal{F} x^{\natural}$ & x^{\natural} is s sparse in Ψ
 - decoding algorithm: convex optimization

$$\hat{x} = \arg \min_x \{ \|\Psi^* x\|_1 : b = P_{\Omega} \mathcal{F} x \}$$

- Theorem: If $|\Omega| \geq s (\log p)^{\gamma}$ & Ω is sufficiently random
then $\hat{x} = x^{\natural}$ with hp

Challenges to the old CS

- High computational cost & latency: $\mathcal{O}(n^2 p^{1.5})$
- Oversampling: p vs s vs $s(\log p)^\gamma$
- Dictionary Ψ : hidden need for training data

``When solving a given problem, try to avoid a more general problem as an intermediate step.''

–Vladimir Vapnik

[main developer of statistical learning theory (along with Alexey Chervonenkis)]

Given training data, we will bypass dictionary learning & design the whole compressive sampling system directly

Statistical Learning Theory meets Compressive Sensing

Ω

CONDITION	Critical	Emergency	Urgent	Ordinary	Non-urgent
MAXIMUM TIME	0 minutes	10 minutes	60 minutes	120 minutes	240 minutes
COLOR	<input type="checkbox"/> 1	<input type="checkbox"/> 2	<input type="checkbox"/> 3	<input type="checkbox"/> 4	<input type="checkbox"/> 5

Learning data triage (simplified)

A statistical learning framework for CS with sample signals

- ▶ *Probabilistic model:* $y = P_{\Omega} \mathcal{F} x^{\natural}$
 - ▶ x^{\natural} follows some **unknown** probability distribution \mathbb{P} .
- ▶ *Sample signals:* $\{x_i\}_{i \leq m}$, i.i.d. random vectors following \mathbb{P}
- ▶ *Fix* an estimator: $\hat{x} = \mathcal{F}^H P_{\Omega}^T y = (P_{\Omega} \mathcal{F})^{\dagger} y$
- ▶ *Loss function:* $\mathcal{L}(x^{\natural}; \Omega) = \frac{\|\hat{x} - x^{\natural}\|_2^2}{\|x^{\natural}\|_2^2}$
- ▶ *Goal:* Fix $|\Omega| = n$. Find a sub-sampling pattern Ω , given $\{x_i\}_{i \leq m}$, such that the risk $\mathbb{E} \mathcal{L}(x^{\natural}; \Omega)$ is minimized.

A statistical learning framework for CS with sample signals

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- ▶ *Goal:* Fix $|\Omega| = n$. Find a sub-sampling pattern Ω , given $\{x_i\}_{i \leq m}$, such that the risk $\mathbb{E} \mathcal{L}(x^{\natural}; \Omega)$ is minimized. ➡ [simplification is here](#)

Empirical risk minimization-I

If \mathbb{P} *were* known, the optimal Ω is given by solving the discrete optimization problem:

$$\Omega_{\text{opt}} \in \arg \min_{\Omega: |\Omega| \leq n} \mathbb{E} \mathcal{L}(x^\natural; \Omega)$$

Proposition

We have $\mathcal{L}(x^\natural; \Omega) = 1 - \frac{\|P_\Omega \mathcal{F} x^\natural\|_2^2}{\|x^\natural\|_2^2} =: 1 - \ell(x^\natural; \Omega)$.

Therefore, we can write

$$\Omega_{\text{opt}} \in \arg \max_{\Omega: |\Omega| \leq n} \mathbb{E} \ell(x^\natural; \Omega),$$

and we have

$$\mathbb{E} \mathcal{L}(x^\natural; \Omega_{\text{opt}}) = \min_{\Omega: |\Omega| \leq n} \mathbb{E} \mathcal{L}(x^\natural; \Omega) = 1 - \mathbb{E} \frac{\|P_{\Omega_{\text{opt}}} \mathcal{F} x^\natural\|_2^2}{\|x^\natural\|_2^2} =: 1 - \varepsilon_{\mathbb{P}}.$$

Empirical risk minimization-II

While \mathbb{P} is unknown, we have i.i.d. samples $\{x_i\}_{i \leq n}$ from \mathbb{P} .

Hence we may consider the *empirical risk minimizer* given by:

$$\hat{\Omega} \in \arg \max_{\Omega: |\Omega| \leq n} \frac{1}{m} \sum_{i \leq m} \ell(x_i; \Omega).$$

Since in general $\hat{\Omega} \neq \Omega_{\text{opt}}$, we can only expect that

$$\mathbb{E} \mathcal{L}(x^\sharp; \hat{\Omega}) \leq \mathbb{E} \mathcal{L}(x^\sharp; \Omega_{\text{opt}}) + \varepsilon_m = 1 - \varepsilon_{\mathbb{P}} + \varepsilon_m.$$

Statistical analysis

Recall that $\mathbb{E} \mathcal{L}(x^\natural; \hat{\Omega}) \leq \mathbb{E} \mathcal{L}(x^\natural; \Omega_{\text{opt}}) + \varepsilon_m = 1 - \varepsilon_{\mathbb{P}} + \varepsilon_m$.

Theorem

For any $\beta \in (0, 1)$, we have

$$\varepsilon_m \leq \sqrt{\frac{2}{m} \left[\log \binom{p}{n} + \log \left(\frac{2}{\beta} \right) \right]},$$

with probability at least $1 - \beta$.

Corollary

Number of sample signals required is of $O(n \log p)$.

Solving the discrete optimization problem

Define $\tilde{x}_i = x_i / \|x_i\|_2$. Recall that

$$\hat{\Omega} \triangleq \arg \max_{\Omega: |\Omega| \leq n} \sum_{i \leq m} \frac{\|P_{\Omega} \mathcal{F} x_i\|_2^2}{\|x_i\|_2^2} = \arg \max_{\Omega: |\Omega| \leq n} \sum_{i \leq m} \|P_{\Omega} \mathcal{F} \tilde{x}_i\|_2^2.$$

Proposition (Existence of a simple greedy algorithm)

Let ϕ_i be the i -th row of \mathcal{F} . We can compute $\hat{\Omega}$ *exactly* by the following greedy algorithm.

1. *For all $i \leq p$, compute $v_i = \sum_{j \leq m} |\langle \phi_i, \tilde{x}_j \rangle|^2$.*
2. *Let Ω be the set of indices of the n largest v_i 's.*

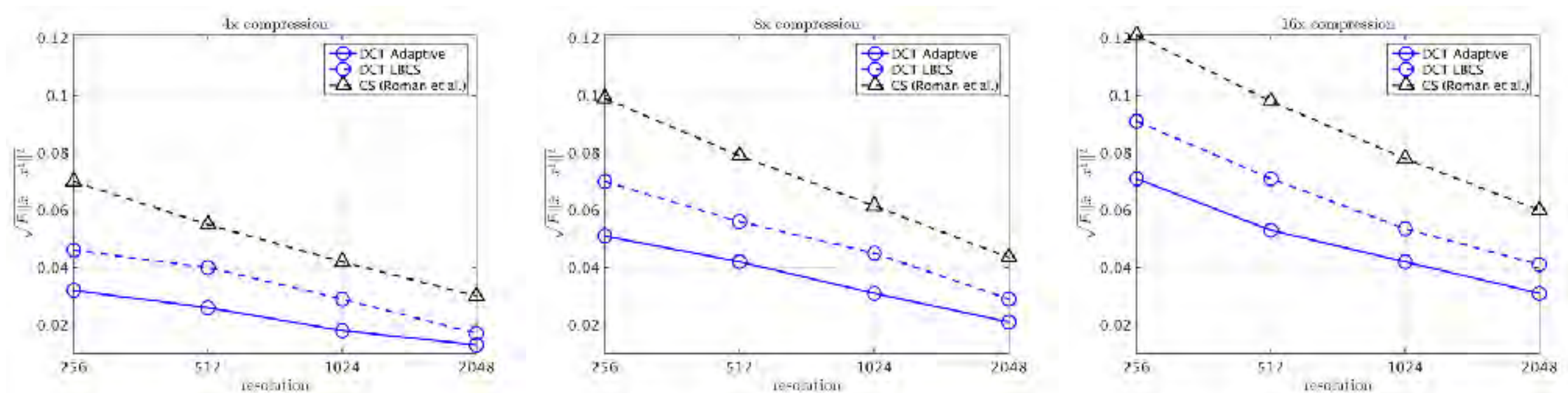
- If \mathcal{F} is the Fourier transform, then the computational complexity is $O(mp \log p)$, *nearly linear time*.

Applications

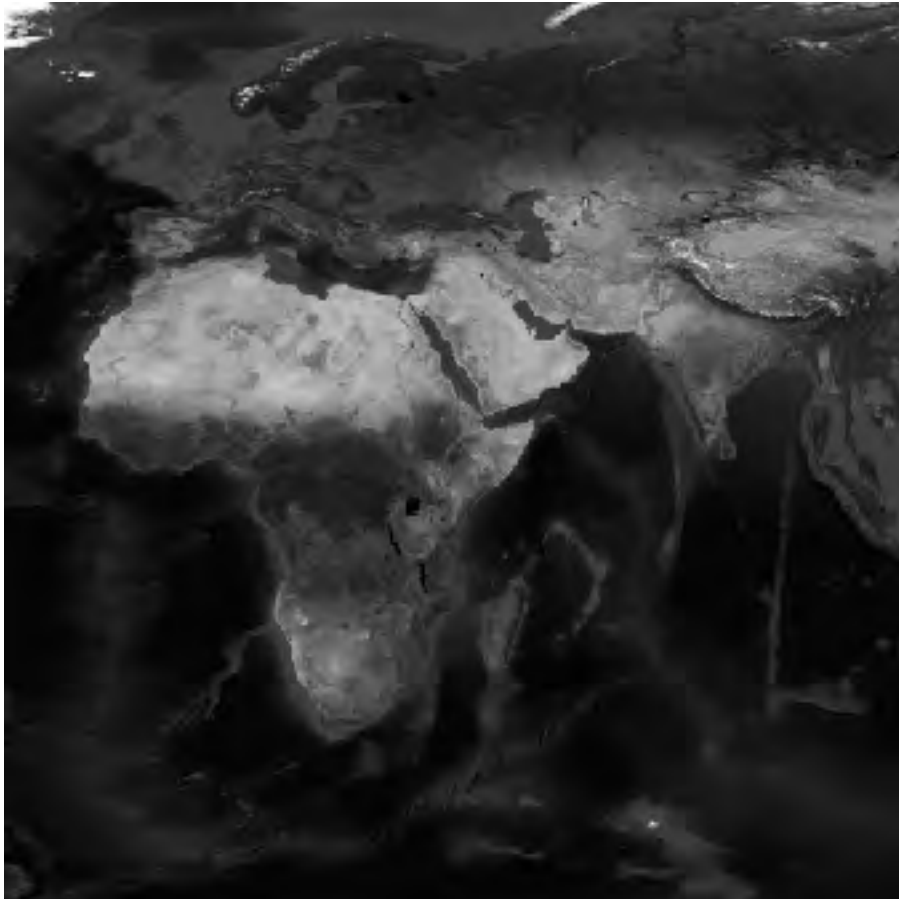
Images - I



Old CS vs Learning based CS vs JPEG



Images - II

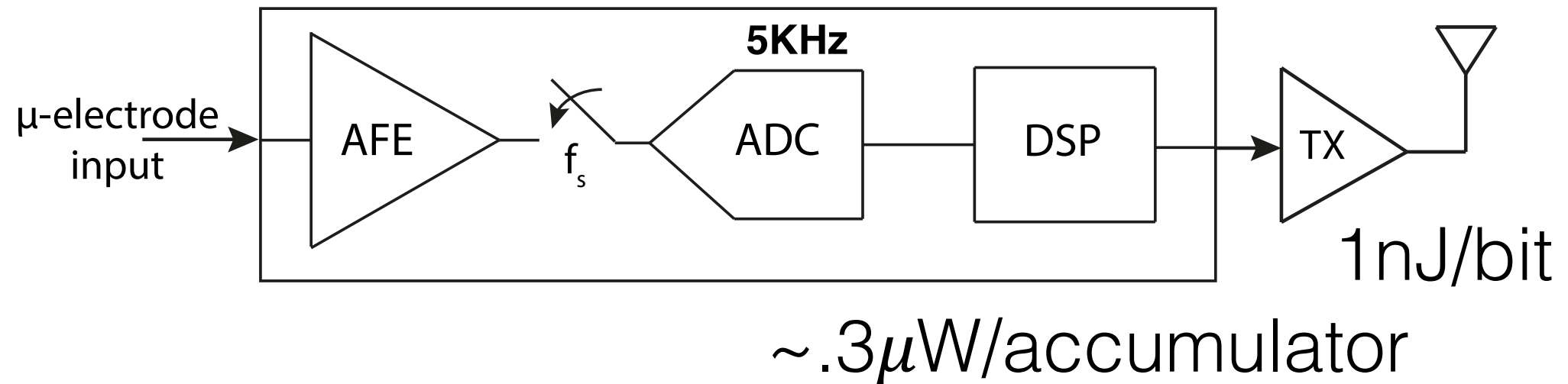


Resolution	Recovery	Sampling rate		
		6.25%	12.50%	25%
256	BP	0.102 / 6s	0.083 / 6s	0.063 / 6s
	TV	0.102 / 27s	0.082 / 22s	0.062 / 20s
	Adjoint	0.103 / 0.01s	0.084 / 0.01s	0.064 / 0.01s
512	BP	0.080 / 23s	0.063 / 22s	0.048 / 22s
	TV	0.080 / 151s	0.063 / 162s	0.047 / 153s
	Adjoint	0.081 / 0.03s	0.064 / 0.03s	0.049 / 0.02s
1024	BP	0.062 / 85s	0.049 / 85s	0.036 / 93s
	TV	0.062 / 340s	0.049 / 614s	0.036 / 65s
	Adjoint	0.063 / 0.08s	0.050 / 0.08s	0.037 / 0.09s
2048	BP	0.047 / 381s	0.036 / 366s	0.026 / 333s
	TV	0.047 / 1561s	0.036 / 2501s	0.025 / 2560s
	Adjoint	0.048 / 0.26s	0.037 / 0.29s	0.027 / 0.28s

1Gpix at 1MPix rate!

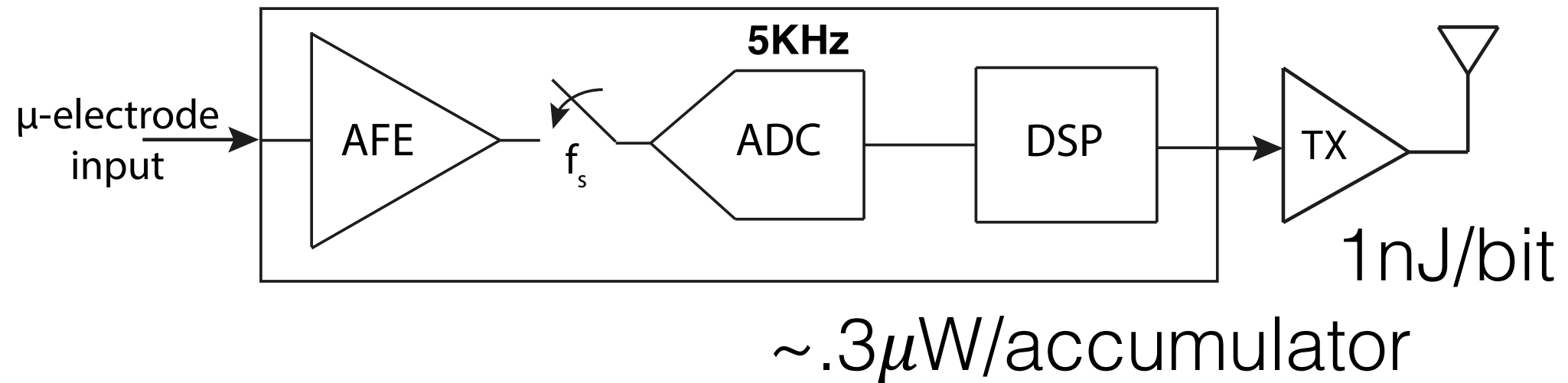
Opens up the possibility of
streaming video at 30FPS

Wireless neural implants - I



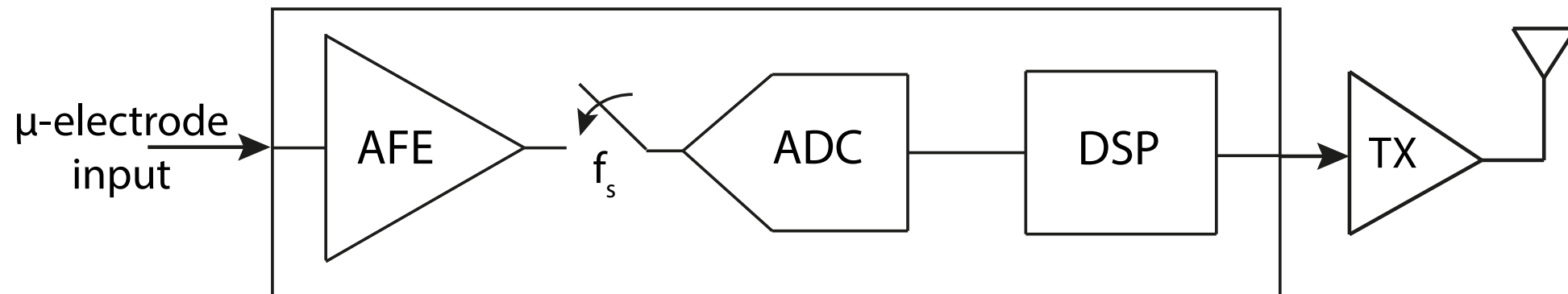
> 30dB quality	Stream out
AFE + ADC	$10\mu\text{W}$
DSP	0
TX	$50\mu\text{W}$

Wireless neural implants - I



> 30dB quality	Stream out	Full comp.
AFE + ADC	$10\mu\text{W}$	$10\mu\text{W}$
DSP	0	$80\mu\text{W}$
TX	$50\mu\text{W}$	$\sim 2.5\mu\text{W}$

Wireless neural implants - II



- Dataset: billion samples length from iEEG.org

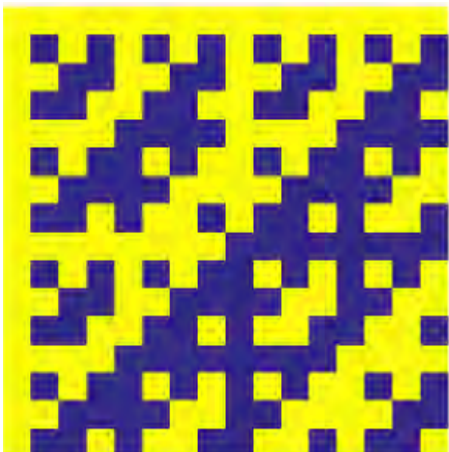
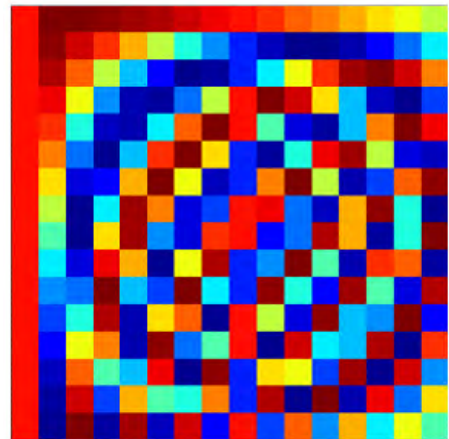
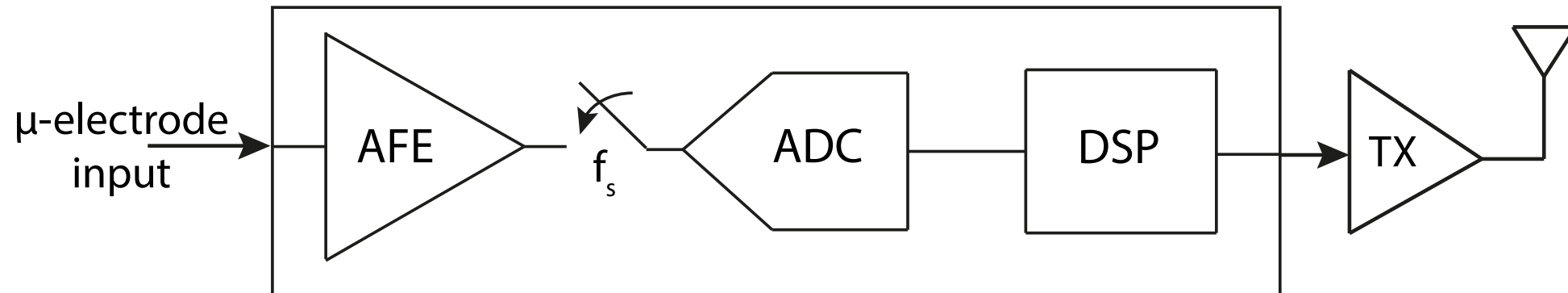
SNR comparison in [dB], for **N=256** and **B_i = 10**

Method	Compression rate					
	2	4	8	16	32	64
LBCS	40.79	37.64	33.27	28.48	23.27	18.06
SHS	36.92	27.96	23.89	20.26	18.53	14.49
BERN	37.48	26.69	20.49	16.87	13.53	11.15
MCS	28.96	24.40	20.92	17.48	n.a.	n.a.

Old CS

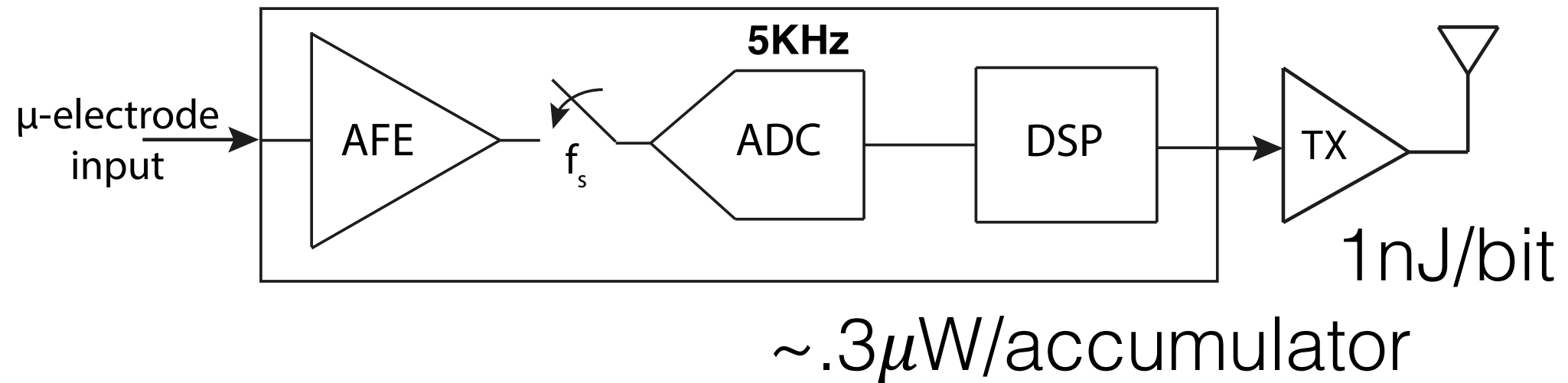
- SHS: Structured Hadamard Sampling [Baldassarre, '15]
- BERN: Random Bernoulli [Chen, JSSC '12]
- MCS: Multi-Channel Sampling [Shoaran, TBioCAS'15]

Wireless neural implants - II



Method	Compression rate					
	2	4	8	16	32	64
DCT Adaptive	42.03	41.96	40.16	37.36	32.88	25.63
DCT LBCS	41.65	40.66	38.59	35.55	31.00	23.97
Had-Adaptive	41.60	39.86	36.38	31.40	25.42	19.43
Had-LBCS	40.79	37.64	33.27	28.48	23.27	18.06
SHS HGL	36.92	27.96	23.89	20.26	18.53	14.49
BERN HGL	37.48	26.69	20.49	16.87	13.53	11.15
MCS HGL	28.96	24.40	20.92	17.48	n.a.	n.a.

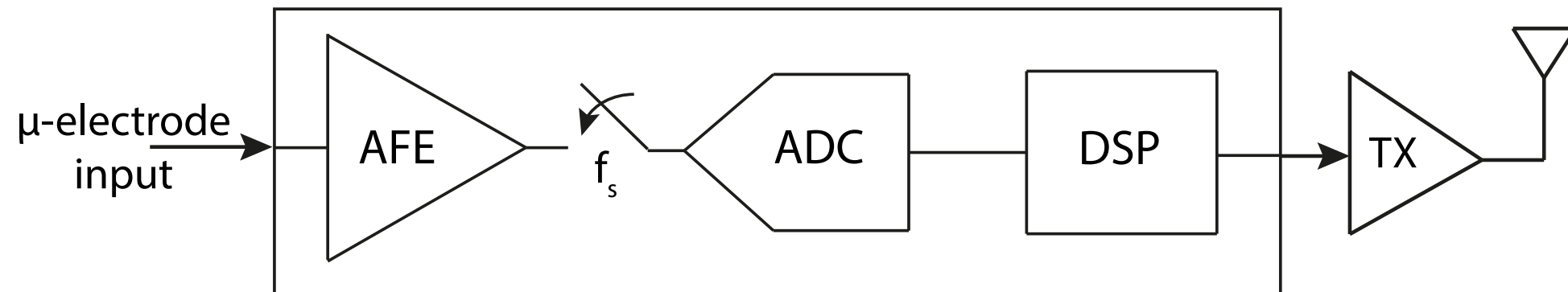
Wireless neural implants - II



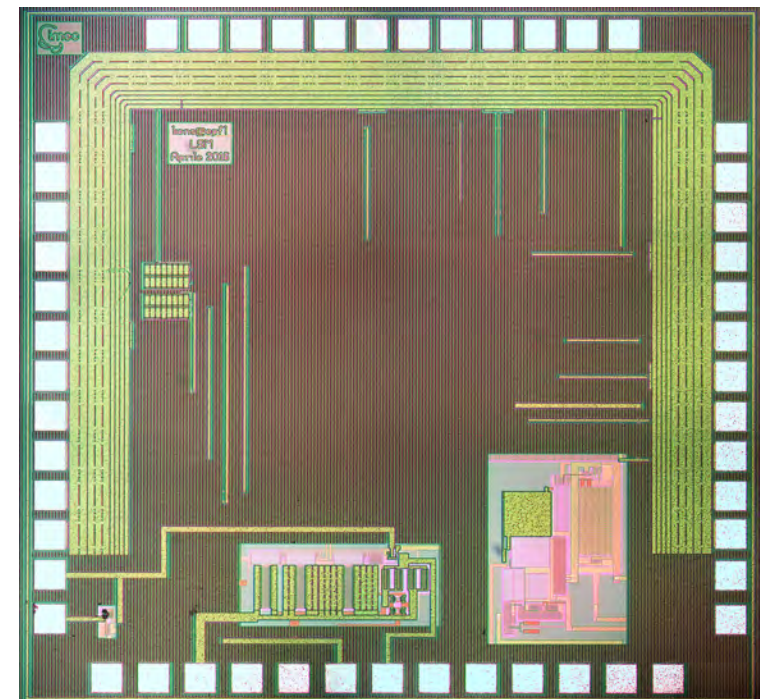
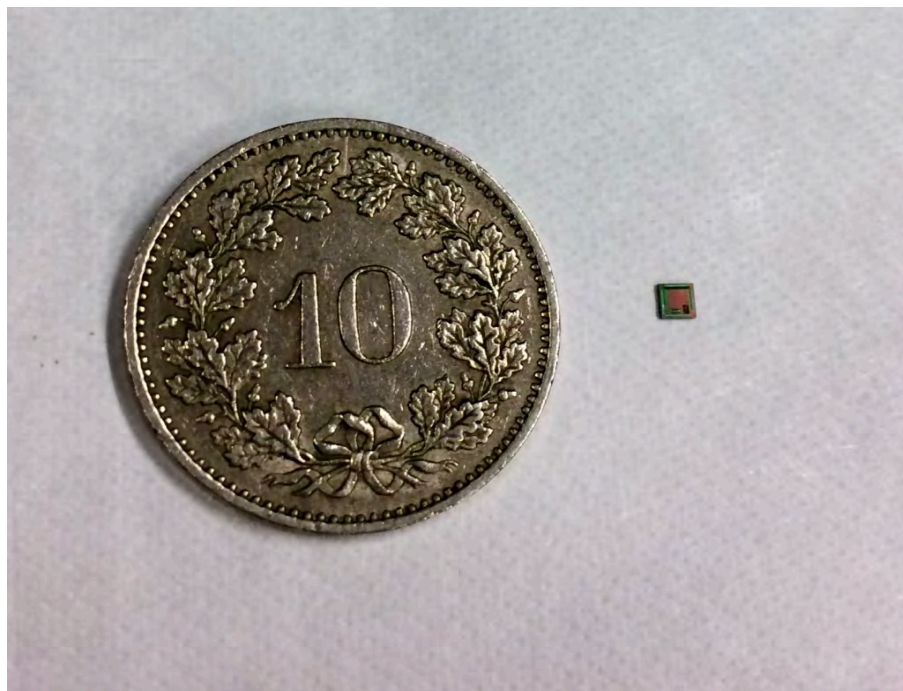
> 30dB quality	Stream out	Full comp.	LBCS
AFE + ADC	$10\mu\text{W}$	$10\mu\text{W}$	$10\mu\text{W}$
DSP	0	$80\mu\text{W}$	$\sim 2.5\mu\text{W}$
TX	$50\mu\text{W}$	$\sim 2.5\mu\text{W}$	$\sim 3\mu\text{W}$

other trade-offs are possible!

Wireless neural implants - III



Actual circuit:



Magnetic Resonance Imaging



> Home > Medical Imaging > Magnetic Resonance Imaging > MRI technologies, applications and de

Compressed Sensing

Beyond speed.

Overview **1st clinical application**

Compressed Sensing Cardiac Cine – Beyond speed. Beyond breath-holds.



Compressed Sensing Cardiac Cine¹ is the first Compressed Sensing application available. Rather than taking nearly six minutes with multiple breath-holds, a Cardiac Cine scan can now be done within 25 seconds² – in free-breathing.

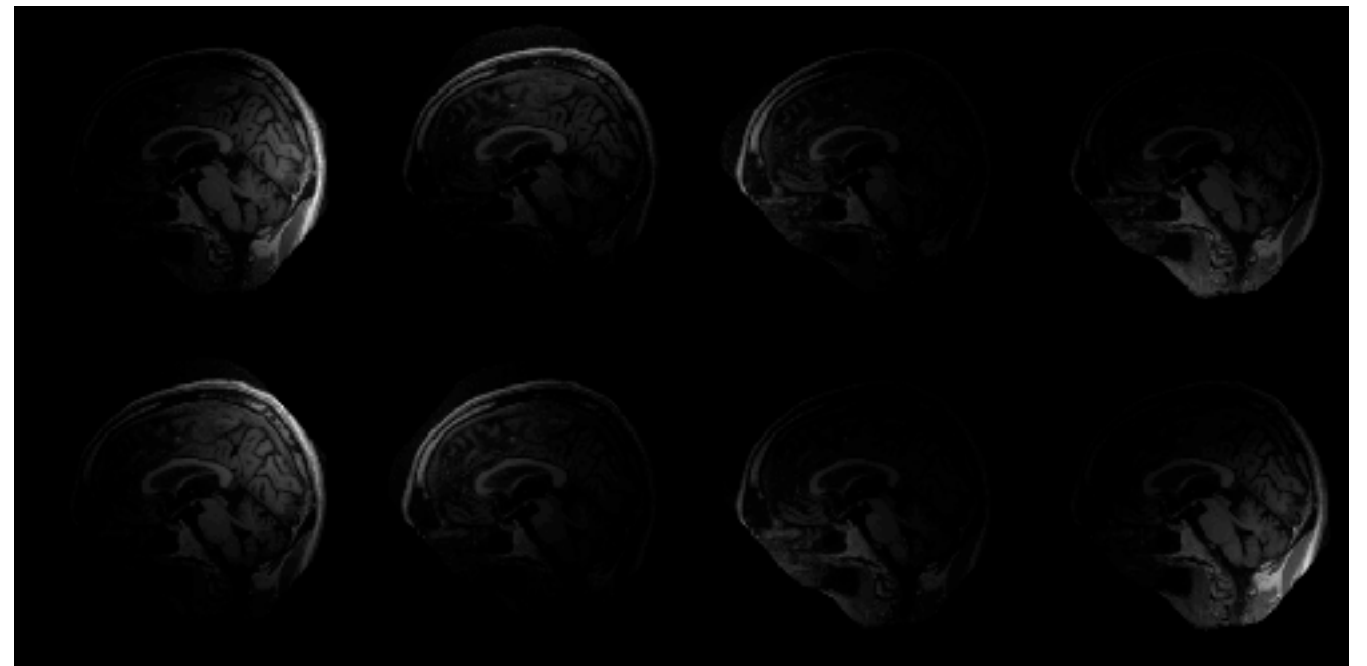
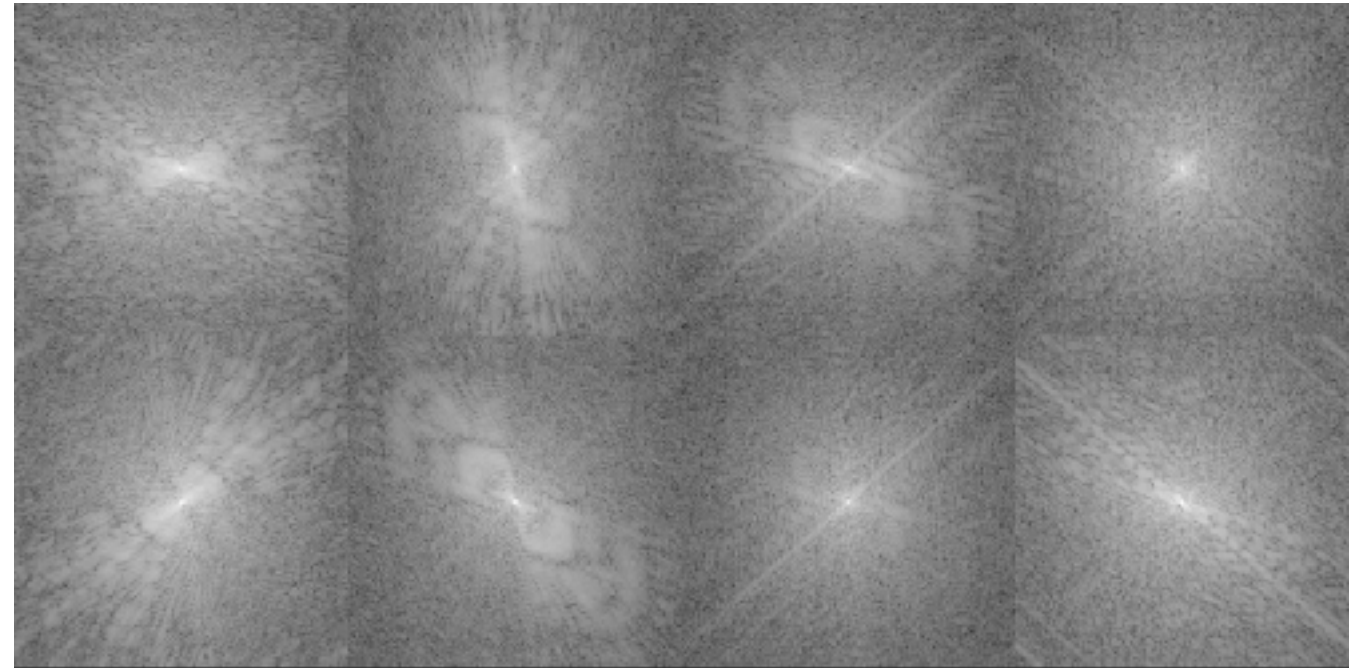
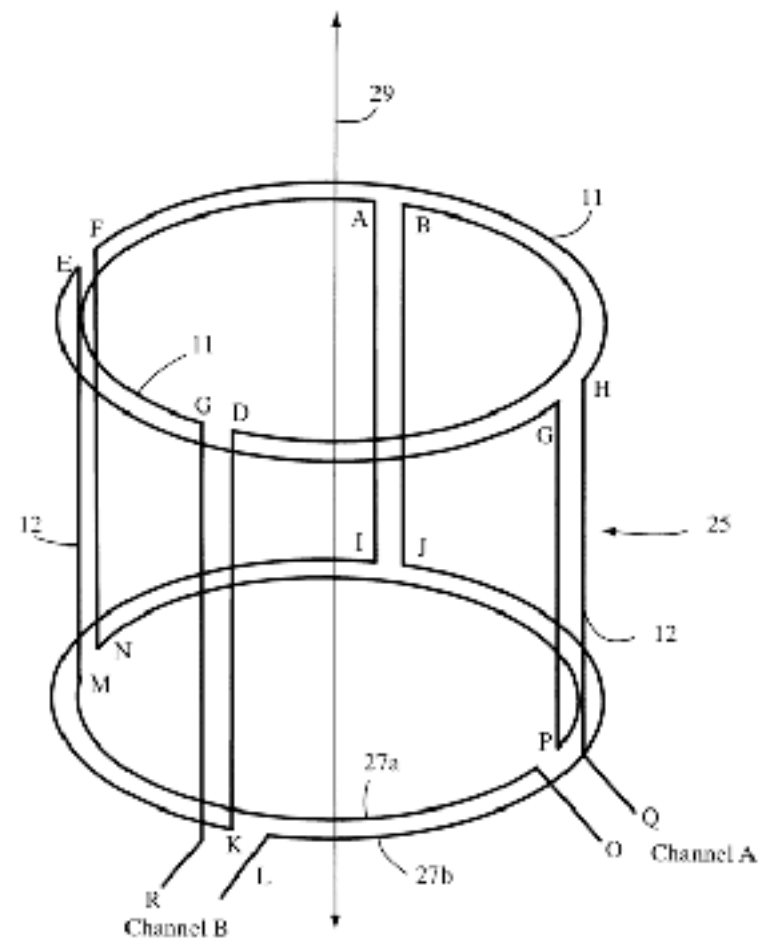
Your benefits:

- Acquire free-breathing, high-resolution Cardiac Cine images
- Capture the whole cardiac cycle for precise quantification
- Expand patient population eligible for cardiac MRI

> More information about Compressed Sensing Cardiac Cine

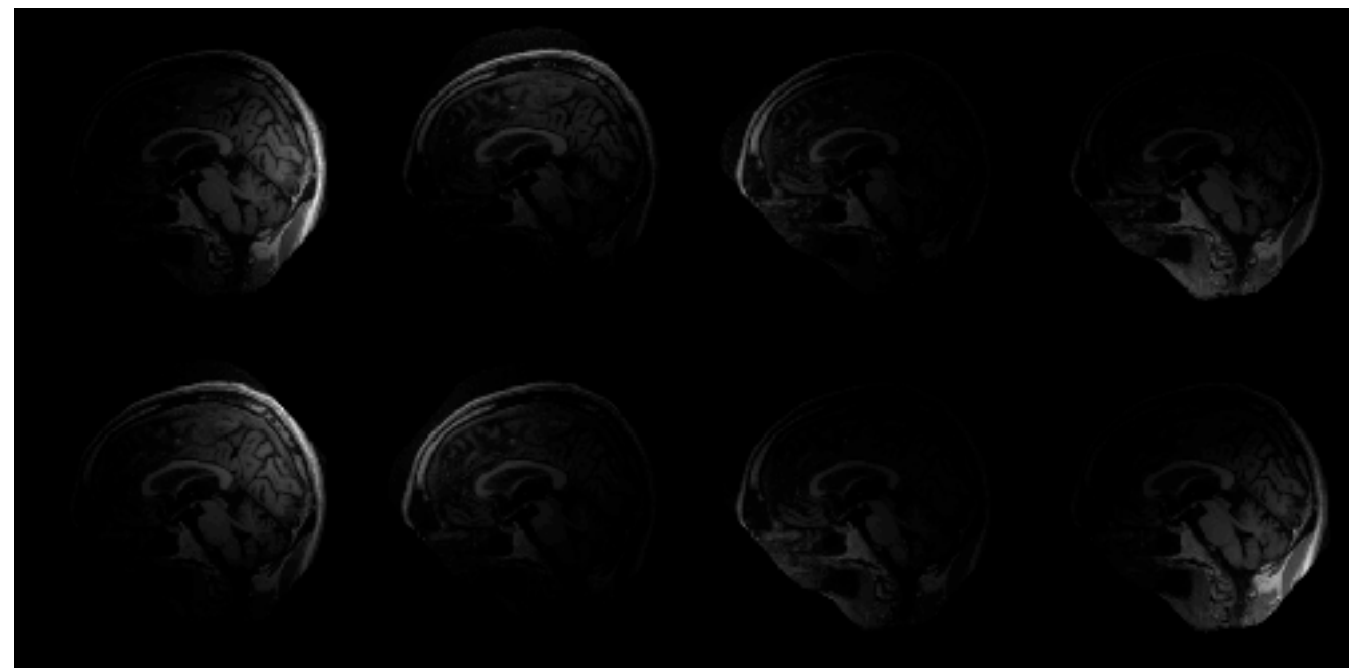
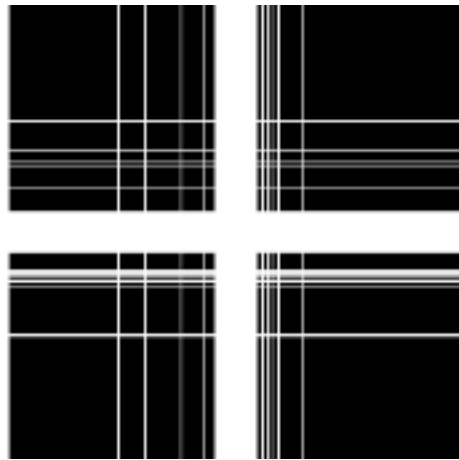
- MRI of the Brain ... 20-45 minute scan time.
- MRI of the Orbits ... 20-35 minute scan time.
- MRI of the TMJ ... 45-60 minute scan time.
- MRI of the Soft Tissue Neck ... 25-35 minute scan time.
- MRI of the Cervical Spine ... 20-35 minute scan time.
- MRI of the Upper Extremity ... 20-45 minute scan time.
- MRI of the Thoracic Spine ... 25-45 minute scan time.
- MRI of the Chest ... 25-45 minute scan time.
- MRI of the Abdomen ... 25-45 minute scan time.

MRI - multi coil (4xaccel)



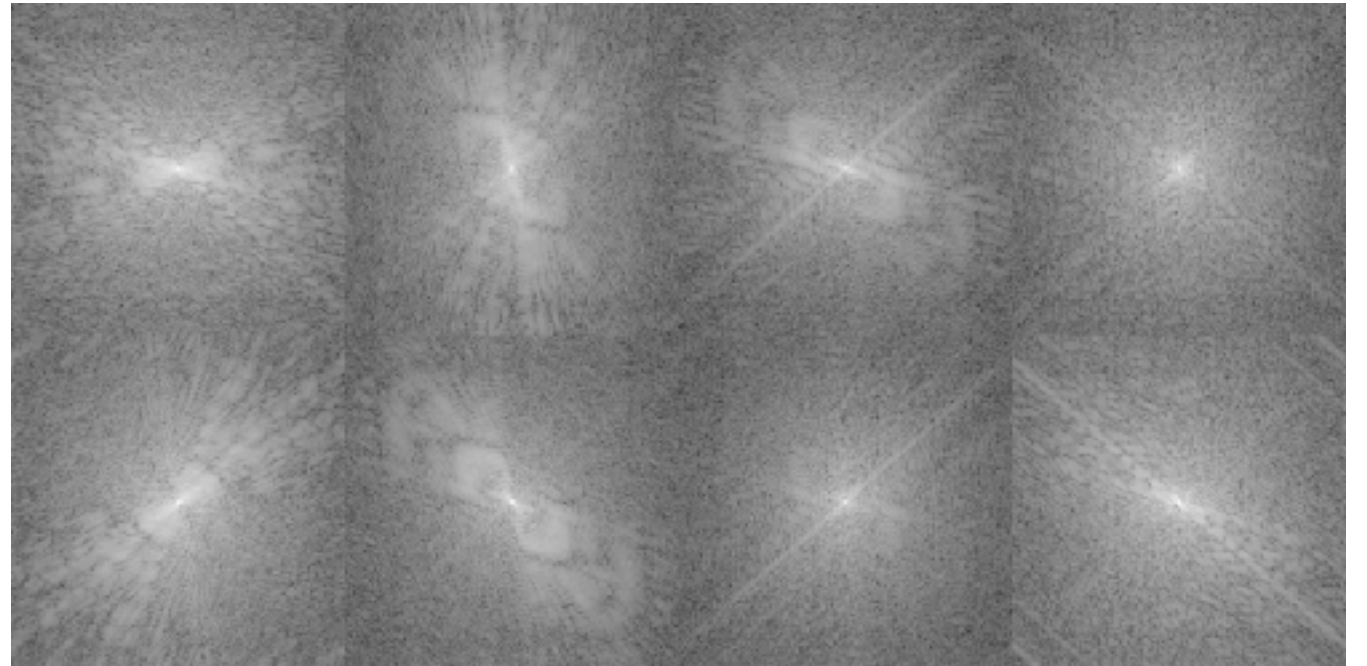
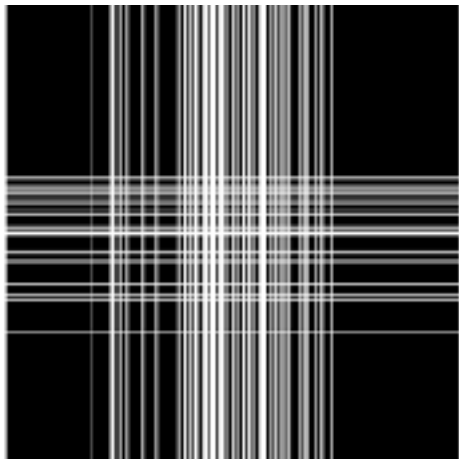
MRI - multi coil (4xaccel)

VD

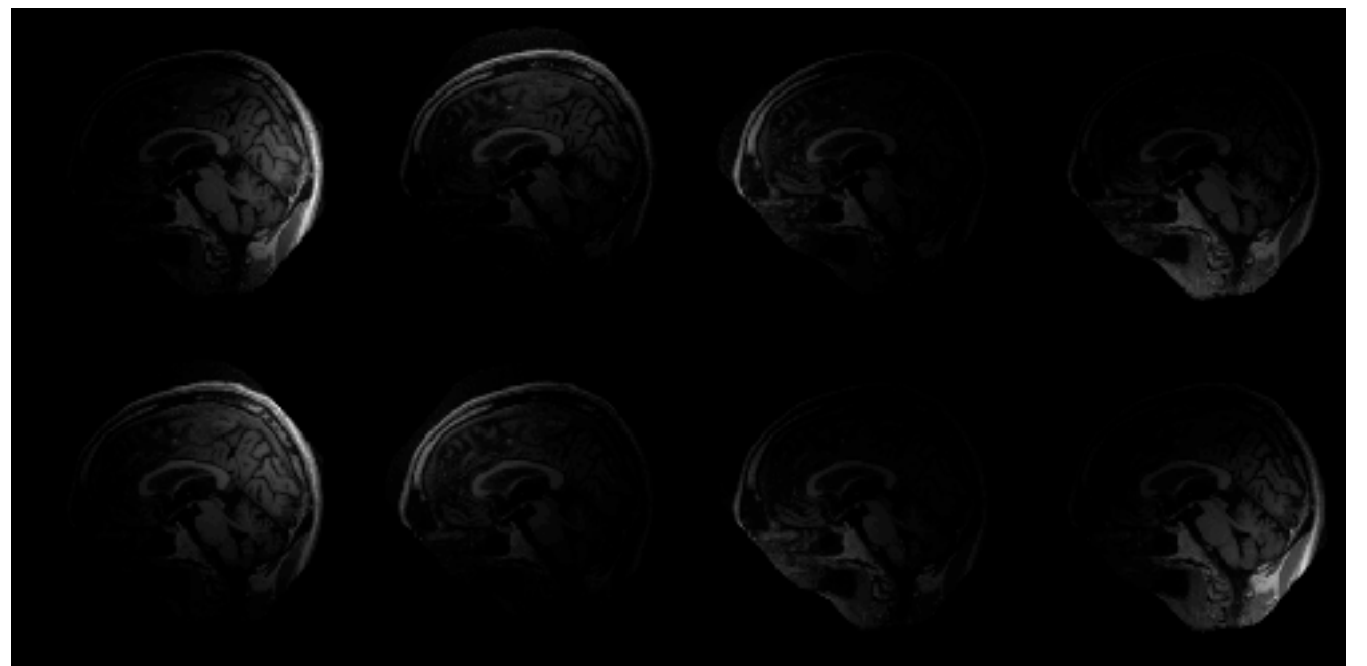
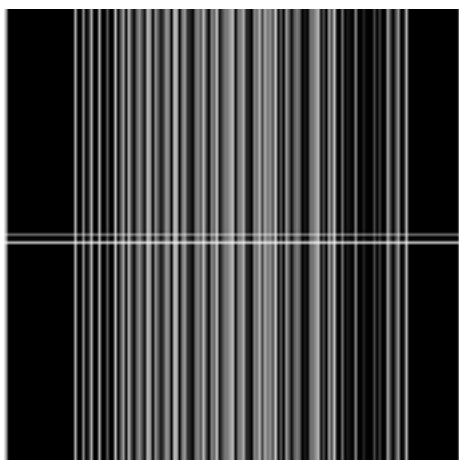


MRI - multi coil (4xaccel)

VD

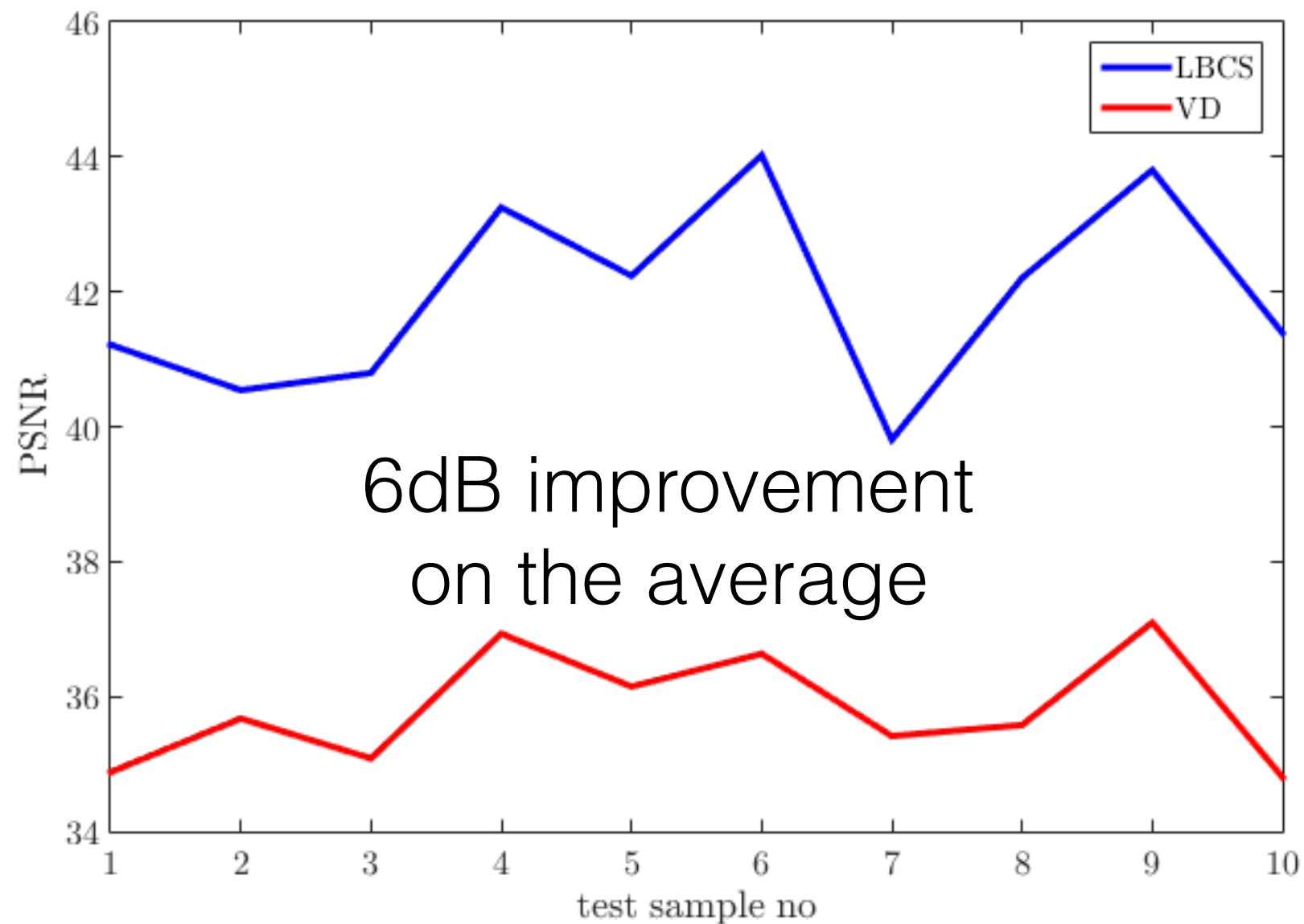


LBCS



Decoder: BP with shearlets

MRI - multi coil (4xaccel)

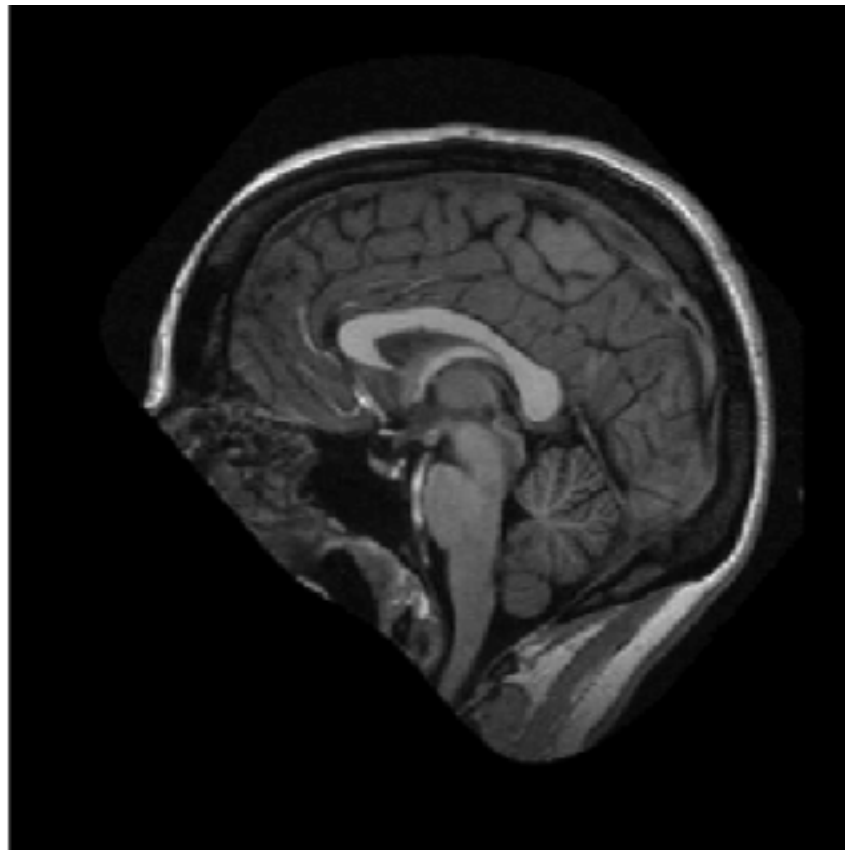


MRI - multi coil (4xaccel)

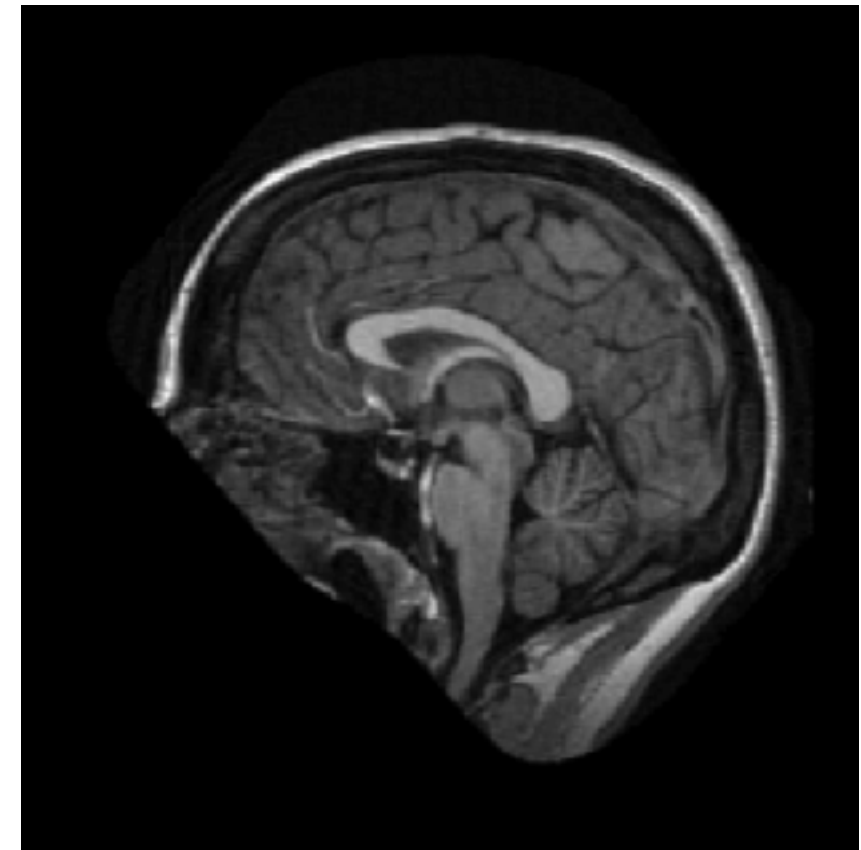
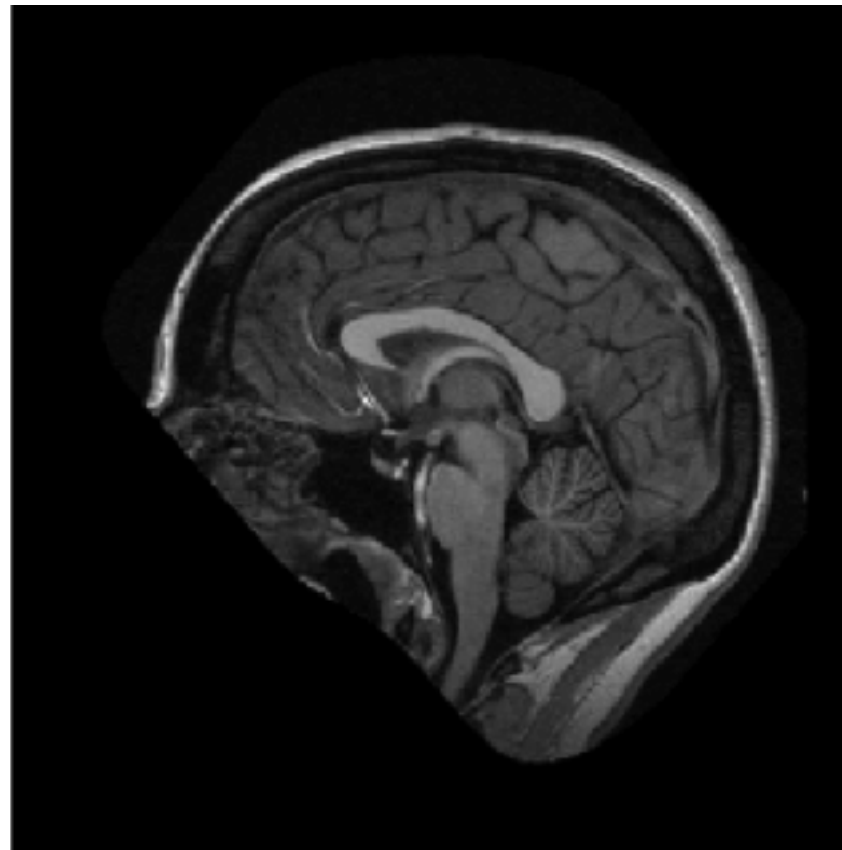
LBCS

Patient #22

VD



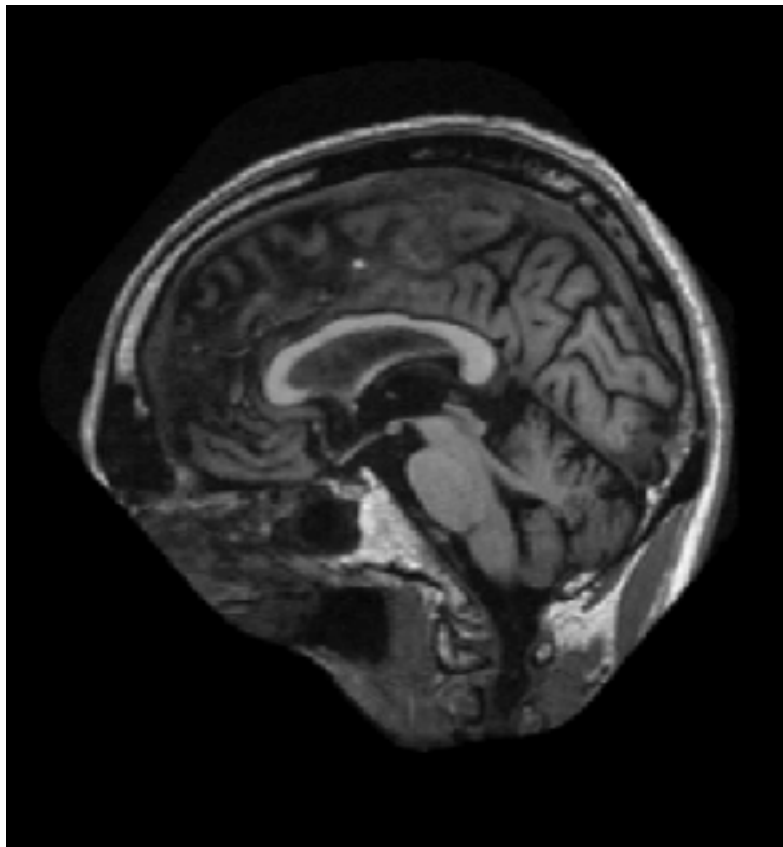
40.80dB



35.08dB

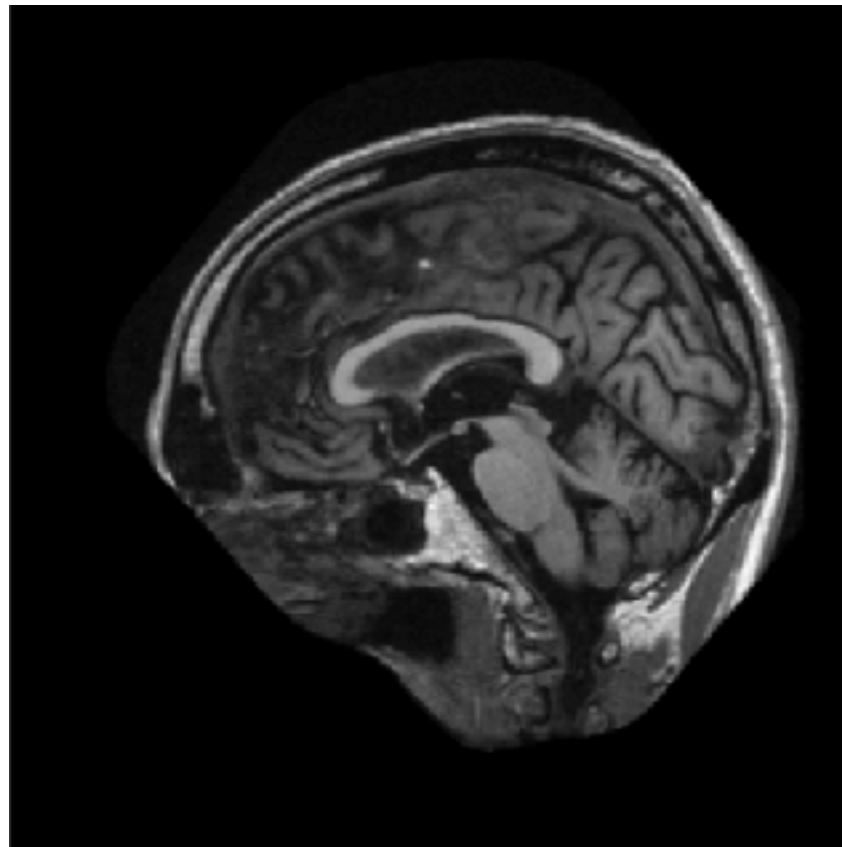
MRI - multi coil (4xaccel)

LBCS

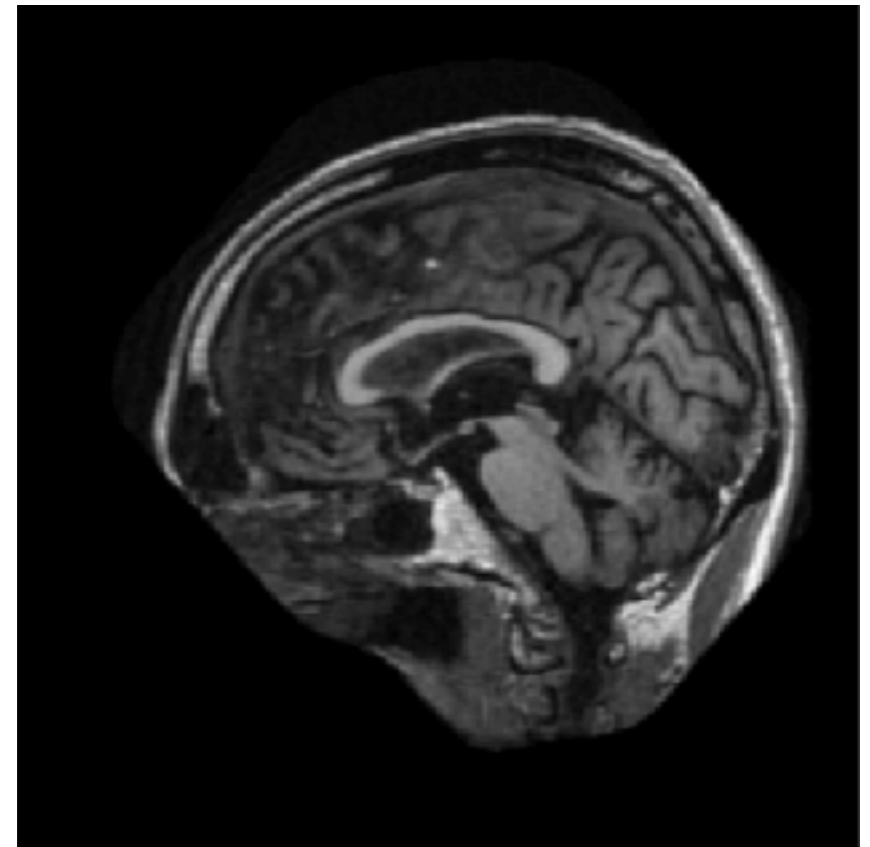


41.39dB

Patient #29



VD



34.80dB



Learning-based CS

Middle-out compression unleashed
with machine learning

<http://lions.epfl.ch/publications>